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STATE STREET Corp
Form 13F-HR
May 10, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: MARCH 31, 2011

Check here if amendment Amendment Number

This Amendment (Check only one.): is a restatement.
 adds new holdings entries.

Institutional Investment Manager filing this report:

Name: STATE STREET CORPORATION
Address: ONE LINCOLN STREET
BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-00399

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person signing this report on behalf of the reporting manager:

Name: JAMES J. MALERBA
Title EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER
Telephone: 617-664-8697

Signature, Place, and Date of Signing:

| | | |
|----------------------|-----------------------|-------------|
| /s/ James J. Malerba | Boston, Massachusetts | May 4, 2011 |
| ----- | ----- | ----- |
| [Signature] | [City, State] | [Date] |

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

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FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 12

Form 13F Information Table Entry Total: 3,676

Form 13F Information Table Value Total: 616,096,959 (thousands)

List of Other Included Managers:

Provide a numbered list of the names(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report. [If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

| NO. | FORM 13F FILE NUMBER | NAME |
|-----|----------------------|------------------------------------------------|
| 1 | 28-00733 | State Street Bank and Trust Company |
| 2 | 28-11338 | SSgA Funds Management, Inc. |
| 3 | 28-11339 | Tuckerman Group, LLC |
| 4 | 28-11328 | Rexiter Capital Management LTD |
| 5 | 28-11326 | State Street Global Advisors LTD |
| 6 | 28-11327 | State Street Global Advisors Ltd. |
| 8 | 28-11330 | State Street Global Advisors, Australia |
| 10 | 28-11332 | State Street Global Advisors (Japan) Co., Ltd. |
| 12 | 28-11331 | State Street Global Advisors Asia LTD |
| 13 | 28-11334 | State Street Global Advisors GmbH |
| 18 | 28-13812 | State Street Global Advisors France, S.A. |
| 19 | 00-00000 | Bank of Ireland Asset Management Ltd |

FORM 13F INFORMATION TABLE AS OF 3/31/2011

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|--------------------------|----------------------|-----------|---------|-------------|---------|-----------|------------|-------------|
| ADOBE SYSTEMS INC | Common equity shares | 00724F101 | 618769 | 18660237 | SH | | DEFINED | 1,2,5,6,8,1 |
| AGILENT TECHNOLOGIES INC | Common equity shares | 00846U101 | 549795 | 12277702 | SH | | DEFINED | 1,2,5,6,8,1 |
| ANALOG DEVICES | Common equity shares | 032654105 | 440490 | 11185591 | SH | | DEFINED | 1,2,5,6,8,1 |
| AON CORP | Common equity shares | 037389103 | 836301 | 15791233 | SH | | DEFINED | 1,2,5,6,8,1 |
| APOLLO GROUP INC -CL A | Common equity shares | 037604105 | 192154 | 4606775 | SH | | DEFINED | 1,2,5,6,8,1 |
| BB&T CORP | Common equity shares | 054937107 | 780550 | 28435389 | SH | | DEFINED | 1,2,5,6,8,1 |
| CARDINAL HEALTH INC | Common equity shares | 14149Y108 | 627264 | 15250839 | SH | | DEFINED | 1,2,5,6,8,1 |
| CARMAX INC | Common equity shares | 143130102 | 259014 | 8069097 | SH | | DEFINED | 1,2,5,6,8,1 |
| CATERPILLAR INC | Common equity shares | 149123101 | 8253000 | 74117663 | SH | | DEFINED | 1,2,5,6,8,1 |

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| | | | | | | | |
|---------------------------------|---------------|-----------|---------|-----------|----|---------|-------------|
| CHUBB CORP | Common equity | 171232101 | 814084 | 13278193 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| CIENA CORP | Common equity | 171779309 | 66126 | 2547088 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| COMPUWARE CORP | Common equity | 205638109 | 84011 | 7273899 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| CONAGRA FOODS INC | Common equity | 205887102 | 543405 | 22879719 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DANAHER CORP | Common equity | 235851102 | 1018023 | 19614940 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DARDEN RESTAURANTS INC | Common equity | 237194105 | 264171 | 5376927 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DEAN FOODS CO | Common equity | 242370104 | 62264 | 6225989 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DELL INC | Common equity | 24702R101 | 951358 | 65565787 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DONNELLEY (R R) & SONS CO | Common Stock | 257867101 | 165372 | 8741144 | SH | DEFINED | 1,2,5,6,8,1 |
| EATON CORP | Common equity | 278058102 | 690200 | 12449494 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DISH NETWORK CORP | Common equity | 25470M109 | 105980 | 4350291 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ECOLAB INC | Common equity | 278865100 | 509406 | 9984343 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FIRSTENERGY CORP | Common equity | 337932107 | 1081036 | 29146155 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FOOT LOCKER INC | Common equity | 344849104 | 99960 | 5069197 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FORD MOTOR CO | Common equity | 345370860 | 1910979 | 128167668 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| INTEL CORP | Common equity | 458140100 | 4225078 | 209473716 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | ,19 |
| LIFE TECHNOLOGIES CORP | Common equity | 53217V109 | 348069 | 6639778 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| KELLOGG CO | Common equity | 487836108 | 504331 | 9342835 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| KROGER CO | Common equity | 501044101 | 608628 | 25391354 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LEGG MASON INC | Common equity | 524901105 | 215674 | 5976176 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LINEAR TECHNOLOGY CORP | Common equity | 535678106 | 288877 | 8589866 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LOWE`S COMPANIES INC | Common equity | 548661107 | 1466864 | 55499714 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MANPOWERGROUP | Common equity | 56418H100 | 173327 | 2756423 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MARATHON OIL CORP | Common equity | 565849106 | 1743640 | 32707580 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MARSHALL & ILSLEY CORP | Common equity | 571837103 | 167832 | 21005553 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MARVELL TECHNOLOGY GROUP LTD | Common equity | G5876H105 | 149800 | 9633638 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MAXIM INTEGRATED PRODUCTS | Common Stock | 57772K101 | 144096 | 5628907 | SH | DEFINED | 1,2,5,6,8,1 |
| MCDONALD`S CORP | Common equity | 580135101 | 3344880 | 43959575 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | ,19 |
| MEDCO HEALTH SOLUTIONS INC | Common equity | 58405U102 | 846298 | 15069518 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MEDTRONIC INC | Common equity | 585055106 | 1525313 | 38762600 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MICROCHIP TECHNOLOGY INC | Common equity | 595017104 | 265387 | 6982181 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |

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|------------------------------------|---------------|-----------|---------|----------|----|---------|--------------------|
| MONSANTO CO | Common equity | 61166W101 | 1515064 | 20966776 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MOTOROLA SOLUTIONS INC | Common equity | 620076307 | 549580 | 12297720 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NATIONAL SEMICONDUCTOR CORP | Common equity | 637640103 | 137273 | 9572516 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NEW YORK CMNTY BANCORP INC | Common equity | 649445103 | 307221 | 17799620 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NEW YORK TIMES CO -CL A | Common equity | 650111107 | 33199 | 3505617 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NORTHROP GRUMMAN CORP | Common equity | 666807102 | 2084133 | 33234433 | SH | DEFINED | 1,2,5,6,8,1 ,19 |
| | shares | | | | | | |
| NVIDIA CORP | Common equity | 67066G104 | 389197 | 21082952 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| OLD REPUBLIC INTL CORP | Common equity | 680223104 | 102486 | 8076154 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| OMNICARE INC | Common equity | 681904108 | 109478 | 3650266 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PATTERSON COMPANIES INC | Common equity | 703395103 | 113362 | 3521617 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PEPCO HOLDINGS INC | Common equity | 713291102 | 198352 | 10635327 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PETSMART INC | Common equity | 716768106 | 171121 | 4178665 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PIONEER NATURAL RESOURCES CO | Common equity | 723787107 | 599123 | 5878502 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PMI GROUP INC | Common equity | 69344M101 | 8022 | 2969740 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| RADIAN GROUP INC | Common equity | 750236101 | 18884 | 2772553 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| RENAISSANCERE HOLDINGS LTD | Common equity | G7496G103 | 76138 | 1103637 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| REPUBLIC SERVICES INC | Common equity | 760759100 | 353097 | 11754351 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ROSS STORES INC | Common equity | 778296103 | 330032 | 4640370 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| SANDISK CORP | Common equity | 80004C101 | 387183 | 8400660 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| SCANA CORP | Common equity | 80589M102 | 201110 | 5108070 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| SPX CORP | Common equity | 784635104 | 135469 | 1706190 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| SYNOPSYS INC | Common equity | 871607107 | 130016 | 4702520 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| TCF FINANCIAL CORP | Common equity | 872275102 | 76605 | 4829981 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| TELEPHONE & DATA SYSTEMS INC | Common equity | 879433100 | 100377 | 2978607 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| 3M CO | Common equity | 88579Y101 | 4913101 | 52546526 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ABBOTT LABORATORIES | Common equity | 002824100 | 2849156 | 58086761 | SH | DEFINED | 1,2,5,6,8,1 ,19 |
| | shares | | | | | | |
| ACCENTURE PLC | Common equity | G1151C101 | 613155 | 11154466 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| AES CORP | Common equity | 00130H105 | 397766 | 30597033 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| AMERICAN INTERNATIONAL GROUP | Common equity | 026874784 | 184629 | 5253858 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ANADARKO PETROLEUM CORP | Common equity | 032511107 | 1836791 | 22421766 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ARCHER-DANIELS- | Common equity | 039483102 | 960499 | 26672808 | SH | DEFINED | 1,2,5,6,8,1 |

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|---------------------------------|-------------------------|-----------|---------|------------|----|---------|------------------|
| MIDLAND CO AUTOZONE INC | shares Common equity | 053332102 | 286786 | 1048360 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BALL CORP | shares Common equity | 058498106 | 261161 | 7285036 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BANK OF AMERICA CORP | shares Common equity | 060505104 | 6120338 | 459140568 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BANK OF NEW YORK MELLON CORP | shares Common equity | 064058100 | 1445976 | 48408792 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BED BATH & BEYOND INC | shares Common equity | 075896100 | 479128 | 9925934 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BOEING CO | shares Common equity | 097023105 | 2335422 | 31589725 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BOSTON PROPERTIES INC | Investment Trust | 101121101 | 657085 | 6927668 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| CABLEVISION SYS CORP -CL A | Common equity | 12686C109 | 303602 | 8772129 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CAREER EDUCATION CORP | shares Common equity | 141665109 | 40765 | 1794461 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CINCINNATI FINANCIAL CORP | shares Common equity | 172062101 | 360955 | 11004811 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CITIGROUP INC | shares Common equity | 172967101 | 4832666 | 1093363766 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CLOROX CO/DE | shares Common equity | 189054109 | 487178 | 6952921 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COACH INC | shares Common equity | 189754104 | 556464 | 10692889 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COMPUTER SCIENCES CORP | Common equity | 205363104 | 304523 | 6249180 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CONVERGYS CORP | shares Common equity | 212485106 | 45818 | 3190786 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DISNEY (WALT) CO | shares Common equity | 254687106 | 3120205 | 72411315 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DST SYSTEMS INC | shares Common equity | 233326107 | 53899 | 1020500 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DTE ENERGY CO | shares Common equity | 233331107 | 382742 | 7817590 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DUN & BRADSTREET CORP | Common equity | 26483E100 | 147258 | 1835420 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EVEREST RE GROUP LTD | shares Common equity | G3223R108 | 168603 | 1911981 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EXPRESS SCRIPTS INC | shares Common equity | 302182100 | 1042540 | 18747410 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FIRST HORIZON NATIONAL CORP | shares Common equity | 320517105 | 112056 | 9995575 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FLEXTRONICS INTERNATIONAL | Common Stock | Y2573F102 | 66232 | 8866745 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FLUOR CORP | Common equity | 343412102 | 481289 | 6533911 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FORTUNE BRANDS INC | shares Common equity | 349631101 | 330304 | 5336990 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GENUINE PARTS CO | shares Common equity | 372460105 | 421131 | 7851201 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GOLDMAN SACHS GROUP INC | Common equity | 38141G104 | 3287350 | 20744311 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HARTFORD FINANCIAL SERVICES | shares Common equity | 416515104 | 719631 | 26722369 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HEALTH MANAGEMENT ASSOC | Common equity | 421933102 | 78326 | 7185780 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HERSHEY CO | shares Common equity | 427866108 | 322042 | 5925385 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |

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| HOME DEPOT INC | Common equity | 437076102 | 2392819 | 64565958 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| HOST HOTELS & RESORTS INC | Real Estate Investment Trust | 44107P104 | 589523 | 33476657 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ILLINOIS TOOL WORKS | Common equity | 452308109 | 920509 | 17135331 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| INTL FLAVORS & FRAGRANCES | Common equity | 459506101 | 220408 | 3537774 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| INTUIT INC | Common equity | 461202103 | 568163 | 10699817 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| ISTAR FINANCIAL INC | Real Estate Investment Trust | 45031U101 | 18533 | 2018906 | SH | DEFINED | 1, 2, 5, 6, 8 |
| JABIL CIRCUIT INC | Common equity | 466313103 | 137962 | 6752795 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| JOHNSON CONTROLS INC | Common equity | 478366107 | 971035 | 23359130 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| JONES GROUP INC | Common equity | 48020T101 | 30045 | 2184767 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| JPMORGAN CHASE & CO | Common equity | 46625H100 | 7532448 | 163393908 | SH | DEFINED | 1, 2, 5, 6, 8, 1 , 19 |
| | shares | | | | | | |
| LABORATORY CP OF AMER HLDGS | Common equity | 50540R409 | 337428 | 3662593 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LAUDER (ESTEE) COS INC -CL A | Common equity | 518439104 | 407344 | 4227377 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LILLY (ELI) & CO | Common equity | 532457108 | 1355098 | 38529963 | SH | DEFINED | 1, 2, 5, 6, 8, 1 , 19 |
| | shares | | | | | | |
| LIMITED BRANDS INC | Common equity | 532716107 | 350733 | 10666984 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| MCCORMICK & CO INC | Common equity | 579780206 | 322069 | 6733732 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| MOODY`S CORP | Common equity | 615369105 | 259447 | 7650939 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| AFLAC INC | Common equity | 001055102 | 1008246 | 19102865 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| AIR PRODUCTS & CHEMICALS INC | Common equity | 009158106 | 856857 | 9501803 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| AMERICAN EXPRESS CO | Common equity | 025816109 | 2032303 | 44962566 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| AMERISOURCEBERGEN CORP | Common equity | 03073E105 | 413779 | 10459466 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| AMGEN INC | Common equity | 031162100 | 1979676 | 37037904 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| APACHE CORP | Common equity | 037411105 | 2080913 | 15894501 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| APARTMENT INVST & MGMT CO | Real Estate Investment Trust | 03748R101 | 132403 | 5198575 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| AVERY DENNISON CORP | Common equity | 053611109 | 172639 | 4114215 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| AVON PRODUCTS | Common equity | 054303102 | 478094 | 17681045 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| BIOGEN IDEC INC | Common equity | 09062X103 | 711411 | 9693458 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| BLOCK H & R INC | Common equity | 093671105 | 184295 | 11008660 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| BMC SOFTWARE INC | Common Stock | 055921100 | 339844 | 6832451 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BRINKER INTL INC | Common equity | 109641100 | 65464 | 2587419 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| AVIS BUDGET GROUP INC | Common Stock | 053774105 | 44353 | 2476699 | SH | DEFINED | 1, 2, 5, 6, 8 |

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|-----------------------------|------------------------------|-----------|---------|-----------|----|---------|----------------|
| CA INC | Common equity | 12673P105 | 409358 | 16929245 | SH | DEFINED | 1,2,5,6,8,19 |
| CAMERON INTERNATIONAL CORP | Common equity | 13342B105 | 631102 | 11052665 | SH | DEFINED | 1,2,5,6,8,19 |
| CSX CORP | Common equity | 126408103 | 1108185 | 14098947 | SH | DEFINED | 1,2,5,6,8,19 |
| D R HORTON INC | Common equity | 23331A109 | 149604 | 12841463 | SH | DEFINED | 1,2,5,6,8,19 |
| DOVER CORP | Common equity | 260003108 | 522036 | 7940844 | SH | DEFINED | 1,2,5,6,8,19 |
| DOW CHEMICAL | Common equity | 260543103 | 1746415 | 46262540 | SH | DEFINED | 1,2,5,6,8,19 |
| DUKE REALTY CORP | Real Estate Investment Trust | 264411505 | 158308 | 11299997 | SH | DEFINED | 1,2,3,5,6,8,19 |
| EMERSON ELECTRIC CO | Common equity | 291011104 | 1667856 | 28544591 | SH | DEFINED | 1,2,5,6,8,19 |
| EQUITY RESIDENTIAL | Real Estate Investment Trust | 29476L107 | 798512 | 14155586 | SH | DEFINED | 1,2,3,5,6,8,19 |
| EXPEDITORS INTL WASH INC | Common equity | 302130109 | 379635 | 7571603 | SH | DEFINED | 1,2,5,6,8,19 |
| FRANKLIN RESOURCES INC | Common equity | 354613101 | 717706 | 5737842 | SH | DEFINED | 1,2,5,6,8,19 |
| GENERAL ELECTRIC CO | Common equity | 369604103 | 7967648 | 397388360 | SH | DEFINED | 1,2,5,6,8,19 |
| GENERAL MILLS INC | Common equity | 370334104 | 1475429 | 40367304 | SH | DEFINED | 1,2,5,6,8,19 |
| HASBRO INC | Common Stock | 418056107 | 217533 | 4644275 | SH | DEFINED | 1,2,5,6,8,19 |
| HONEYWELL INTERNATIONAL INC | Common equity | 438516106 | 4664671 | 78121965 | SH | DEFINED | 1,2,5,6,8,19 |
| INTERPUBLIC GROUP OF COS | Common equity | 460690100 | 223861 | 17809199 | SH | DEFINED | 1,2,5,6,8,19 |
| LENNAR CORP | Common equity | 526057104 | 117217 | 6468987 | SH | DEFINED | 1,2,5,6,8,19 |
| LEVEL 3 COMMUNICATIONS INC | Common equity | 52729N100 | 32032 | 21789469 | SH | DEFINED | 1,2,5,6,8,19 |
| LSI CORP | Common equity | 502161102 | 172269 | 25334104 | SH | DEFINED | 1,2,5,6,8,19 |
| MERCK & CO | Common equity | 58933Y105 | 3868943 | 117204967 | SH | DEFINED | 1,2,5,6,8,19 |
| MOHAWK INDUSTRIES INC | Common equity | 608190104 | 137603 | 2250395 | SH | DEFINED | 1,2,5,6,8,19 |
| MORGAN STANLEY | Common equity | 617446448 | 4789626 | 175315735 | SH | DEFINED | 1,2,5,6,8,19 |
| ADVANCED MICRO DEVICES | Common equity | 007903107 | 218759 | 25436506 | SH | DEFINED | 1,2,5,6,8,19 |
| AMAZON.COM INC | Common equity | 023135106 | 2262929 | 12562820 | SH | DEFINED | 1,2,5,6,8,19 |
| AMEREN CORP | Common equity | 023608102 | 306783 | 10929283 | SH | DEFINED | 1,2,5,6,8,19 |
| AVALONBAY COMMUNITIES INC | Real Estate Investment Trust | 053484101 | 510729 | 4253340 | SH | DEFINED | 1,2,3,5,6,8,19 |
| BARD (C.R.) INC | Common equity | 067383109 | 329361 | 3316442 | SH | DEFINED | 1,2,5,6,8,19 |
| BECTON DICKINSON & CO | Common equity | 075887109 | 1071231 | 13454246 | SH | DEFINED | 1,2,5,6,8,19 |
| BOSTON SCIENTIFIC CORP | Common equity | 101137107 | 385351 | 53594292 | SH | DEFINED | 1,2,5,6,8,19 |
| BRUNSWICK CORP | Common equity | 117043109 | 49421 | 1943291 | SH | DEFINED | 1,2,5,6,8,19 |

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|--------------------------------|-------------------------------------------|-----------|----------|-----------|----|---------|--------------------|
| CAMPBELL SOUP CO | Common equity | 134429109 | 236112 | 7131157 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| CARNIVAL CORP/PLC (USA) | Composition of more than 1 security | 143658300 | 589327 | 15362881 | SH | DEFINED | 1,2,5,6,8,1 |
| CHEVRON CORP | Common equity | 166764100 | 11188088 | 104142986 | SH | DEFINED | 1,2,5,6,8,1 ,19 |
| CHICOS FAS INC | Common equity | 168615102 | 86200 | 5785545 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| COMCAST CORP | Common equity | 20030N101 | 2390003 | 96682999 | SH | DEFINED | 1,2,5,6,8,1 ,19 |
| | shares | | | | | | |
| CONSOLIDATED EDISON INC | Common equity | 209115104 | 847489 | 16709299 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DEERE & CO | Common equity | 244199105 | 1490671 | 15385108 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| DU PONT (E I) DE NEMOURS | Common equity | 263534109 | 2347244 | 42700408 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| EASTMAN KODAK CO | Common equity | 277461109 | 32547 | 10075720 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| EDISON INTERNATIONAL | Common equity | 281020107 | 1264796 | 34566529 | SH | DEFINED | 1,2,5,6,8,1 ,19 |
| | shares | | | | | | |
| ENCANA CORP | Common equity | 292505104 | 737 | 21329 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| FIFTH THIRD BANCORP | Common equity | 316773100 | 567381 | 40878179 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NEXTERA ENERGY INC | Common equity | 65339F101 | 996958 | 18086962 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FREEMONT-MCMORAN COP&GOLD | Common equity | 35671D857 | 2150137 | 38706522 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| GANNETT CO | Common equity | 364730101 | 116922 | 7677165 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| GENERAL DYNAMICS CORP | Common equity | 369550108 | 1020734 | 13332525 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| GENERAL GROWTH PPTY INC | Real Estate Investment Trust | 370023103 | 171762 | 11095721 | SH | DEFINED | 1,2,3,5,6,8 |
| GENZYME CORP | Common equity | 372917104 | 723264 | 9497832 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| HARLEY-DAVIDSON INC | Common equity | 412822108 | 344067 | 8097832 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| HEALTH NET INC | Common equity | 42222G108 | 87112 | 2664012 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| HOSPIRA INC | Common equity | 441060100 | 340041 | 6160188 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| INTL BUSINESS MACHINES CORP | Common equity | 459200101 | 10559106 | 64751996 | SH | DEFINED | 1,2,5,6,8,1 ,19 |
| | shares | | | | | | |
| JDS UNIPHASE CORP | Common equity | 46612J507 | 147654 | 7085142 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| JUNIPER NETWORKS INC | Common Stock | 48203R104 | 804658 | 19122154 | SH | DEFINED | 1,2,5,6,8,1 |
| KIMCO REALTY CORP | Real Estate Investment Trust | 49446R109 | 369117 | 20125937 | SH | DEFINED | 1,2,3,5,6,8 |
| | Trust | | | | | | |
| KLA-TENCOR CORP | Common equity | 482480100 | 306543 | 6471145 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LEGGETT & PLATT INC | Common equity | 524660107 | 341343 | 13932303 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LEXMARK INTL INC -CL A | Common equity | 529771107 | 99829 | 2695137 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LIBERTY PROPERTY TRUST | Real Estate Investment Trust | 531172104 | 161465 | 4907656 | SH | DEFINED | 1,2,3,5,6,8 |
| | Trust | | | | | | |

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|------------------------------|------------------------------|-----------|---------|----------|----|---------|------------------|
| MICRON TECHNOLOGY INC | Common Stock | 595112103 | 366356 | 31968153 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PUBLIC STORAGE | Real Estate Investment Trust | 74460D109 | 765051 | 6898037 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| TYSON FOODS INC -CL A | Common equity shares | 902494103 | 242454 | 12634617 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VARIAN MEDICAL SYSTEMS INC | Common equity shares | 92220P105 | 297026 | 4391179 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VERISIGN INC | Common equity shares | 92343E102 | 240049 | 6629502 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VORNADO REALTY TRUST | Real Estate Investment Trust | 929042109 | 730666 | 8350335 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| WASHINGTON POST -CL B | Common equity shares | 939640108 | 107640 | 245962 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WEATHERFORD INTERNATIONAL | Common equity shares | H27013103 | 289260 | 12799289 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WHOLE FOODS MARKET INC | Common equity shares | 966837106 | 361107 | 5479591 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WISCONSIN ENERGY CORP | Common equity shares | 976657106 | 318524 | 10443041 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ALTERA CORP | Common equity shares | 021441100 | 500094 | 11360676 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ALTRIA GROUP INC | Common equity shares | 02209S103 | 2204144 | 84677360 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HESS CORP | Common equity shares | 42809H107 | 1150654 | 13503775 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMERICAN AXLE & MFG HOLDINGS | Common equity shares | 024061103 | 15258 | 1211771 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERN EAGLE OUTFITTERS INC | Common equity shares | 02553E106 | 106653 | 6711699 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WELLPOINT INC | Common equity shares | 94973V107 | 1311436 | 18791039 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AVNET INC | Common equity shares | 053807103 | 166003 | 4869851 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BARNES & NOBLE INC | Common equity shares | 067774109 | 20830 | 2266818 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CAPITAL ONE FINANCIAL CORP | Common equity shares | 14040H105 | 997538 | 19198338 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CHARLES RIVER LABS INTL INC | Common equity shares | 159864107 | 57563 | 1499712 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CIGNA CORP | Common equity shares | 125509109 | 489577 | 11056343 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CON-WAY INC | Common equity shares | 205944101 | 57994 | 1476079 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COVENTRY HEALTH CARE INC | Common equity shares | 222862104 | 174079 | 5458574 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DORAL FINANCIAL CORP | Common equity shares | 25811P886 | 408 | 370387 | SH | DEFINED | 1, 2, 6 |
| EXELON CORP | Common equity shares | 30161N101 | 1224637 | 29695402 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| KIMBERLY-CLARK CORP | Common equity shares | 494368103 | 1135075 | 17390650 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TORONTO DOMINION BANK | Common equity shares | 891160509 | 2101 | 23719 | SH | DEFINED | 1, 10 |

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| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|------------------------------|----------------------|-----------|---------|----------------|------------|--------------|------------|----------------|
| AETNA INC | Common equity shares | 00817Y108 | 890814 | 23799251 | SH | | DEFINED | 1,2,5,6,8,1 |
| ALLSTATE CORP | Common equity shares | 020002101 | 654509 | 20594963 | SH | | DEFINED | 1,2,5,6,8,1 |
| APPLIED MATERIALS INC | Common equity shares | 038222105 | 797315 | 51044407 | SH | | DEFINED | 1,2,5,6,8,1 |
| BAKER HUGHES INC | Common equity shares | 057224107 | 1351526 | 18405678 | SH | | DEFINED | 1,2,5,6,8,1 |
| CADENCE DESIGN SYSTEMS INC | Common equity shares | 127387108 | 73409 | 7529519 | SH | | DEFINED | 1,2,5,6,8,1 |
| CONSTELLATION ENERGY GRP INC | Common equity shares | 210371100 | 275158 | 8839314 | SH | | DEFINED | 1,2,5,6,8,1 |
| CORNING INC | Common equity shares | 219350105 | 1158981 | 56179398 | SH | | DEFINED | 1,2,5,6,8,1 |
| CVS CAREMARK CORP | Common equity shares | 126650100 | 1728934 | 50376761 | SH | | DEFINED | 1,2,5,6,8,1 |
| DIRECTV | Common equity shares | 25490A101 | 1616091 | 34531640 | SH | | DEFINED | 1,2,5,6,8,1 |
| EL PASO CORP | Common equity shares | 28336L109 | 580123 | 32229056 | SH | | DEFINED | 1,2,5,6,8,1 |
| ENERGIZER HOLDINGS INC | Common equity shares | 29266R108 | 168275 | 2364720 | SH | | DEFINED | 1,2,5,6,8,1 |
| EQUIFAX INC | Common equity shares | 294429105 | 225029 | 5792287 | SH | | DEFINED | 1,2,5,6,8,1 |
| FISERV INC | Common equity shares | 337738108 | 362034 | 5772371 | SH | | DEFINED | 1,2,5,6,8,1 |
| HALLIBURTON CO | Common equity shares | 406216101 | 1884848 | 37817914 | SH | | DEFINED | 1,2,5,6,8,1 |
| HUNTINGTON BANCSHARES | Common equity shares | 446150104 | 279149 | 42040901 | SH | | DEFINED | 1,2,5,6,8,1 |
| INTL GAME TECHNOLOGY | Common equity shares | 459902102 | 175518 | 10814716 | SH | | DEFINED | 1,2,5,6,8,1 |
| ITT CORP | Common equity shares | 450911102 | 477341 | 7949147 | SH | | DEFINED | 1,2,5,6,8,1 |
| LIBERTY GLOBAL INC | Common equity shares | 530555101 | 138637 | 3347637 | SH | | DEFINED | 1,2,5,6,8,1 |
| LIZ CLAIBORNE INC | Common equity shares | 539320101 | 10978 | 2036552 | SH | | DEFINED | 1,2,5,6,8 |
| MICROSOFT CORP | Common equity shares | 594918104 | 7326523 | 288900714 | SH | | DEFINED | 1,2,5,6,8,1,19 |
| ALCOA INC | Common equity shares | 013817101 | 883808 | 50074632 | SH | | DEFINED | 1,2,5,6,8,1 |
| FIDELITY NATIONAL INFO SVCS | Common equity shares | 31620M106 | 316320 | 9676538 | SH | | DEFINED | 1,2,5,6,8,1 |
| COSTCO WHOLESALE CORP | Common equity shares | 22160K105 | 1186153 | 16177794 | SH | | DEFINED | 1,2,5,6,8,1 |
| DOMINION RESOURCES INC | Common equity shares | 25746U109 | 1134440 | 25379084 | SH | | DEFINED | 1,2,5,6,8,1 |
| ELECTRONIC ARTS INC | Common equity shares | 285512109 | 230518 | 11802823 | SH | | DEFINED | 1,2,5,6,8,1 |
| FEDEX CORP | Common equity shares | 31428X106 | 1082913 | 11575861 | SH | | DEFINED | 1,2,5,6,8,1 |
| HARMAN INTERNATIONAL INDS | Common equity shares | 413086109 | 108058 | 2308082 | SH | | DEFINED | 1,2,5,6,8,1 |
| HEWLETT-PACKARD CO | Common equity shares | 428236103 | 4429431 | 108114112 | SH | | DEFINED | 1,2,5,6,8,1 |
| HILL-ROM HOLDINGS | Common equity | 431475102 | 73395 | 1932316 | SH | | DEFINED | 1,2,5,6,8,1 |

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| INC | shares | | | | | | | |
| INTL PAPER CO | Common equity | 460146103 | 1022235 | 33871441 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| KRAFT FOODS INC | Common equity | 50075N104 | 2692933 | 85871509 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| LINCARE HOLDINGS INC | Common equity | 532791100 | 79077 | 2666001 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| LINCOLN NATIONAL CORP | Common equity | 534187109 | 371354 | 12362428 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| MARSH & MCLENNAN COS | Common equity | 571748102 | 607216 | 20369169 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| METLIFE INC | Common equity | 59156R108 | 1877006 | 41963089 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| ALBERTO-CULVER CO | Common equity | 013078100 | 84987 | 2280581 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| ALLEGHENY TECHNOLOGIES INC | Common equity | 01741R102 | 302056 | 4460369 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| ALLERGAN INC | Common equity | 018490102 | 773473 | 10890969 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| AMERICAN ELECTRIC POWER CO | Common equity | 025537101 | 752759 | 21421916 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| APPLE INC | Common equity | 037833100 | 12116691 | 34773139 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| ASHLAND INC | Common equity | 044209104 | 124546 | 2156250 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| AUTODESK INC | Common equity | 052769106 | 368143 | 8346039 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| AUTOMATIC DATA PROCESSING | Common equity | 053015103 | 1029204 | 20058605 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| AUTONATION INC | Common equity | 05329W102 | 87297 | 2467973 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| BEMIS CO INC | Common equity | 081437105 | 231251 | 7048252 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| BEST BUY CO INC | Common equity | 086516101 | 367616 | 12800039 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| BIG LOTS INC | Common equity | 089302103 | 115210 | 2652639 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| OFFICEMAX INC | Common equity | 67622P101 | 36543 | 2824401 | SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | | |
| BRISTOL-MYERS SQUIBB CO | Common equity | 110122108 | 1661034 | 62846169 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| BROADCOM CORP | Common equity | 111320107 | 705109 | 17905275 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| BROWN-FORMAN -CL B | Common equity | 115637209 | 323353 | 4734436 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| CENTERPOINT ENERGY INC | Common equity | 15189T107 | 347013 | 19761394 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| CENTURYLINK INC | Common equity | 156700106 | 686340 | 16518427 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| CINTAS CORP | Common equity | 172908105 | 156952 | 5185118 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| CISCO SYSTEMS INC | Common equity | 17275R102 | 3653998 | 213061346 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| FRONTIER COMMUNICATIONS CORP | Common equity | 35906A108 | 302246 | 36769478 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| CITRIX SYSTEMS INC | Common equity | 177376100 | 497148 | 6767711 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| CMS ENERGY CORP | Common equity | 125896100 | 193034 | 9828517 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |
| COCA-COLA CO | Common equity | 191216100 | 5695698 | 85843167 | SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | | |

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| COLGATE-PALMOLIVE CO | Common equity shares | 194162103 | 3068800 | 37998934 | SH | DEFINED | 1,2,5,6,8,1 |
| COMERICA INC | Common equity shares | 200340107 | 307661 | 8378422 | SH | DEFINED | 1,2,5,6,8,1 |
| CONOCOPHILLIPS | Common equity shares | 20825C104 | 4639284 | 58092667 | SH | DEFINED | 1,2,5,6,8,1,19 |
| COOPER INDUSTRIES PLC | Common equity shares | G24140108 | 184740 | 2846631 | SH | DEFINED | 1,2,5,6,8,1 |
| COOPER TIRE & RUBBER CO | Common equity shares | 216831107 | 39979 | 1552442 | SH | DEFINED | 1,2,5,6,8 |
| MOLSON COORS BREWING CO | Common equity shares | 60871R209 | 282193 | 6018229 | SH | DEFINED | 1,2,5,6,8,1 |
| CRANE CO | Common equity shares | 224399105 | 64192 | 1325429 | SH | DEFINED | 1,2,5,6,8,1 |
| CUMMINS INC | Common equity shares | 231021106 | 1536014 | 14012147 | SH | DEFINED | 1,2,5,6,8,1 |
| DELUXE CORP | Common equity shares | 248019101 | 51247 | 1930878 | SH | DEFINED | 1,2,5,6,8,1 |
| DEVON ENERGY CORP | Common equity shares | 25179M103 | 1657071 | 18056872 | SH | DEFINED | 1,2,5,6,8,1 |
| DILLARDS INC -CL A | Common equity shares | 254067101 | 55649 | 1387098 | SH | DEFINED | 1,2,5,6,8,1 |
| DUKE ENERGY CORP | Common equity shares | 26441C105 | 1044386 | 57541776 | SH | DEFINED | 1,2,5,6,8,1 |
| DYNEGY INC | Common equity shares | 26817G300 | 13312 | 2339126 | SH | DEFINED | 1,2,5,6,8 |
| E TRADE FINANCIAL CORP | Common equity shares | 269246401 | 109253 | 6989409 | SH | DEFINED | 1,2,5,6,8,1 |
| EASTMAN CHEMICAL CO | Common equity shares | 277432100 | 305404 | 3074938 | SH | DEFINED | 1,2,5,6,8,1 |
| EBAY INC | Common equity shares | 278642103 | 1309165 | 42176669 | SH | DEFINED | 1,2,5,6,8,1 |
| EMC CORP/MA | Common equity shares | 268648102 | 1999966 | 75328270 | SH | DEFINED | 1,2,5,6,8,1 |
| ENTERGY CORP | Common equity shares | 29364G103 | 537489 | 7997181 | SH | DEFINED | 1,2,5,6,8,1 |
| EOG RESOURCES INC | Common equity shares | 26875P101 | 1297289 | 10946640 | SH | DEFINED | 1,2,5,6,8,1 |
| EXXON MOBIL CORP | Common equity shares | 30231G102 | 16923894 | 201163576 | SH | DEFINED | 1,2,5,6,8,1,19 |
| FAMILY DOLLAR STORES | Common equity shares | 307000109 | 239196 | 4660878 | SH | DEFINED | 1,2,5,6,8,1 |
| MACY`S INC | Common equity shares | 55616P104 | 411684 | 16969495 | SH | DEFINED | 1,2,5,6,8,1 |
| FEDERATED INVESTORS INC | Common equity shares | 314211103 | 81415 | 3043583 | SH | DEFINED | 1,2,5,6,8,1 |
| FOREST LABORATORIES -CL A | Common equity shares | 345838106 | 357908 | 11080845 | SH | DEFINED | 1,2,5,6,8,1 |
| GAP INC | Common equity shares | 364760108 | 405142 | 17879507 | SH | DEFINED | 1,2,5,6,8,1 |
| GILEAD SCIENCES INC | Common equity shares | 375558103 | 1269312 | 29908335 | SH | DEFINED | 1,2,5,6,8,1 |
| GOODRICH CORP | Common equity shares | 382388106 | 400882 | 4687023 | SH | DEFINED | 1,2,5,6,8,1 |
| GOODYEAR TIRE & RUBBER CO | Common equity shares | 382550101 | 129248 | 8629422 | SH | DEFINED | 1,2,5,6,8,1 |
| GRAINGER (W W) INC | Common equity shares | 384802104 | 310536 | 2255504 | SH | DEFINED | 1,2,5,6,8,1 |
| HEINZ (H J) CO | Common equity shares | 423074103 | 571204 | 11700099 | SH | DEFINED | 1,2,5,6,8,1 |
| HUMANA INC | Common equity shares | 444859102 | 433308 | 6195158 | SH | DEFINED | 1,2,5,6,8,1 |

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|-----------------------------|---------------|-----------|---------|-----------|----|---------|----------------|
| INGERSOLL-RAND PLC | Common equity | G47791101 | 561014 | 11612778 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| JANUS CAPITAL GROUP INC | Common equity | 47102X105 | 84360 | 6765319 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| JOHNSON & JOHNSON | Common equity | 478160104 | 8221685 | 138762629 | SH | DEFINED | 1,2,5,6,8,1,19 |
| | shares | | | | | | |
| KB HOME | Common equity | 48666K109 | 52419 | 4214017 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| KEYCORP | Common equity | 493267108 | 398155 | 44837480 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| KOHL`S CORP | Common equity | 500255104 | 583870 | 11008162 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LOCKHEED MARTIN CORP | Common equity | 539830109 | 5588775 | 69512181 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LOEWS CORP | Common equity | 540424108 | 527541 | 12242541 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LOUISIANA-PACIFIC CORP | Common equity | 546347105 | 49049 | 4671069 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| M & T BANK CORP | Common equity | 55261F104 | 433574 | 4900777 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MARRIOTT INTL INC | Common equity | 571903202 | 401813 | 11293400 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MASCO CORP | Common equity | 574599106 | 216414 | 15547637 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MATTEL INC | Common Stock | 577081102 | 321636 | 12901652 | SH | DEFINED | 1,2,5,6,8,1 |
| MBIA INC | Common equity | 55262C100 | 24206 | 2411498 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| MCGRAW-HILL COMPANIES | Common equity | 580645109 | 520849 | 13219460 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MCKESSON CORP | Common equity | 58155Q103 | 764485 | 9670977 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MEADWESTVACO CORP | Common equity | 583334107 | 233917 | 7712705 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MEREDITH CORP | Common equity | 589433101 | 32170 | 948212 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MGIC INVESTMENT CORP/WI | Common equity | 552848103 | 45040 | 5066044 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| MOLEX INC | Common equity | 608554101 | 107136 | 4264765 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MONSTER WORLDWIDE INC | Common Stock | 611742107 | 63556 | 3997096 | SH | DEFINED | 1,2,5,6,8,1 |
| | | | | | | | |
| MYLAN INC | Common Stock | 628530107 | 359133 | 15841888 | SH | DEFINED | 1,2,5,6,8,1 |
| | | | | | | | |
| NABORS INDUSTRIES LTD | Common equity | G6359F103 | 431786 | 14213060 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NAVISTAR INTERNATIONAL CORP | Common Stock | 63934E108 | 59234 | 854399 | SH | DEFINED | 1,2,5,6,8,1 |
| | | | | | | | |
| NCR CORP | Common equity | 62886E108 | 85256 | 4525307 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NETAPP INC | Common equity | 64110D104 | 641270 | 13309983 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NEWELL RUBBERMAID INC | Common equity | 651229106 | 200313 | 10471260 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NEWMONT MINING CORP | Common equity | 651639106 | 1103226 | 20213025 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NICOR INC | Common equity | 654086107 | 118026 | 2197870 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NIKE INC | Common equity | 654106103 | 983516 | 12992231 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NISOURCE INC | Common equity | 65473P105 | 269672 | 14060068 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NOBLE CORP | Common equity | H5833N103 | 394991 | 8658282 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |

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|---------------------------------|---------------|-----------|---------|-----------|----|---------|-------------|
| NORDSTROM INC | Common equity | 655664100 | 282305 | 6290243 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NORFOLK SOUTHERN CORP | Common equity | 655844108 | 939536 | 13563367 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NORTHERN TRUST CORP | Common equity | 665859104 | 522249 | 10290433 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NOVELL INC | Common equity | 670006105 | 69851 | 11779565 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NOVELLUS SYSTEMS INC | Common equity | 670008101 | 110549 | 2977377 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NUCOR CORP | Common equity | 670346105 | 611120 | 13279402 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| OCCIDENTAL PETROLEUM CORP | Common equity | 674599105 | 3433646 | 32860998 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| OFFICE DEPOT INC | Common equity | 676220106 | 45990 | 9932615 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| OMNICOM GROUP | Common equity | 681919106 | 493970 | 10068798 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ORACLE CORP | Common equity | 68389X105 | 4848407 | 145292589 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PACCAR INC | Common equity | 693718108 | 694557 | 13267464 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PALL CORP | Common equity | 696429307 | 248882 | 4319960 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PARAMETRIC TECHNOLOGY CORP | Common equity | 699173209 | 91197 | 4055042 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PARKER-HANNIFIN CORP | Common equity | 701094104 | 589664 | 6228001 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PAYCHEX INC | Common equity | 704326107 | 362069 | 11545533 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PENNEY (J C) CO | Common equity | 708160106 | 937659 | 26111179 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PEPSICO INC | Common equity | 713448108 | 3757924 | 58343826 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | ,19 |
| PERKINELMER INC | Common equity | 714046109 | 99627 | 3792456 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PFIZER INC | Common equity | 717081103 | 6248933 | 307677526 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | ,19 |
| PG&E CORP | Common equity | 69331C108 | 769579 | 17418989 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PINNACLE WEST CAPITAL CORP | Common equity | 723484101 | 325542 | 7607837 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PITNEY BOWES INC | Common equity | 724479100 | 406373 | 15818068 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PLUM CREEK TIMBER CO INC | Real Estate | 729251108 | 264008 | 6053892 | SH | DEFINED | 1,2,5,6,8,1 |
| | Investment | | | | | | |
| | Trust | | | | | | |
| PMC-SIERRA INC | Common equity | 69344F106 | 25104 | 3346984 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| PNC FINANCIAL SVCS GROUP INC | Common equity | 693475105 | 1377529 | 21869031 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| POWER-ONE INC | Common Stock | 73930R102 | 12623 | 1442296 | SH | DEFINED | 1,2,6,8 |
| PPG INDUSTRIES INC | Common equity | 693506107 | 769722 | 8084411 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | ,19 |
| PPL CORP | Common equity | 69351T106 | 534651 | 21132402 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PRAXAIR INC | Common equity | 74005P104 | 1163558 | 11452307 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PRICE (T. ROWE) GROUP | Common equity | 74144T108 | 638593 | 9614397 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PRINCIPAL FINANCIAL GRP INC | Common equity | 74251V102 | 401614 | 12507491 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |

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| PROCTER & GAMBLE CO | Common equity shares | 742718109 | 6905154 | 112096602 | SH | DEFINED | 1,2,5,6,8,19 |
| PROGRESS ENERGY INC | Common equity shares | 743263105 | 1213207 | 26294140 | SH | DEFINED | 1,2,5,6,8,19 |
| PROGRESSIVE CORP-OHIO | Common equity shares | 743315103 | 521530 | 24682138 | SH | DEFINED | 1,2,5,6,8,19 |
| PROLOGIS | Real Estate Investment Trust | 743410102 | 448693 | 28078061 | SH | DEFINED | 1,2,3,5,6,8,19 |
| PRUDENTIAL FINANCIAL INC | Common equity shares | 744320102 | 1146354 | 18615582 | SH | DEFINED | 1,2,5,6,8,19 |
| PUBLIC SERVICE ENTRP GRP INC | Common equity shares | 744573106 | 699118 | 22187301 | SH | DEFINED | 1,2,5,6,8,19 |
| PULTEGROUP INC | Common equity shares | 745867101 | 117656 | 15899429 | SH | DEFINED | 1,2,5,6,8,19 |
| QLOGIC CORP | Common equity shares | 747277101 | 53022 | 2858389 | SH | DEFINED | 1,2,5,6,8,19 |
| QUALCOMM INC | Common equity shares | 747525103 | 3268425 | 59610102 | SH | DEFINED | 1,2,5,6,8,19 |
| QUEST DIAGNOSTICS INC | Common equity shares | 74834L100 | 310376 | 5377202 | SH | DEFINED | 1,2,5,6,8,19 |
| QWEST COMMUNICATION INTL INC | Common equity shares | 749121109 | 699115 | 102359696 | SH | DEFINED | 1,2,5,6,8,19 |
| RADIOSHACK CORP | Common equity shares | 750438103 | 64525 | 4297784 | SH | DEFINED | 1,2,5,6,8,19 |
| RAYTHEON CO | Common equity shares | 755111507 | 700935 | 13778986 | SH | DEFINED | 1,2,5,6,8,19 |
| REGIONS FINANCIAL CORP | Common equity shares | 7591EP100 | 432292 | 59544742 | SH | DEFINED | 1,2,5,6,8,19 |
| REYNOLDS AMERICAN INC | Common equity shares | 761713106 | 442042 | 12441360 | SH | DEFINED | 1,2,5,6,8,19 |
| ROBERT HALF INTL INC | Common equity shares | 770323103 | 167744 | 5481798 | SH | DEFINED | 1,2,5,6,8,19 |
| ROCKWELL AUTOMATION | Common equity shares | 773903109 | 502293 | 5306878 | SH | DEFINED | 1,2,5,6,8,19 |
| ROCKWELL COLLINS INC | Common equity shares | 774341101 | 379236 | 5849757 | SH | DEFINED | 1,2,5,6,8,19 |
| ROWAN COS INC | Common equity shares | 779382100 | 304237 | 6886422 | SH | DEFINED | 1,2,5,6,8,19 |
| RYDER SYSTEM INC | Common equity shares | 783549108 | 96172 | 1900677 | SH | DEFINED | 1,2,5,6,8,19 |
| SAFEWAY INC | Common equity shares | 786514208 | 353688 | 15025191 | SH | DEFINED | 1,2,5,6,8,19 |
| SANMINA-SCI CORP | Common equity shares | 800907206 | 18038 | 1608861 | SH | DEFINED | 1,2,5,6,8,19 |
| SARA LEE CORP | Common equity shares | 803111103 | 410032 | 23205102 | SH | DEFINED | 1,2,5,6,8,19 |
| AT&T INC | Common equity shares | 00206R102 | 6919070 | 226113407 | SH | DEFINED | 1,2,5,6,8,19 |
| SCHLUMBERGER LTD | Common equity shares | 806857108 | 5134676 | 55057633 | SH | DEFINED | 1,2,5,6,8,19 |
| SCHWAB (CHARLES) CORP | Common equity shares | 808513105 | 668207 | 37061027 | SH | DEFINED | 1,2,5,6,8,19 |
| SEALED AIR CORP | Common equity shares | 81211K100 | 177864 | 6671507 | SH | DEFINED | 1,2,5,6,8,19 |
| SEMPRA ENERGY | Common equity shares | 816851109 | 581482 | 10868881 | SH | DEFINED | 1,2,5,6,8,19 |
| SHERWIN-WILLIAMS CO | Common equity shares | 824348106 | 386440 | 4601014 | SH | DEFINED | 1,2,5,6,8,19 |
| SIGMA-ALDRICH CORP | Common equity shares | 826552101 | 312175 | 4905297 | SH | DEFINED | 1,2,5,6,8,19 |
| SIMON PROPERTY | Real Estate | 828806109 | 1564764 | 14602070 | SH | DEFINED | 1,2,3,5,6,8,19 |

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|------------------------------|----------------------|-----------|---------|-----------|----|---------|----------------|
| GROUP INC | Investment Trust | | | | | | |
| SLM CORP | Common equity shares | 78442P106 | 318081 | 20789098 | SH | DEFINED | 1,2,5,6,8,1 |
| SNAP-ON INC | Common equity shares | 833034101 | 114709 | 1909884 | SH | DEFINED | 1,2,5,6,8,1 |
| SOUTHERN CO | Common equity shares | 842587107 | 1394138 | 36581988 | SH | DEFINED | 1,2,5,6,8,1 |
| SOUTHWEST AIRLINES | Common equity shares | 844741108 | 320512 | 25377055 | SH | DEFINED | 1,2,5,6,8,1 |
| SPRINT NEXTEL CORP | Common equity shares | 852061100 | 520062 | 112082723 | SH | DEFINED | 1,2,5,6,8,1 |
| ST JUDE MEDICAL INC | Common equity shares | 790849103 | 620056 | 12096099 | SH | DEFINED | 1,2,5,6,8,1 |
| TRAVELERS COS INC | Common equity shares | 89417E109 | 1384345 | 23274118 | SH | DEFINED | 1,2,5,6,8,1 |
| STANLEY BLACK & DECKER INC | Common equity shares | 854502101 | 551240 | 7196302 | SH | DEFINED | 1,2,5,6,8,1 |
| STAPLES INC | Common equity shares | 855030102 | 502211 | 25860750 | SH | DEFINED | 1,2,5,6,8,1 |
| STARBUCKS CORP | Common equity shares | 855244109 | 983575 | 26619292 | SH | DEFINED | 1,2,5,6,8,1 |
| STARWOOD HOTELS&RESORTS WRLD | Common equity shares | 85590A401 | 471873 | 8118898 | SH | DEFINED | 1,2,3,5,6,8 |
| STATE STREET CORP | Common equity shares | 857477103 | 1084331 | 24128429 | SH | DEFINED | 1,2,5,6,8,1 |
| STRYKER CORP | Common equity shares | 863667101 | 719961 | 11841476 | SH | DEFINED | 1,2,5,6,8,1,19 |
| SUNOCO INC | Common equity shares | 86764P109 | 394655 | 8656590 | SH | DEFINED | 1,2,5,6,8,1 |
| SUNTRUST BANKS INC | Common equity shares | 867914103 | 645920 | 22396634 | SH | DEFINED | 1,2,5,6,8,1 |
| SUPERVALU INC | Common equity shares | 868536103 | 122854 | 13758017 | SH | DEFINED | 1,2,5,6,8,1 |
| SYMANTEC CORP | Common equity shares | 871503108 | 557796 | 30085599 | SH | DEFINED | 1,2,5,6,8,1 |
| SYNOVUS FINANCIAL CORP | Common equity shares | 87161C105 | 63843 | 26601284 | SH | DEFINED | 1,2,5,6,8,1 |
| SYSCO CORP | Common equity shares | 871829107 | 592846 | 21402433 | SH | DEFINED | 1,2,5,6,8,1 |
| TARGET CORP | Common equity shares | 87612E106 | 3172019 | 63427901 | SH | DEFINED | 1,2,5,6,8,1 |
| TECO ENERGY INC | Common equity shares | 872375100 | 162511 | 8662434 | SH | DEFINED | 1,2,5,6,8,1 |
| TELLABS INC | Common equity shares | 879664100 | 66214 | 12635695 | SH | DEFINED | 1,2,5,6,8,1 |
| TEMPLE-INLAND INC | Common equity shares | 879868107 | 70153 | 2997998 | SH | DEFINED | 1,2,5,6,8,1 |
| TENET HEALTHCARE CORP | Common equity shares | 88033G100 | 176530 | 23695322 | SH | DEFINED | 1,2,5,6,8,1 |
| TERADYNE INC | Common equity shares | 880770102 | 108446 | 6089080 | SH | DEFINED | 1,2,5,6,8,1 |
| TEXAS INSTRUMENTS INC | Common equity shares | 882508104 | 1526897 | 44180990 | SH | DEFINED | 1,2,5,6,8,1 |
| TEXTRON INC | Common equity shares | 883203101 | 273130 | 9971745 | SH | DEFINED | 1,2,5,6,8,1 |
| THERMO FISHER SCIENTIFIC INC | Common equity shares | 883556102 | 789953 | 14220419 | SH | DEFINED | 1,2,5,6,8,1 |
| THOMAS & BETTS CORP | Common equity shares | 884315102 | 79557 | 1337687 | SH | DEFINED | 1,2,5,6,8,1 |
| TIFFANY & CO | Common equity | 886547108 | 281439 | 4580841 | SH | DEFINED | 1,2,5,6,8,1 |

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|------------------------|-------------------------|-----------|---------|----------|----|---------|------------------|
| TIME WARNER INC | shares Common equity | 887317303 | 1458074 | 40842334 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TJX COMPANIES INC | shares Common equity | 872540109 | 728990 | 14658798 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TORCHMARK CORP | shares Common equity | 891027104 | 203437 | 3060175 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TRANSOCEAN LTD | shares Common equity | H8817H100 | 60284 | 773426 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TYCO INTERNATIONAL LTD | shares Common equity | H89128104 | 878008 | 19611513 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| U S BANCORP | shares Common equity | 902973304 | 2030033 | 76807707 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNION PACIFIC CORP | shares Common equity | 907818108 | 1783766 | 18140683 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/PRN | PUT/ CALL | DISCRETION | MANA |
|----------------------------|-------------------------|-----------|---------|-------------|--------|-----------|------------|----------------------|
| UNISYS CORP | Common equity shares | 909214306 | 33387 | 1069473 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| UNITED PARCEL SERVICE INC | Common equity shares | 911312106 | 2406723 | 32383089 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNITED STATES STEEL CORP | Common equity shares | 912909108 | 343132 | 6361367 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNITED TECHNOLOGIES CORP | Common equity shares | 913017109 | 9455978 | 111706810 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNITEDHEALTH GROUP INC | Common equity shares | 91324P102 | 1860479 | 41161060 | SH | | DEFINED | 1, 2, 5, 6, 8, 1, 19 |
| UNUM GROUP | Common equity shares | 91529Y106 | 343090 | 13069655 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| VALERO ENERGY CORP | Common equity shares | 91913Y100 | 792266 | 26567782 | SH | | DEFINED | 1, 2, 5, 6, 8, 1, 19 |
| VERIZON COMMUNICATIONS INC | Common equity shares | 92343V104 | 4318718 | 112057987 | SH | | DEFINED | 1, 2, 5, 6, 8, 1, 19 |
| VF CORP | Common equity shares | 918204108 | 412656 | 4188157 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| CBS CORP | Common equity shares | 124857202 | 603850 | 24115329 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| VULCAN MATERIALS CO | Common equity shares | 929160109 | 231347 | 5073135 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| WAL-MART STORES INC | Common equity shares | 931142103 | 4193503 | 80566855 | SH | | DEFINED | 1, 2, 5, 6, 8, 1, 19 |
| WALGREEN CO | Common equity shares | 931422109 | 1462096 | 36425053 | SH | | DEFINED | 1, 2, 5, 6, 8, 1, 19 |
| WASTE MANAGEMENT INC | Common equity shares | 94106L109 | 775394 | 20765677 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| WATERS CORP | Common equity shares | 941848103 | 296619 | 3413335 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| WATSON PHARMACEUTICALS INC | Common equity shares | 942683103 | 247043 | 4410795 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| WELLS FARGO & CO | Common equity shares | 949746101 | 6385343 | 201430222 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| WEYERHAEUSER CO | Common equity | 962166104 | 490351 | 19932836 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |

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|----------------------------------|-------------------------|-----------|---------|-------------|---------|------------------|
| WHIRLPOOL CORP | shares Common equity | 963320106 | 267617 | 3135100 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WILLIAMS COS INC | shares Common equity | 969457100 | 893412 | 28653726 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WORTHINGTON INDUSTRIES | shares Common equity | 981811102 | 76709 | 3666766 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XCEL ENERGY INC | shares Common equity | 98389B100 | 501262 | 20981830 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XEROX CORP | shares Common equity | 984121103 | 853999 | 80187468 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XILINX INC | shares Common equity | 983919101 | 319236 | 9732534 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XL GROUP PLC | shares Common equity | G98290102 | 312831 | 12716282 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| YAHOO INC | shares Common equity | 984332106 | 860029 | 51653370 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| YUM BRANDS INC | shares Common equity | 988498101 | 1069863 | 20822596 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ZIMMER HOLDINGS INC | shares Common equity | 98956P102 | 499891 | 8258645 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ZIONS BANCORPORATION | shares Common equity | 989701107 | 214433 | 9298966 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NEWS CORP | Common Stock | 65248E104 | 1395948 | 79495674 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SHIP FINANCE INTL LTD | shares Common equity | G81075106 | 22823 | 1100972 SH | DEFINED | 1, 2, 5, 6 |
| CNO FINANCIAL GROUP INC | shares Common equity | 12621E103 | 38927 | 5183433 SH | DEFINED | 1, 2, 5, 6, 8 |
| CEPHALON INC | shares Common equity | 156708109 | 226077 | 2983236 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HARRIS CORP | shares Common equity | 413875105 | 258464 | 5210913 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SEARS HOLDINGS CORP | shares Common equity | 812350106 | 302203 | 3656321 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| KINROSS GOLD CORP | shares Common equity | 496902404 | 469 | 29721 SH | DEFINED | 1, 18 |
| MEMC ELECTRONIC MATERIALS INC | shares Common equity | 552715104 | 108248 | 8352303 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| YRC WORLDWIDE INC | shares Common equity | 984249300 | 179 | 102080 SH | DEFINED | 1, 5, 6, 8 |
| CREE INC | shares Common equity | 225447101 | 158332 | 3430031 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CHESAPEAKE ENERGY CORP | shares Common equity | 165167107 | 946753 | 28244333 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ALLIANT TECHSYSTEMS INC | shares Common equity | 018804104 | 60850 | 861115 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TIMBERLAND CO -CL A | shares Common equity | 887100105 | 60207 | 1458199 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ABERCROMBIE & FITCH -CL A | shares Common equity | 002896207 | 190717 | 3248976 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ACXIOM CORP | shares Common equity | 005125109 | 41017 | 2858302 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AFFYMETRIX INC | shares Common equity | 00826T108 | 8482 | 1627692 SH | DEFINED | 1, 2, 5, 6, 8 |
| HUBBELL INC -CL B | shares Common equity | 443510201 | 112398 | 1582389 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| LANCASTER COLONY CORP | shares Common equity | 513847103 | 43318 | 714845 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PENTAIR INC | shares Common equity | 709631105 | 190440 | 5039354 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TOTAL SYSTEM SERVICES INC | shares Common equity | 891906109 | 117333 | 6511268 SH | DEFINED | 1, 2, 5, 6, 8, 1 |

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| KEY ENERGY SERVICES INC | Common equity shares | 492914106 | 61777 | 3972473 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LABRANCHE & CO INC | Common equity shares | 505447102 | 3516 | 894593 | SH | DEFINED | 1, 2, 8 |
| EAGLE MATERIALS INC | Common equity shares | 26969P108 | 16482 | 544748 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NORTHEAST UTILITIES | Common equity shares | 664397106 | 295894 | 8551808 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PIPER JAFFRAY COS INC | Common equity shares | 724078100 | 17274 | 416907 | SH | DEFINED | 1, 2, 5, 6, 8 |
| L-3 COMMUNICATIONS HLDGS INC | Common equity shares | 502424104 | 322093 | 4113088 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WILEY (JOHN) & SONS -CL A | Common equity shares | 968223206 | 64115 | 1261136 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ATMEL CORP | Common equity shares | 049513104 | 168019 | 12326727 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SEI INVESTMENTS CO | Common equity shares | 784117103 | 106829 | 4473687 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ADTRAN INC | Common equity shares | 00738A106 | 99919 | 2353328 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ADVANCE AUTO PARTS INC | Common equity shares | 00751Y106 | 206937 | 3153630 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BECKMAN COULTER INC | Common equity shares | 075811109 | 182118 | 2192200 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CONSTELLATION BRANDS | Common equity shares | 21036P108 | 142348 | 7018995 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CYTEC INDUSTRIES INC | Common equity shares | 232820100 | 72258 | 1328984 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DOLLAR TREE INC | Common equity shares | 256746108 | 245795 | 4427112 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DPL INC | Common equity shares | 233293109 | 87016 | 3174690 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HARTE HANKS INC | Common equity shares | 416196103 | 16868 | 1417666 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ITT EDUCATIONAL SERVICES INC | Common equity shares | 45068B109 | 54334 | 753076 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| JEFFERIES GROUP INC | Common equity shares | 472319102 | 94647 | 3795223 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NVR INC | Common equity shares | 62944T105 | 152599 | 201841 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PACKAGING CORP OF AMERICA | Common equity shares | 695156109 | 77786 | 2692566 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| POPULAR INC | Common equity shares | 733174106 | 42945 | 14756620 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PRECISION CASTPARTS CORP | Common equity shares | 740189105 | 751537 | 5106257 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RAYONIER INC | Real Estate Investment Trust | 754907103 | 161785 | 2596503 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RENT-A-CENTER INC | Common equity shares | 76009N100 | 100896 | 2890217 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RYLAND GROUP INC | Common equity shares | 783764103 | 49949 | 3141241 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SAKS INC | Common equity shares | 79377W108 | 69143 | 6113427 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SPDR S&P 500 ETF | ETF | 78462F103 | 974679 | 7355293 | SH | DEFINED | 1, 2, 5, 10 |
| UTSTARCOM INC | Common equity shares | 918076100 | 5686 | 2420022 | SH | DEFINED | 1, 2, 5, 8 |
| PATTERSON-UTI ENERGY INC | Common equity shares | 703481101 | 143705 | 4889648 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NABI BIOPHARMACEUTICALS | Common Stock | 629519109 | 7885 | 1356944 | SH | DEFINED | 1, 2, 5, 6, 8 |

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|--------------------------------|---------------|-----------|--------|---------|----|---------|-------------|
| WMS INDUSTRIES INC | Common equity | 929297109 | 55217 | 1561928 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| PANERA BREAD CO | Common equity | 69840W108 | 111245 | 875928 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LAWSON SOFTWARE INC | Common equity | 52078P102 | 36679 | 3031419 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| ADOLOR CORP | Common equity | 00724X102 | 49 | 34882 | SH | DEFINED | 1 |
| | shares | | | | | | |
| AFFILIATED MANAGERS GRP INC | Common equity | 008252108 | 154281 | 1410610 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ANSYS INC | Common equity | 03662Q105 | 131573 | 2428001 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| APTARGROUP INC | Common equity | 038336103 | 92525 | 1845710 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| AXCELIS TECHNOLOGIES INC | Common equity | 054540109 | 5066 | 1912112 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| BENCHMARK ELECTRONICS INC | Common equity | 08160H101 | 32154 | 1695061 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| BROCADE COMMUNICATIONS SYS | Common equity | 111621306 | 33747 | 5487469 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| BROOKS AUTOMATION INC | Common equity | 114340102 | 19902 | 1449495 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| CARTER`S INC | Common equity | 146229109 | 37077 | 1295127 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| CUMULUS MEDIA INC | Common equity | 231082108 | 1557 | 359087 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| EMULEX CORP | Common equity | 292475209 | 21419 | 2007935 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| ENTEGRIS INC | Common equity | 29362U104 | 27454 | 3130199 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| EXTREME NETWORKS INC | Common Stock | 30226D106 | 6485 | 1852693 | SH | DEFINED | 1,2,5,6 |
| | | | | | | | |
| FORWARD AIR CORP | Common equity | 349853101 | 21075 | 688128 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| GATX CORP | Common equity | 361448103 | 49125 | 1270669 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| GENTEX CORP | Common equity | 371901109 | 116080 | 3837390 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| IDEX CORP | Common equity | 45167R104 | 97669 | 2237605 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| LTX-CREDENCE CORP | Common Stock | 502403207 | 8334 | 912667 | SH | DEFINED | 1,2,8 |
| MANHATTAN ASSOCIATES INC | Common equity | 562750109 | 19105 | 583883 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| MICROS SYSTEMS INC | Common equity | 594901100 | 107320 | 2171038 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| MYRIAD GENETICS INC | Common equity | 62855J104 | 35321 | 1753055 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NATIONAL INSTRUMENTS CORP | Common equity | 636518102 | 79017 | 2411294 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| NPS PHARMACEUTICALS INC | Common equity | 62936P103 | 20217 | 2112380 | SH | DEFINED | 1,2,6,8 |
| | shares | | | | | | |
| OSHKOSH CORP | Common equity | 688239201 | 94450 | 2669589 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| P F CHANGS CHINA BISTRO INC | Common equity | 69333Y108 | 27836 | 602637 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| PLEXUS CORP | Common equity | 729132100 | 30837 | 879248 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| ROPER INDUSTRIES INC/DE | Common equity | 776696106 | 293596 | 3395704 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| RUBY TUESDAY INC | Common equity | 781182100 | 19745 | 1505623 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| SPARTECH CORP | Common equity | 847220209 | 5168 | 713277 | SH | DEFINED | 1,2,5,6,8 |
| | | | | | | | |

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| TEEKAY CORP | shares Common equity | Y8564W103 | 20300 | 549584 | SH | DEFINED | 1, 2, 5, 6 |
| VISHAY INTERTECHNOLOGY INC | shares Common equity | 928298108 | 87002 | 4904369 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GREATBATCH INC | Common equity | 39153L106 | 13436 | 507887 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WINTRUST FINANCIAL CORP | shares Common equity | 97650W108 | 45560 | 1239768 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ST JOE CO | shares Common equity | 790148100 | 27370 | 1091756 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MACERICH CO | Real Estate Investment Trust | 554382101 | 283718 | 5728198 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ACADIA REALTY TRUST | Real Estate Investment Trust | 004239109 | 26796 | 1416294 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| BROOKFIELD PROPERTIES CORP | Common equity | 112900105 | 9489 | 535554 | SH | DEFINED | 1, 2, 3 |
| CAMDEN PROPERTY TRUST | Real Estate Investment Trust | 133131102 | 147465 | 2595310 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| CORP OFFICE PPTYS TR INC | Real Estate Investment Trust | 22002T108 | 96361 | 2666471 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| DEVELOPERS DIVERSIFIED RLTY | Real Estate Investment Trust | 251591103 | 72575 | 5183888 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| EASTGROUP PROPERTIES | Real Estate Investment Trust | 277276101 | 41032 | 933133 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ESSEX PROPERTY TRUST | Real Estate Investment Trust | 297178105 | 151687 | 1223282 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HOSPITALITY PROPERTIES TRUST | Real Estate Investment Trust | 44106M102 | 116575 | 5035374 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| LASALLE HOTEL PROPERTIES | Real Estate Investment Trust | 517942108 | 69143 | 2560821 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| RAMCO-GERSHENSON PROPERTIES | Real Estate Investment Trust | 751452202 | 14993 | 1196591 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| REGENCY CENTERS CORP | Real Estate Investment Trust | 758849103 | 151948 | 3494601 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| TANGER FACTORY OUTLET CTRS | Real Estate Investment Trust | 875465106 | 73006 | 2782261 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| MECHEL OAO | American Depository Receipt | 583840103 | 45719 | 1484933 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MOBILE TELESYSTEMS OJSC | American Depository Receipt | 607409109 | 91792 | 4323660 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TENARIS SA | American Depository Receipt | 88031M109 | 875 | 17672 | SH | DEFINED | 1, 8 |
| LAM RESEARCH CORP | Common equity | 512807108 | 218874 | 3862903 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RAMBUS INC | shares Common equity | 750917106 | 25591 | 1292558 | SH | DEFINED | 1, 2, 5, 6, 8 |

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| METTLER-TOLEDO INTL INC | shares Common equity | 592688105 | 157174 | 913795 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NEENAH PAPER INC | shares Common equity | 640079109 | 9491 | 431869 | SH | DEFINED | 1, 2, 6 |
| EW SCRIPPS -CL A | shares Common equity | 811054402 | 7780 | 785563 | SH | DEFINED | 1, 2, 6, 8 |
| FMC TECHNOLOGIES INC | shares Common equity | 30249U101 | 533316 | 5644629 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMPHENOL CORP | shares Common equity | 032095101 | 343541 | 6316340 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BJ`S WHOLESALE CLUB INC | shares Common equity | 05548J106 | 81402 | 1667390 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CME GROUP INC | shares Common equity | 12572Q105 | 753690 | 2499399 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COMMUNITY HEALTH SYSTEMS INC | shares Common equity | 203668108 | 102398 | 2560465 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COVANCE INC | shares Common equity | 222816100 | 102758 | 1877969 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GEN-PROBE INC | shares Common equity | 36866T103 | 90181 | 1359152 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| REGIS CORP/MN | shares Common equity | 758932107 | 38385 | 2163591 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SL GREEN REALTY CORP | Real Estate Investment Trust | 78440X101 | 230875 | 3070119 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| STANCORP FINANCIAL GROUP INC | Common equity shares | 852891100 | 58754 | 1273882 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TELEFLEX INC | Common equity shares | 879369106 | 64145 | 1106407 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| URBAN OUTFITTERS INC | Common equity shares | 917047102 | 146389 | 4907312 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AGCO CORP | Common equity shares | 001084102 | 200397 | 3645839 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EDWARDS LIFESCIENCES CORP | Common equity shares | 28176E108 | 378051 | 4345332 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| LUBRIZOL CORP | Common equity shares | 549271104 | 290009 | 2164872 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AAON INC | Common equity shares | 000360206 | 8600 | 261454 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AAR CORP | Common equity shares | 000361105 | 27415 | 989071 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERIS BANCORP | Common equity shares | 03076K108 | 5124 | 504087 | SH | DEFINED | 1, 2 |
| A.C. MOORE ARTS & CRAFTS INC | Common equity shares | 00086T103 | 40 | 14746 | SH | DEFINED | 1 |
| ABM INDUSTRIES INC | Common equity shares | 000957100 | 30644 | 1206926 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AEP INDUSTRIES INC | Common equity shares | 001031103 | 2915 | 98077 | SH | DEFINED | 1, 2 |
| AGL RESOURCES INC | Common equity shares | 001204106 | 91881 | 2306192 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AK STEEL HOLDING CORP | Common equity shares | 001547108 | 98348 | 6232343 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMB PROPERTY CORP | Real Estate Investment Trust | 00163T109 | 267619 | 7440171 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| AMR CORP/DE | Common equity shares | 001765106 | 29714 | 4599152 | SH | DEFINED | 1, 2, 5, 6, 8 |
| APAC CUSTOMER SERVICES INC | Common Stock | 00185E106 | 3264 | 543318 | SH | DEFINED | 1, 2, 6 |
| ATMI INC | Common equity | 00207R101 | 14243 | 754201 | SH | DEFINED | 1, 2, 5, 6, 8 |

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| ATP OIL & GAS CORP | shares Common equity | 00208J108 | 36100 | 1993384 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AVI BIOPHARMA INC | shares Common equity | 002346104 | 4008 | 2142932 | SH | DEFINED | 1, 2, 5 |
| AVX CORP | shares Common equity | 002444107 | 9162 | 614649 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AXT INC | Common Stock | 00246W103 | 3745 | 522586 | SH | DEFINED | 1, 2 |
| AZZ INC | Common equity | 002474104 | 13264 | 290834 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AARON`S INC | shares Common equity | 002535300 | 64784 | 2554625 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AASTROM BIOSCIENCES INC | shares Common equity | 00253U305 | 50 | 19746 | SH | DEFINED | 1 |
| ABAXIS INC | shares Common equity | 002567105 | 13983 | 484834 | SH | DEFINED | 1, 2, 6, 8 |
| ABIOMED INC | Common Stock | 003654100 | 9332 | 642053 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ABRAXAS PETROLEUM CORP/NV | Common equity | 003830106 | 24998 | 4272879 | SH | DEFINED | 1, 2, 6 |
| ACETO CORP | Common equity | 004446100 | 3882 | 486921 | SH | DEFINED | 1, 2, 8 |
| ACTIVE POWER INC | shares Common equity | 00504W100 | 142 | 48354 | SH | DEFINED | 1 |
| ACTUATE CORP | shares Common equity | 00508B102 | 5051 | 971216 | SH | DEFINED | 1, 2, 5, 6 |
| ACTUANT CORP -CL A | shares Common equity | 00508X203 | 42240 | 1456648 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INSPERITY INC | Common equity | 45778Q107 | 14839 | 488565 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMAG PHARMACEUTICALS INC | Common Stock | 00163U106 | 7330 | 438936 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ADVANCED PHOTONIX INC -CL A | Common equity | 00754E107 | 23 | 11300 | SH | DEFINED | 1 |
| AP PHARMA INC | Common Stock | 00202J203 | 3 | 15200 | SH | DEFINED | 2 |
| ADVANCED SEMICON ENGINEERING | American Depository Receipt | 00756M404 | 3179 | 580133 | SH | DEFINED | 1, 6, 8 |
| RENAISSANCE LEARNING INC | Common equity | 75968L105 | 2934 | 249595 | SH | DEFINED | 1, 2, 5, 8 |
| DENNYS CORP | shares Common equity | 24869P104 | 8862 | 2182099 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AEGON NV | Similar to ADR Certificates representing ordinary shares | 007924103 | 125 | 16713 | SH | DEFINED | 1, 2 |
| ADVANCED ENERGY INDS INC | Common equity | 007973100 | 12416 | 759505 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ADVENT SOFTWARE INC | shares Common equity | 007974108 | 35940 | 1253628 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AGREE REALTY CORP | Real Estate Investment Trust | 008492100 | 4505 | 200757 | SH | DEFINED | 1, 2, 3, 8 |
| AGRIUM INC | Common equity | 008916108 | 1882 | 20400 | SH | DEFINED | 18 |
| AIR METHODS CORP | shares Common equity | 009128307 | 16297 | 242325 | SH | DEFINED | 1, 2, 6, 8 |
| AIRGAS INC | Common equity | 009363102 | 204970 | 3086016 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AIRTRAN HOLDINGS | shares Common equity | 00949P108 | 34718 | 4660717 | SH | DEFINED | 1, 2, 5, 6, 12 |

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|---------------------------------------------|------------------------------|-----------|--------|------------|---------|------------------|--|
| INC | shares | | | | | | |
| AKAMAI TECHNOLOGIES INC | Common equity | 00971T101 | 258117 | 6792587 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| AKORN INC | Common Stock | 009728106 | 5961 | 1033586 SH | DEFINED | 1, 2, 6 | |
| ALAMO GROUP INC | Common equity | 011311107 | 4812 | 175232 SH | DEFINED | 1, 2 | |
| ALASKA AIR GROUP INC | Common equity | 011659109 | 90162 | 1421665 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ALASKA COMMUNICATIONS SYSTEMS GP | Common equity | 01167P101 | 9661 | 907137 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALBANY INTL CORP -CL A | Common equity | 012348108 | 15605 | 626937 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALBANY MOLECULAR RESH INC | Common Stock | 012423109 | 2223 | 522189 SH | DEFINED | 1, 2, 6 | |
| ALBEMARLE CORP | Common equity | 012653101 | 139495 | 2333817 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ALCATEL-LUCENT | American Depositary Receipt | 013904305 | 914 | 157473 SH | DEFINED | 1, 5, 8, 12 | |
| ALEXANDER & BALDWIN INC | Common equity | 014482103 | 48110 | 1053857 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ALEXANDER`S INC | Real Estate Investment Trust | 014752109 | 32827 | 80661 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| ALEXANDRIA REAL ESTATE INVESTMENT TRUST INC | Real Estate Investment Trust | 015271109 | 164390 | 2108372 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| ALEXION PHARMACEUTICALS INC | Common Stock | 015351109 | 159003 | 1611335 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ALICO INC | Common equity | 016230104 | 1918 | 71648 SH | DEFINED | 1, 2, 6 | |
| ALIGN TECHNOLOGY INC | Common equity | 016255101 | 26735 | 1305332 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALKERMES INC | Common equity | 01642T108 | 33359 | 2576019 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALLEGHANY CORP | Common equity | 017175100 | 27630 | 83478 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALLETE INC | Common equity | 018522300 | 30718 | 788221 SH | DEFINED | 1, 2, 5, 6, 8 | |
| BALLY TECHNOLOGIES INC | Common equity | 05874B107 | 55155 | 1457187 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALLIANCE RESOURCE PARTNERS -LP | Limited Partnership | 01877R108 | 4152 | 50991 SH | DEFINED | 1 | |
| ALLIANT ENERGY CORP | Common equity | 018802108 | 140472 | 3608279 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ALLIANCE FINANCIAL CORP/NY | Common equity | 019205103 | 2601 | 77997 SH | DEFINED | 1, 2 | |
| HANOVER INSURANCE GROUP INC | Common equity | 410867105 | 53566 | 1183662 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ALLOS THERAPEUTICS INC | Common Stock | 019777101 | 4916 | 1550301 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALLSCRIPTS HEALTHCARE SOLUTIONS JARDEN CORP | Common equity | 01988P108 | 91248 | 4347099 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| JARDEN CORP | Common equity | 471109108 | 37969 | 1067462 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ALMOST FAMILY INC | Common Stock | 020409108 | 6261 | 166323 SH | DEFINED | 1, 2, 6, 8 | |

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| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|-----------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|------------|-------------|
| EMPIRE RESORTS INC | Common equity shares | 292052107 | 238 | 383088 | SH | | DEFINED | 1,2 |
| SKYWORKS SOLUTIONS INC | Common equity shares | 83088M102 | 156573 | 4829371 | SH | | DEFINED | 1,2,5,6,8,1 |
| ALTAIR NANOTECHNOLOGIES INC | Common equity shares | 021373204 | 40 | 25102 | SH | | DEFINED | 1,5 |
| AMCOL INTERNATIONAL CORP | Common equity shares | 02341W103 | 27123 | 753856 | SH | | DEFINED | 1,2,5,6,8 |
| AMEDISYS INC | Common equity shares | 023436108 | 24733 | 706449 | SH | | DEFINED | 1,2,5,6,8,1 |
| AMERCO | Common equity shares | 023586100 | 19256 | 198500 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICA MOVIL SA DE CV | American Depository Receipt | 02364W105 | 198565 | 3417603 | SH | | DEFINED | 1,2,4,5,6,8 |
| US AIRWAYS GROUP INC | Common equity shares | 90341W108 | 34109 | 3915623 | SH | | DEFINED | 1,2,5,6,8 |
| MFA FINANCIAL INC | Real Estate Investment Trust | 55272X102 | 66452 | 8103702 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICAN CAPITAL LTD. | Common equity shares | 02503Y103 | 68396 | 6908771 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICAN DENTAL PARTNERS INC | Common equity shares | 025353103 | 3809 | 290491 | SH | | DEFINED | 1,2 |
| US ECOLOGY INC | Common equity shares | 91732J102 | 6657 | 382146 | SH | | DEFINED | 1,2,5,8 |
| AMERICAN FINANCIAL GROUP INC | Common equity shares | 025932104 | 76600 | 2187167 | SH | | DEFINED | 1,2,5,6,8,1 |
| AMERICAN GREETINGS -CL A | Common equity shares | 026375105 | 36849 | 1561515 | SH | | DEFINED | 1,2,5,6,8,1 |
| HEALTHWAYS INC | Common equity shares | 422245100 | 11483 | 746816 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICAN MEDICAL SYSTEMS HLDS | Common equity shares | 02744M108 | 36951 | 1707498 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICAN NATL BANKSHARES | Common equity shares | 027745108 | 2281 | 101220 | SH | | DEFINED | 1,2,17 |
| AMERICAN NATIONAL INSURANCE | Common equity shares | 028591105 | 8651 | 109171 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICAN SCIENCE ENGINEERING | Common equity shares | 029429107 | 18404 | 199275 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICAN SOFTWARE -CL A | Common equity shares | 029683109 | 2985 | 404274 | SH | | DEFINED | 1,2 |
| AMERICAN STATES WATER CO | Common equity shares | 029899101 | 16001 | 446245 | SH | | DEFINED | 1,2,5,6,8 |
| AMERICAN TOWER CORP | Common equity shares | 029912201 | 784463 | 15138101 | SH | | DEFINED | 1,2,5,6,8,1 |
| AMERICAN SUPERCONDUCTOR CP | Common Stock | 030111108 | 27387 | 1101340 | SH | | DEFINED | 1,2,5,6,8 |
| LRAD CORP | Common equity shares | 50213V109 | 41 | 14897 | SH | | DEFINED | 1 |
| AMERICAN VANGUARD CORP | Common equity shares | 030371108 | 3538 | 407536 | SH | | DEFINED | 1,2,8 |
| AMERICAN WOODMARK CORP | Common equity shares | 030506109 | 4662 | 223338 | SH | | DEFINED | 1,2,5,8 |

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|----------------------------------|---------------------------------------|-----------|--------|----------|----|---------|-------------|
| AMERIGON INC | Common Stock | 03070L300 | 6349 | 415739 | SH | DEFINED | 1,2,5 |
| AMERISTAR CASINOS INC | Common equity shares | 03070Q101 | 9500 | 535280 | SH | DEFINED | 1,2,5,8 |
| AMERON INTERNATIONAL CORP | Common equity shares | 030710107 | 25037 | 358715 | SH | DEFINED | 1,2,5,6,8 |
| TD AMERITRADE HOLDING CORP | Common equity shares | 87236Y108 | 88040 | 4218607 | SH | DEFINED | 1,2,5,6,8,1 |
| AMERIGAS PARTNERS -LP | Limited Partnership | 030975106 | 3697 | 76916 | SH | DEFINED | 1 |
| AMES NATIONAL CORP | Common equity shares | 031001100 | 2548 | 133210 | SH | DEFINED | 1,2 |
| AMETEK INC | Common equity shares | 031100100 | 219057 | 4993460 | SH | DEFINED | 1,2,5,6,8,1 |
| AMKOR TECHNOLOGY INC | Common equity shares | 031652100 | 17279 | 2564012 | SH | DEFINED | 1,2,5,6,8 |
| AMPAL AMERICAN ISRAEL -CL A | Common equity shares | 032015109 | 18 | 10512 | SH | DEFINED | 1 |
| AMPCO-PITTSBURGH CORP | Common equity shares | 032037103 | 5415 | 196194 | SH | DEFINED | 1,2,8 |
| CALIF FIRST NATIONAL BANCORP | Common equity shares | 130222102 | 773 | 50579 | SH | DEFINED | 1,2,17 |
| AMSURG CORP | Common equity shares | 03232P405 | 17450 | 686038 | SH | DEFINED | 1,2,5,6,8 |
| AMYLIN PHARMACEUTICALS INC | Common equity shares | 032346108 | 32092 | 2822186 | SH | DEFINED | 1,2,5,6,8 |
| ANADIGICS INC | Common Stock | 032515108 | 5924 | 1323147 | SH | DEFINED | 1,2,6,8 |
| ANALOGIC CORP | Common equity shares | 032657207 | 16333 | 288808 | SH | DEFINED | 1,2,5,6,8 |
| ANAREN INC | Common equity shares | 032744104 | 8674 | 431554 | SH | DEFINED | 1,2,6 |
| ANCHOR BANCORP INC/WI | Common equity shares | 032839102 | 11 | 10919 | SH | DEFINED | 1 |
| ANDERSONS INC | Common equity shares | 034164103 | 20278 | 416234 | SH | DEFINED | 1,2,5,6,8 |
| ANGLOGOLD ASHANTI LTD | American Depository Receipt | 035128206 | 5322 | 110970 | SH | DEFINED | 1,2,6 |
| ANIXTER INTL INC | Common equity shares | 035290105 | 50024 | 715709 | SH | DEFINED | 1,2,5,6,8,1 |
| ANNALY CAPITAL MANAGEMENT | Real Estate Investment Trust | 035710409 | 249870 | 14319005 | SH | DEFINED | 1,2,5,6,8,1 |
| ANN INC | Common equity shares | 035623107 | 73804 | 2535462 | SH | DEFINED | 1,2,5,6,8,1 |
| ANTARES PHARMA INC | Common equity shares | 036642106 | 1969 | 1094034 | SH | DEFINED | 1,2 |
| ARRIS GROUP INC | Common equity shares | 04269Q100 | 42058 | 3301374 | SH | DEFINED | 1,2,5,6,8 |
| HACKETT GROUP INC | Common equity shares | 404609109 | 2437 | 634848 | SH | DEFINED | 1,2,5 |
| AGENUS INC | Common Stock | 00847G101 | 42 | 45866 | SH | DEFINED | 1 |
| ANWORTH MTG ASSET CORP | Real Estate Investment Trust | 037347101 | 21739 | 3065788 | SH | DEFINED | 1,2,5,6,8 |
| APCO OIL AND GAS INTL INC | Common equity shares | G0471F109 | 14528 | 169448 | SH | DEFINED | 1,2,6 |
| APOGEE ENTERPRISES INC | Common equity shares | 037598109 | 16499 | 1250768 | SH | DEFINED | 1,2,5,8 |
| CELERA CORP | Tracking stocks are issued by a | 15100E106 | 18494 | 2280282 | SH | DEFINED | 1,2,5,6,8 |

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| | parent co to monitor or track the underlying performance and earnin | | | | | | |
|---------------------------------|------------------------------------------------------------------------------------|-----------|--------|---------|----|---------|------------------|
| APPLIED INDUSTRIAL TECH INC | Common equity | 03820C105 | 34075 | 1024464 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARCH CHEMICALS INC | Common equity | 03937R102 | 22806 | 548320 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARCH COAL INC | Common equity | 039380100 | 216922 | 6018989 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARCTIC CAT INC | Common Stock | 039670104 | 3778 | 243118 | SH | DEFINED | 1, 2 |
| ARDEN GROUP INC -CL A | Common equity | 039762109 | 2075 | 27173 | SH | DEFINED | 1, 2, 17 |
| ARENA PHARMACEUTICALS INC | Common Stock | 040047102 | 3233 | 2324991 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARIAD PHARMACEUTICALS INC | Common equity | 04033A100 | 36893 | 4905913 | SH | DEFINED | 1, 2, 6, 8 |
| ARIBA INC | Common Stock | 04033V203 | 63560 | 1861824 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CARDIUM THERAPEUTICS INC | Common equity | 141916106 | 15 | 38600 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP | Common equity | 040790107 | 15933 | 614651 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARQULE INC | Common equity | 04269E107 | 8503 | 1187231 | SH | DEFINED | 1, 2, 6, 8 |
| ARRAY BIOPHARMA INC | Common equity | 04269X105 | 3342 | 1092121 | SH | DEFINED | 1, 2 |
| ARROW ELECTRONICS INC | Common equity | 042735100 | 164901 | 3937326 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARROW FINANCIAL CORP | Common equity | 042744102 | 5182 | 209590 | SH | DEFINED | 1, 2, 5, 8 |
| ARTESIAN RESOURCES -CL A | Common Stock | 043113208 | 2361 | 121073 | SH | DEFINED | 1, 2, 5 |
| ARTHROCARE CORP | Common Stock | 043136100 | 18295 | 548695 | SH | DEFINED | 1, 2, 6, 8 |
| MERITOR INC | Common equity | 59001K100 | 32372 | 1907466 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASIAINFO-LINKAGE INC | Common Stock | 04518A104 | 1931 | 89101 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASPEN TECHNOLOGY INC | Common Stock | 045327103 | 18707 | 1248416 | SH | DEFINED | 1, 2, 6 |
| ASSOCIATED BANC- CORP | Common equity | 045487105 | 88725 | 5974804 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ASSOCIATED ESTATES RLTY CORP | Real Estate Investment Trust | 045604105 | 16582 | 1044450 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ASTA FUNDING INC | Common equity | 046220109 | 1300 | 151951 | SH | DEFINED | 1, 2 |
| ASTEC INDUSTRIES INC | Common equity | 046224101 | 17142 | 459786 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASTORIA FINANCIAL CORP | Common equity | 046265104 | 46255 | 3218653 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ASTRAZENECA PLC | American Depository Receipt | 046353108 | 3205 | 69502 | SH | DEFINED | 1 |
| ASTRONICS CORP | Common Stock | 046433108 | 4216 | 167429 | SH | DEFINED | 1, 2 |
| ATLANTIC TELE-NETWORK INC | Common equity | 049079205 | 7822 | 210216 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ATLAS PIPELINE PARTNER LP | Limited Partnership | 049392103 | 3757 | 108913 | SH | DEFINED | 1 |

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|----------------------------------|---------------|-----------|---------|----------|----|---------|-------------|
| ATMOS ENERGY CORP | Common equity | 049560105 | 166584 | 4885241 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| ATRION CORP | Common equity | 049904105 | 6041 | 34655 | SH | DEFINED | 1,2,6,17 |
| | shares | | | | | | |
| ATWOOD OCEANICS | Common equity | 050095108 | 85373 | 1838596 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| AUDIOVOX CORP -CL A | Common Stock | 050757103 | 3099 | 387233 | SH | DEFINED | 1,2 |
| AUTOBYTEL INC | Common equity | 05275N106 | 31 | 21454 | SH | DEFINED | 1 |
| | shares | | | | | | |
| AUTOLIV INC | Common equity | 052800109 | 105775 | 1425090 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| SCIENTIFIC GAMES CORP | Common equity | 80874P109 | 20838 | 2384517 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| AVANIR PHARMACEUTICALS INC | Common equity | 05348P401 | 11210 | 2747656 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| CELLDEX THERAPEUTICS INC | Common equity | 15117B103 | 2388 | 593415 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| AVATAR HOLDINGS INC | Common equity | 053494100 | 4016 | 202793 | SH | DEFINED | 1,2,5 |
| | shares | | | | | | |
| AVID TECHNOLOGY INC | Common equity | 05367P100 | 14391 | 645372 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| AVISTA CORP | Common equity | 05379B107 | 34642 | 1497654 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| BCE INC | Common Stock | 05534B760 | 318 | 8746 | SH | DEFINED | 2,8 |
| BOK FINANCIAL CORP | Common equity | 05561Q201 | 27526 | 532682 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| BP PLC | American | 055622104 | 1740803 | 39438244 | SH | DEFINED | 1,2,10 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| BRE PROPERTIES INC | Real Estate | 05564E106 | 118616 | 2514039 | SH | DEFINED | 1,2,3,5,6,8 |
| | Investment | | | | | | |
| | Trust | | | | | | |
| BADGER METER INC | Common equity | 056525108 | 13732 | 333194 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| BAKER (MICHAEL) CORP | Common equity | 057149106 | 4692 | 161310 | SH | DEFINED | 1,2,6,8 |
| | shares | | | | | | |
| BALCHEM CORP -CL B | Common equity | 057665200 | 22710 | 605248 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| BALDWIN & LYONS -CL B | Common equity | 057755209 | 4311 | 184075 | SH | DEFINED | 1,2,5 |
| | shares | | | | | | |
| BALLANTYNE STRONG INC | Common equity | 058516105 | 1636 | 228257 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| DIAMOND HILL INVESTMENT GRP | Common Stock | 25264R207 | 3666 | 45837 | SH | DEFINED | 1,2 |
| BANCFIRST CORP/OK | Common equity | 05945F103 | 5866 | 137410 | SH | DEFINED | 1,2,5,8,17 |
| | shares | | | | | | |
| BRADESCO BANCO | American | 059460303 | 173501 | 8361506 | SH | DEFINED | 1,2,4,5,6,8 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| BANCO BILBAO VIZCAYA ARGENTA | American | 05946K101 | 1259 | 104873 | SH | DEFINED | 1,5,8,10,12 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| BANCO SANTANDER SA | American | 05964H105 | 9103 | 776874 | SH | DEFINED | 1,2,5,8,12 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| BANCO SANTANDER-CHILE | American | 05965X109 | 21853 | 251932 | SH | DEFINED | 1,2,5,6,8,1 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| BANCOLOMBIA SA | American | 05968L102 | 46520 | 742422 | SH | DEFINED | 1,2,5,6,8,1 |
| | Depository | | | | | | |
| | Receipt | | | | | | |

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|------------------------------|-----------------------------|-----------|---------|-------------|---------|-------------|
| BANCORP RHODE ISLAND INC | Common equity shares | 059690107 | 2069 | 67069 SH | DEFINED | 1,2,17 |
| BANCORPSOUTH INC | Common equity shares | 059692103 | 41208 | 2666916 SH | DEFINED | 1,2,5,6,8,1 |
| BANK OF GRANITE CORP | Common Stock | 062401104 | 6 | 11559 SH | DEFINED | 1 |
| HAMPTON ROADS BANKSHARES INC | Common equity shares | 409321106 | 279 | 328431 SH | DEFINED | 1 |
| BANK OF MARIN BANCORP | Common equity shares | 063425102 | 3575 | 95807 SH | DEFINED | 1,2,6 |
| BANK MUTUAL CORP | Common equity shares | 063750103 | 4322 | 1022028 SH | DEFINED | 1,2,5,8 |
| BANK OF THE OZARKS INC | Common equity shares | 063904106 | 13656 | 312461 SH | DEFINED | 1,2,5,6,8 |
| SIERRA BANCORP/CA | Common equity shares | 82620P102 | 1899 | 169834 SH | DEFINED | 1,2 |
| MITSUBISHI UFJ FINANCIAL GRP | American Depository Receipt | 606822104 | 1590 | 345555 SH | DEFINED | 1,2 |
| BANKATLANTIC BANCORP -CL A | Common equity shares | 065908600 | 32 | 34337 SH | DEFINED | 1 |
| BARNES GROUP INC | Common equity shares | 067806109 | 22463 | 1076041 SH | DEFINED | 1,2,5,6,8 |
| BARRICK GOLD CORP | Common equity shares | 067901108 | 4161 | 80170 SH | DEFINED | 1,2,5,18 |
| BARRETT BUSINESS SVCS INC | Common equity shares | 068463108 | 2060 | 128309 SH | DEFINED | 1,2 |
| BARRY (R G) CORP | Common equity shares | 068798107 | 1650 | 126114 SH | DEFINED | 1,2 |
| BASSETT FURNITURE INDS | Common equity shares | 070203104 | 87 | 11037 SH | DEFINED | 1,2 |
| BE AEROSPACE INC | Common equity shares | 073302101 | 94358 | 2655789 SH | DEFINED | 1,2,5,6,8,1 |
| BEASLEY BROADCAST GROUP INC | Common equity shares | 074014101 | 350 | 47879 SH | DEFINED | 1 |
| BEAZER HOMES USA INC | Common equity shares | 07556Q105 | 6509 | 1425001 SH | DEFINED | 1,2,6,8 |
| BEBE STORES INC | Common equity shares | 075571109 | 3960 | 677038 SH | DEFINED | 1,2,5,6 |
| BEL FUSE INC | Common equity shares | 077347300 | 5521 | 250909 SH | DEFINED | 1,2 |
| BELO CORP -SER A COM | Common equity shares | 080555105 | 17581 | 1995974 SH | DEFINED | 1,2,5,6,8 |
| HARVEST NATURAL RESOURCES | Common equity shares | 41754V103 | 20344 | 1335108 SH | DEFINED | 1,2,6 |
| BERKLEY (W R) CORP | Common equity shares | 084423102 | 123146 | 3823269 SH | DEFINED | 1,2,5,6,8,1 |
| BERKSHIRE HATHAWAY INC DEL | Common equity shares | 084670108 | 145224 | 1159 SH | DEFINED | 1,5,6,8,12 |
| BERKSHIRE HATHAWAY | Common equity shares | 084670702 | 5541860 | 66266472 SH | DEFINED | 1,2,5,6,8,1 |
| BERKSHIRE HILLS BANCORP INC | Common equity shares | 084680107 | 6987 | 335253 SH | DEFINED | 1,2,5,8 |
| BERRY PETROLEUM -CL A | Common equity shares | 085789105 | 73782 | 1462460 SH | DEFINED | 1,2,5,6,8 |
| PETROHAWK ENERGY CORP | Common equity shares | 716495106 | 141603 | 5770569 SH | DEFINED | 1,2,5,6,8,1 |
| BHP BILLITON GROUP (AUS) | American Depository Receipt | 088606108 | 3769 | 39305 SH | DEFINED | 1,2 |
| CAMAC ENERGY INC | Common equity shares | 131745101 | 1107 | 738714 SH | DEFINED | 1,2 |

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|------------------------------|----------------------|-----------|--------|------------|---------|-------------|
| BIO-RAD LABORATORIES INC | Common equity shares | 090572207 | 67562 | 562370 SH | DEFINED | 1,2,5,6,8,1 |
| SAVIENT PHARMACEUTICALS INC | Common equity shares | 80517Q100 | 29270 | 2761178 SH | DEFINED | 1,2,5,6,8 |
| BIO REFERENCE LABS | Common equity shares | 09057G602 | 11729 | 522832 SH | DEFINED | 1,2,5,6,8 |
| BIOANALYTICAL SYSTEMS INC | Common Stock | 09058M103 | 28 | 12200 SH | DEFINED | 1 |
| BIOCRYST PHARMACEUTICALS INC | Common Stock | 09058V103 | 1933 | 509442 SH | DEFINED | 1,2,5 |
| BIOMARIN PHARMACEUTICAL INC | Common Stock | 09061G101 | 46217 | 1839131 SH | DEFINED | 1,2,5,6,8 |
| SPHERIX INC | Common Stock | 84842R106 | 7 | 15499 SH | DEFINED | 1 |
| BIOTIME INC | Common equity shares | 09066L105 | 3059 | 410867 SH | DEFINED | 1,2,6 |
| VALEANT PHARMACEUTICALS INTL | Common equity shares | 91911K102 | 4350 | 87332 SH | DEFINED | 1,2,5,6 |
| SYNUTRA INTERNATIONAL INC | Common equity shares | 87164C102 | 3677 | 319211 SH | DEFINED | 1,2,8 |
| BIOLASE TECHNOLOGY INC | Common Stock | 090911108 | 64 | 13222 SH | DEFINED | 1 |
| SYNOVIS LIFE TECH INC | Common Stock | 87162G105 | 4266 | 222383 SH | DEFINED | 1,2,6 |
| BIOSPECIFICS TECHNOLOGIES CP | Common Stock | 090931106 | 1644 | 64491 SH | DEFINED | 1,2,6 |
| ONCOTHYREON INC | Common equity shares | 682324108 | 56 | 14400 SH | DEFINED | 1 |
| AUTHENTIDATE HOLDING CORP | Common equity shares | 052666104 | 14 | 23900 SH | DEFINED | 1 |
| BLACK BOX CORP | Common equity shares | 091826107 | 16405 | 466787 SH | DEFINED | 1,2,5,6,8 |
| BLACK HILLS CORP | Common equity shares | 092113109 | 106143 | 3174061 SH | DEFINED | 1,2,5,6,8,1 |
| BLACKROCK INC | Common equity shares | 09247X101 | 312438 | 1554377 SH | DEFINED | 1,2,5,6,8,1 |
| BLOUNT INTL INC | Common equity shares | 095180105 | 15339 | 959595 SH | DEFINED | 1,2,5,6,8 |
| BLUEGREEN CORP | Common equity shares | 096231105 | 1188 | 289322 SH | DEFINED | 1,2 |
| BLYTH INC | Common equity shares | 09643P207 | 4667 | 143729 SH | DEFINED | 1,2,5,6,8 |
| BOB EVANS FARMS | Common equity shares | 096761101 | 38898 | 1193123 SH | DEFINED | 1,2,5,6,8,1 |
| BON-TON STORES INC | Common equity shares | 09776J101 | 3185 | 205447 SH | DEFINED | 1,2 |
| OCLARO INC | Common Stock | 67555N206 | 11788 | 1024034 SH | DEFINED | 1,2,6,8 |
| BOOKS-A-MILLION INC | Common equity shares | 098570104 | 522 | 126284 SH | DEFINED | 1,2,17 |
| BORGWARNER INC | Common equity shares | 099724106 | 281252 | 3529217 SH | DEFINED | 1,2,5,6,8,1 |
| BOSTON BEER INC -CL A | Common equity shares | 100557107 | 19374 | 209157 SH | DEFINED | 1,2,6,8 |
| BOSTON PRIVATE FINL HOLDINGS | Common equity shares | 101119105 | 28342 | 4008864 SH | DEFINED | 1,2,5,6,8 |
| BOTTOMLINE TECHNOLOGIES INC | Common Stock | 101388106 | 17705 | 704214 SH | DEFINED | 1,2,6,8 |
| BOVIE MEDICAL CORP | Common equity shares | 10211F100 | 44 | 13974 SH | DEFINED | 1,5 |
| BOYD GAMING CORP | Common equity | 103304101 | 19095 | 2037915 SH | DEFINED | 1,2,5,6,8 |

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| BRADY CORP | shares Common equity | 104674106 | 44745 | 1253638 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRANDYWINE REALTY TRUST | Real Estate Investment Trust | 105368203 | 43025 | 3543745 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| BRIDGE BANCORP INC | Common equity | 108035106 | 2439 | 109127 | SH | DEFINED | 1, 2 |
| BRIDGFORD FOODS CORP | Common equity | 108763103 | 210 | 18959 | SH | DEFINED | 1, 2 |
| BRIGGS & STRATTON | Common equity | 109043109 | 28138 | 1242205 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRIGHAM EXPLORATION CO | Common equity | 109178103 | 118352 | 3183110 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRIGHTPOINT INC | Common equity | 109473405 | 20798 | 1918846 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BAT-BRITISH AMER TOBACCO PLC | American Depository Receipt | 110448107 | 390 | 4810 | SH | DEFINED | 1 |
| CINCINNATI BELL INC | Common equity | 171871106 | 13936 | 5201005 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BROOKLINE BANCORP INC | Common equity | 11373M107 | 26679 | 2533643 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BROWN & BROWN INC | Common equity | 115236101 | 80286 | 3111744 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BROWN FORMAN CORP | Common equity | 115637100 | 1101 | 16213 | SH | DEFINED | 1, 2 |
| BROWN SHOE CO INC | Common equity | 115736100 | 20204 | 1653033 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRUKER CORP | Common equity | 116794108 | 33771 | 1619582 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MATERION CORP | Common equity | 576690101 | 30207 | 740360 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRYN MAWR BANK CORP | Common equity | 117665109 | 3293 | 160267 | SH | DEFINED | 1, 2 |
| BUCKEYE PARTNERS LP | Limited Partnership | 118230101 | 7086 | 111517 | SH | DEFINED | 1 |
| BUCKEYE TECHNOLOGIES INC | Common equity | 118255108 | 26990 | 991101 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BUCKLE INC | Common equity | 118440106 | 33720 | 834689 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ADVANCED BATTERY TECH INC | Common equity | 00752H102 | 2319 | 1196028 | SH | DEFINED | 1, 2, 6 |
| INCONTACT INC | Common equity | 45336E109 | 57 | 17500 | SH | DEFINED | 1 |
| CBL & ASSOCIATES PPTYS INC | Real Estate Investment Trust | 124830100 | 83935 | 4818086 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| CDI CORP | Common equity | 125071100 | 4533 | 306406 | SH | DEFINED | 1, 2, 5 |
| CEC ENTERTAINMENT INC | Common equity | 125137109 | 20120 | 533256 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CH ENERGY GROUP INC | Common equity | 12541M102 | 20610 | 407952 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| C H ROBINSON WORLDWIDE INC | Common equity | 12541W209 | 438644 | 5917266 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CLECO CORP | Common equity | 12561W105 | 78014 | 2275171 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CPI CORP | Common equity | 125902106 | 2712 | 120272 | SH | DEFINED | 1, 2 |
| CSS INDUSTRIES INC | Common equity | 125906107 | 3180 | 168541 | SH | DEFINED | 1, 2 |

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|------------------------------|-----------------------------|-----------|--------|---------|----|---------|------------------|
| CNA FINANCIAL CORP | Common equity | 126117100 | 10043 | 339812 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| CNB FINANCIAL CORP/PA | Common equity | 126128107 | 2872 | 197962 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| CNA SURETY CORP | Common equity | 12612L108 | 8840 | 349769 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CNOOC LTD | American Depository Receipt | 126132109 | 2316 | 9151 | SH | DEFINED | 1, 6 |
| CSG SYSTEMS INTL INC | Common equity | 126349109 | 20335 | 1019361 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CTS CORP | Common equity | 126501105 | 9466 | 876526 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CVB FINANCIAL CORP | Common equity | 126600105 | 33967 | 3648423 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| BELDEN INC | Common equity | 077454106 | 41633 | 1108720 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| BLUE COAT SYSTEMS INC | Common equity | 09534T508 | 25981 | 922721 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CABOT CORP | Common equity | 127055101 | 221050 | 4775296 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| CABOT OIL & GAS CORP | Common equity | 127097103 | 286729 | 5413015 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| CABOT MICROELECTRONICS CORP | Common equity | 12709P103 | 31800 | 608681 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CACHE INC | Common equity | 127150308 | 57 | 12440 | SH | DEFINED | 1 |
| | shares | | | | | | |
| CADIZ INC | Common equity | 127537207 | 3349 | 274706 | SH | DEFINED | 1, 2, 5 |
| | shares | | | | | | |
| HELIX ENERGY SOLUTIONS GROUP | Common equity | 42330P107 | 87981 | 5115028 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| CAL-MAINE FOODS INC | Common Stock | 128030202 | 9412 | 318694 | SH | DEFINED | 1, 2, 5, 8, 17 |
| CALGON CARBON CORP | Common equity | 129603106 | 18716 | 1178350 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CALAMP CORP | Common equity | 128126109 | 56 | 16616 | SH | DEFINED | 1 |
| | shares | | | | | | |
| CENTER FINANCIAL CORP/CA | Common equity | 15146E102 | 4750 | 647300 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/PRN | PUT/ CALL | DISCRETION | MANA |
|------------------------------|---------------|-----------|-------|-------------|--------|-----------|---------------|------|
| CALIFORNIA PIZZA KITCHEN INC | Common equity | 13054D109 | 9124 | 540366 | SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | | |
| CALIFORNIA WATER SERVICE GP | Common equity | 130788102 | 17077 | 459439 | SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | | |
| CALIPER LIFE SCIENCES INC | Common Stock | 130872104 | 5545 | 820461 | SH | DEFINED | 1, 2 | |
| CALLAWAY GOLF CO | Common equity | 131193104 | 9334 | 1368885 | SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | | |
| CALLON PETROLEUM CO/DE | Common equity | 13123X102 | 5322 | 685132 | SH | DEFINED | 1, 2 | |
| | shares | | | | | | | |
| CAMBREX CORP | Common equity | 132011107 | 3696 | 671819 | SH | DEFINED | 1, 2, 8 | |
| | shares | | | | | | | |

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|------------------------------------|------------------------------|-----------|-------|------------|---------|------------------|
| CAMDEN NATIONAL CORP | Common equity shares | 133034108 | 5309 | 155021 SH | DEFINED | 1, 2, 5, 8 |
| CANADIAN NATIONAL RAILWAY CO | Common equity shares | 136375102 | 211 | 2800 SH | DEFINED | 1, 8 |
| ICONIX BRAND GROUP INC | Common equity shares | 451055107 | 38144 | 1775838 SH | DEFINED | 1, 2, 5, 6, 8 |
| CANON INC | American Depository Receipt | 138006309 | 305 | 7022 SH | DEFINED | 1, 2 |
| CANTEL MEDICAL CORP | Common equity shares | 138098108 | 10586 | 411069 SH | DEFINED | 1, 2, 6, 8 |
| CAPITAL CITY BK GROUP INC | Common equity shares | 139674105 | 2835 | 223401 SH | DEFINED | 1, 2, 5, 8 |
| CAPITAL SENIOR LIVING CORP | Common equity shares | 140475104 | 5074 | 477758 SH | DEFINED | 1, 2 |
| CAPITAL SOUTHWEST CORP | Common Stock | 140501107 | 4934 | 53968 SH | DEFINED | 1, 2, 8 |
| CAPITAL TRUST INC/MD | Real Estate Investment Trust | 14052H506 | 38 | 15933 SH | DEFINED | 1 |
| CAPITOL FEDERAL FINL INC | Common equity shares | 14057J101 | 9207 | 816692 SH | DEFINED | 1, 2, 5, 6, 8 |
| CAPSTONE TURBINE CORP | Common equity shares | 14067D102 | 8002 | 4420586 SH | DEFINED | 1, 2, 6, 8 |
| CAPSTEAD MORTGAGE CORP | Real Estate Investment Trust | 14067E506 | 21145 | 1654198 SH | DEFINED | 1, 2, 5, 6, 8 |
| CARACO PHARMACEUTICAL LABS | Common equity shares | 14075T107 | 1277 | 244977 SH | DEFINED | 1, 2 |
| CARBO CERAMICS INC | Common equity shares | 140781105 | 79325 | 562101 SH | DEFINED | 1, 2, 5, 6, 8 |
| CARDINAL FINANCIAL CORP | Common equity shares | 14149F109 | 6362 | 545780 SH | DEFINED | 1, 2, 6, 8 |
| CARLISLE COS INC | Common equity shares | 142339100 | 68338 | 1534082 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CARPENTER TECHNOLOGY CORP | Common equity shares | 144285103 | 87496 | 2048586 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CARRIZO OIL & GAS INC | Common equity shares | 144577103 | 49786 | 1348104 SH | DEFINED | 1, 2, 5, 6, 8 |
| CASCADE CORP | Common equity shares | 147195101 | 9270 | 207904 SH | DEFINED | 1, 2, 5, 8 |
| CASELLA WASTE SYS INC -CL A | Common equity shares | 147448104 | 2959 | 412701 SH | DEFINED | 1, 2 |
| CASEYS GENERAL STORES INC | Common equity shares | 147528103 | 48440 | 1242042 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CASH AMERICA INTL INC | Common equity shares | 14754D100 | 29864 | 648397 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CASS INFORMATION SYSTEMS INC | Common equity shares | 14808P109 | 6405 | 162975 SH | DEFINED | 1, 2, 6, 8, 17 |
| CASTLE (A M) & CO | Common equity shares | 148411101 | 6574 | 348369 SH | DEFINED | 1, 2, 5 |
| CATHAY GENERAL BANCORP | Common equity shares | 149150104 | 65011 | 3813052 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CATO CORP -CL A | Common equity shares | 149205106 | 25215 | 1029113 SH | DEFINED | 1, 2, 5, 6, 8 |
| JAGUAR MINING INC COMMON STOCK CAD | Common Stock | 47009M103 | 8293 | 1588427 SH | DEFINED | 1, 2 |
| CEDAR SHOPPING CENTERS INC | Real Estate Investment Trust | 150602209 | 10970 | 1819574 SH | DEFINED | 1, 2, 3, 5, 8 |
| CEL-SCI CORP | Common equity | 150837409 | 65 | 104456 SH | DEFINED | 1 |

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|------------------------------------|-----------------------------------|-----------|--------|----------|----|---------|------------------|
| | shares | | | | | | |
| CELADON GROUP INC | Common Stock | 150838100 | 10167 | 626024 | SH | DEFINED | 1, 2, 6, 8 |
| CELL THERAPEUTICS INC | Common Stock | 150934503 | 219 | 592662 | SH | DEFINED | 1, 5, 6, 8 |
| CELESTICA INC | Common equity | 15101Q108 | 286 | 26699 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| CELGENE CORP | Common equity | 151020104 | 977618 | 16993211 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| CEMEX SAB DE CV | American Depository Receipt | 151290889 | 3548 | 397269 | SH | DEFINED | 1, 6, 8, 10 |
| | shares | | | | | | |
| CENTERSTATE BANKS INC | Common equity | 15201P109 | 3084 | 440168 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| CENTRAIS ELETRICAS BRASILEIR | American Depository Receipt | 15234Q108 | 1451 | 74979 | SH | DEFINED | 1, 2, 5, 6 |
| | shares | | | | | | |
| ELETROBRAS-CENTR ELETR BRAS | Depository Receipt | 15234Q207 | 3537 | 227988 | SH | DEFINED | 1, 2, 5, 6, 10 |
| | shares | | | | | | |
| AOXING PHARMACEUTICAL CO INC | Common equity | 03740A106 | 656 | 303628 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| CENTRAL EUROPEAN DIST CORP | Common equity | 153435102 | 9013 | 794420 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CENTRAL GARDEN & PET CO | Common equity | 153527106 | 95 | 10726 | SH | DEFINED | 1, 5 |
| | shares | | | | | | |
| CENTRAL VERMONT PUB SERV | Common equity | 155771108 | 7345 | 315245 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| CENTURY ALUMINUM CO | Common equity | 156431108 | 62338 | 3337373 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CENTURY BANCORP INC/MA | Common equity | 156432106 | 1757 | 65683 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| CBIZ INC | Common equity | 124805102 | 6854 | 950863 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CENTURY CASINOS INC | Common equity | 156492100 | 31 | 10400 | SH | DEFINED | 1 |
| | shares | | | | | | |
| CEPHEID INC | Common Stock | 15670R107 | 44530 | 1589448 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CERADYNE INC | Common equity | 156710105 | 30781 | 682711 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| ARBITRON INC | Common equity | 03875Q108 | 25410 | 634766 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CERNER CORP | Common equity | 156782104 | 285475 | 2567259 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| COCA-COLA ENTERPRISES INC | Common equity | 19122T109 | 436553 | 15990840 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| CERUS CORP | Common equity | 157085101 | 1996 | 690074 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| SILVER WHEATON CORP | Common Stock | 828336107 | 1201 | 27700 | SH | DEFINED | 18 |
| CHARLES & COLVARD LTD | Common equity | 159765106 | 38 | 10104 | SH | DEFINED | 1 |
| | shares | | | | | | |
| CRA INTERNATIONAL INC | Common equity | 12618T105 | 7201 | 249676 | SH | DEFINED | 1, 2, 8 |
| | shares | | | | | | |
| CHARMING SHOPPES INC | Common equity | 161133103 | 10499 | 2463944 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| CHASE CORP | Common equity | 16150R104 | 241 | 12960 | SH | DEFINED | 1, 17 |
| | shares | | | | | | |
| CHECKPOINT SYSTEMS INC | Common equity | 162825103 | 20774 | 924376 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CHEESECAKE FACTORY INC | Common equity | 163072101 | 65398 | 2173530 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| CHEMED CORP | Common equity | 16359R103 | 36054 | 541271 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CHEMICAL FINANCIAL | Common equity | 163731102 | 10099 | 506521 | SH | DEFINED | 1, 2, 5, 8 |

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| CORP | shares | | | | | | |
| CHENIERE ENERGY INC | Common equity | 16411R208 | 10639 | 1142536 SH | DEFINED | 1, 2, 6, 8 | |
| | shares | | | | | | |
| CHEROKEE INC/DE | Common equity | 16444H102 | 2612 | 151235 SH | DEFINED | 1, 2, 5 | |
| | shares | | | | | | |
| CHESAPEAKE UTILITIES CORP | Common equity | 165303108 | 8367 | 201030 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| BJ`S RESTAURANTS INC | Common equity | 09180C106 | 18028 | 458285 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| CHILDRENS PLACE RETAIL STRS | Common equity | 168905107 | 41517 | 833052 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| CHINA MOBILE LTD | American Depositary Receipt | 16941M109 | 1902 | 41127 SH | DEFINED | 1, 6 | |
| | | | | | | | |
| CHINA PETROLEUM & CHEM CORP | American Depositary Receipt | 16941R108 | 859 | 8544 SH | DEFINED | 1, 6 | |
| | | | | | | | |
| CHINA UNICOM (HONG KONG) LTD | American Depositary Receipt | 16945R104 | 556 | 33474 SH | DEFINED | 1, 6 | |
| | | | | | | | |
| CHOICE HOTELS INTL INC | Common equity | 169905106 | 12550 | 323047 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| CHRISTOPHER & BANKS CORP | Common equity | 171046105 | 5326 | 821820 SH | DEFINED | 1, 2, 5, 8 | |
| | shares | | | | | | |
| CHURCH & DWIGHT INC | Common equity | 171340102 | 172540 | 2174674 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| CHURCHILL DOWNS INC | Common equity | 171484108 | 9699 | 233692 SH | DEFINED | 1, 2, 5, 8 | |
| | shares | | | | | | |
| CIBER INC | Common equity | 17163B102 | 11208 | 1672678 SH | DEFINED | 1, 2, 5, 8 | |
| | shares | | | | | | |
| CIRCOR INTL INC | Common equity | 17273K109 | 17241 | 366643 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| CIRRUS LOGIC INC | Common equity | 172755100 | 32092 | 1526053 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| READING INTL INC -CL A | Common Stock | 755408101 | 71 | 14100 SH | DEFINED | 1 | |
| | | | | | | | |
| CITIZENS & NORTHERN CORP | Common equity | 172922106 | 3412 | 203154 SH | DEFINED | 1, 2 | |
| | shares | | | | | | |
| CITIZENS REPUBLIC BANCORP | Common Stock | 174420109 | 7509 | 8442970 SH | DEFINED | 1, 2, 8 | |
| | | | | | | | |
| CITIZENS INC | Common equity | 174740100 | 4936 | 676253 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| CITY HOLDING CO | Common equity | 177835105 | 25332 | 716325 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| CITY NATIONAL CORP | Common equity | 178566105 | 85689 | 1501986 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| CLARCOR INC | Common equity | 179895107 | 54015 | 1202366 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| CLEAN HARBORS INC | Common Stock | 184496107 | 82851 | 839749 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | | | | | | | |
| CLIFFS NATURAL RESOURCES INC | Common equity | 18683K101 | 565301 | 5752017 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| COCA-COLA BTLNG CONS | Common equity | 191098102 | 5793 | 86733 SH | DEFINED | 1, 2, 6, 8 | |
| | shares | | | | | | |
| COCA-COLA FEMSA SAB DE CV | American Depositary Receipt | 191241108 | 11317 | 146975 SH | DEFINED | 1, 2, 6, 18 | |
| | | | | | | | |
| COEUR D`ALENE MINES CORP | Common equity | 192108504 | 106495 | 3061961 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| COGNEX CORP | Common equity | 192422103 | 24659 | 872909 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| COGNIZANT TECH SOLUTIONS | Common equity | 192446102 | 886593 | 10891767 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |

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|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| COHERENT INC | Common Stock | 192479103 | 34678 | 596726 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COHU INC | Common equity shares | 192576106 | 8173 | 532156 | SH | DEFINED | 1, 2, 5, 8 |
| COINSTAR INC | Common equity shares | 19259P300 | 33686 | 733607 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COLDWATER CREEK INC | Common equity shares | 193068103 | 3378 | 1279833 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COLE KENNETH PROD INC -CL A | Common equity shares | 193294105 | 2358 | 181909 | SH | DEFINED | 1, 2 |
| COLONIAL PROPERTIES TRUST | Real Estate Investment Trust | 195872106 | 54977 | 2856109 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| COBIZ FINANCIAL INC | Common equity shares | 190897108 | 4208 | 605585 | SH | DEFINED | 1, 2, 5 |
| COLUMBIA BANKING SYSTEM INC | Common equity shares | 197236102 | 29530 | 1540427 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KODIAK OIL & GAS CORP | Common equity shares | 50015Q100 | 23096 | 3447525 | SH | DEFINED | 1, 2, 6, 8 |
| COLUMBIA LABORATORIES INC | Common equity shares | 197779101 | 131 | 34913 | SH | DEFINED | 1 |
| COLUMBIA SPORTSWEAR CO | Common equity shares | 198516106 | 13883 | 233613 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COLUMBUS MCKINNON CORP | Common equity shares | 199333105 | 7566 | 409827 | SH | DEFINED | 1, 2, 6, 8 |
| COMFORT SYSTEMS USA INC | Common equity shares | 199908104 | 14727 | 1046751 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COMCAST CORP NEW | Common equity shares | 20030N200 | 116444 | 5015010 | SH | DEFINED | 1, 2, 5, 8, 10, |
| COMMERCE BANCSHARES INC | Common equity shares | 200525103 | 203390 | 5029301 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COMMERCIAL METALS | Common equity shares | 201723103 | 91165 | 5278890 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NATIONAL RETAIL PROPERTIES | Real Estate Investment Trust | 637417106 | 208649 | 7985168 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| COMMUNITY BANK SYSTEM INC | Common equity shares | 203607106 | 33103 | 1364020 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COMMUNITY TRUST BANCORP INC | Common equity shares | 204149108 | 7928 | 286488 | SH | DEFINED | 1, 2, 5, 8 |
| CIA ENERGETICA DE MINAS | American Depository Receipt | 204409601 | 11921 | 618599 | SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| CIA BRASILEIRA DE DISTRIB | American Depository Receipt | 20440T201 | 4333 | 103338 | SH | DEFINED | 1, 2, 4, 5, 6, 1 |
| COMPANHIA SIDERURGICA NACION | American Depository Receipt | 20440W105 | 23362 | 1402178 | SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| VALE S A | American Depository Receipt | 91912E204 | 101254 | 3429964 | SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| COPEL-CIA PARANAENSE ENERGIA | American Depository Receipt | 20441B407 | 17288 | 622079 | SH | DEFINED | 1, 2, 6, 10, 18 |
| CIA DE BEBIDAS DAS AMERICAS | American Depository Receipt | 20441W203 | 107621 | 3801547 | SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| COMPANIA CERVECERIAS UNIDAS | American Depository Receipt | 204429104 | 8162 | 138103 | SH | DEFINED | 1, 2, 5, 6 |
| COMPUCREDIT HOLDINGS CORP | Common equity shares | 20478T107 | 1660 | 252285 | SH | DEFINED | 1, 2 |

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|--------------------------------|------------------------------------|-----------|--------|----------|----|---------|-------------|
| COMPUTER TASK GROUP INC | Common Stock | 205477102 | 3665 | 275829 | SH | DEFINED | 1,2 |
| COMPX INTERNATIONAL INC | Common Stock | 20563P101 | 160 | 10089 | SH | DEFINED | 1 |
| COMSTOCK RESOURCES INC | Common equity shares | 205768203 | 62661 | 2025377 | SH | DEFINED | 1,2,5,6,8,1 |
| COMTECH TELECOMMUN | Common equity shares | 205826209 | 21735 | 799826 | SH | DEFINED | 1,2,5,6,8 |
| CONCEPTUS INC | Common Stock | 206016107 | 9125 | 631430 | SH | DEFINED | 1,2,5,6,8 |
| CONCUR TECHNOLOGIES INC | Common equity shares | 206708109 | 90843 | 1638140 | SH | DEFINED | 1,2,5,6,8,1 |
| CONEXANT SYSTEMS INC | Common equity shares | 207142308 | 3482 | 1462986 | SH | DEFINED | 1,2,6,8 |
| CONMED CORP | Common equity shares | 207410101 | 17956 | 683474 | SH | DEFINED | 1,2,5,6,8 |
| CONNECTICUT WATER SVC INC | Common equity shares | 207797101 | 4565 | 173064 | SH | DEFINED | 1,2,5,17 |
| MAJESCO ENTERTAINMENT CO | Common equity shares | 560690208 | 56 | 17557 | SH | DEFINED | 1 |
| CONSOL ENERGY INC | Common equity shares | 20854P109 | 565697 | 10548020 | SH | DEFINED | 1,2,5,6,8,1 |
| CONSOLIDATED GRAPHICS INC | Common equity shares | 209341106 | 15024 | 275045 | SH | DEFINED | 1,2,5,6,8,1 |
| CONSOLIDATED TOMOKA LAND CO | Common equity shares | 210226106 | 3801 | 117307 | SH | DEFINED | 1,2,5,6 |
| CONTANGO OIL & GAS CO | Common equity shares | 21075N204 | 36469 | 576655 | SH | DEFINED | 1,2,5,6,8 |
| CONTINUCARE CORP | Common Stock | 212172100 | 2657 | 496356 | SH | DEFINED | 1,2 |
| COOPER COMPANIES INC | Common equity shares | 216648402 | 94358 | 1358567 | SH | DEFINED | 1,2,5,6,8,1 |
| COPART INC | Common equity shares | 217204106 | 73317 | 1692079 | SH | DEFINED | 1,2,5,6,8,1 |
| CORN PRODUCTS INTL INC | Common equity shares | 219023108 | 120144 | 2318464 | SH | DEFINED | 1,2,5,6,8,1 |
| NEOSTEM INC | Common equity shares | 640650305 | 716 | 416161 | SH | DEFINED | 1,2 |
| CORPORATE EXECUTIVE BRD CO | Common Stock | 21988R102 | 50433 | 1249237 | SH | DEFINED | 1,2,5,6,8,1 |
| CORRECTIONS CORP AMER | Common equity shares | 22025Y407 | 71118 | 2914789 | SH | DEFINED | 1,2,5,6,8,1 |
| CORVEL CORP | Common equity shares | 221006109 | 8967 | 168640 | SH | DEFINED | 1,2,5,6,8 |
| COST PLUS INC | Common equity shares | 221485105 | 112 | 11437 | SH | DEFINED | 1 |
| COSTAR GROUP INC | Common equity shares | 22160N109 | 26106 | 416492 | SH | DEFINED | 1,2,5,6,8 |
| COURIER CORP | Common equity shares | 222660102 | 3085 | 220999 | SH | DEFINED | 1,2 |
| COUSINS PROPERTIES INC | Real Estate Investment Trust | 222795106 | 36431 | 4363000 | SH | DEFINED | 1,2,3,5,6,8 |
| CRAWFORD & CO | Common equity shares | 224633107 | 2193 | 460613 | SH | DEFINED | 1,2 |
| CRAY INC | Common Stock | 225223304 | 4919 | 762320 | SH | DEFINED | 1,2,5,6,8 |
| CREDIT ACCEPTANCE CORP | Common Stock | 225310101 | 9466 | 133402 | SH | DEFINED | 1,2,5,6,8 |
| CROWN CASTLE INTL CORP | Common equity shares | 228227104 | 216066 | 5077891 | SH | DEFINED | 1,2,5,6,8,1 |
| CROWN HOLDINGS INC | Common equity shares | 228368106 | 127558 | 3306332 | SH | DEFINED | 1,2,5,6,8,1 |
| AMERICA`S CAR-MART INC | Common equity shares | 03062T105 | 5541 | 214911 | SH | DEFINED | 1,2,5,6 |

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|----------------------------|----------------------|-----------|--------|-------------|---------|-------------|
| CROWN MEDIA HOLDINGS INC | Common equity shares | 228411104 | 1115 | 481528 SH | DEFINED | 1,2 |
| CRYOLIFE INC | Common equity shares | 228903100 | 4329 | 710147 SH | DEFINED | 1,2,6 |
| CUBIC CORP | Common equity shares | 229669106 | 20889 | 363189 SH | DEFINED | 1,2,5,6,8 |
| CUBIC ENERGY INC | Common equity shares | 229675103 | 19 | 26500 SH | DEFINED | 1 |
| CUBIST PHARMACEUTICALS INC | Common equity shares | 229678107 | 47244 | 1871887 SH | DEFINED | 1,2,5,6,8 |
| CULLEN/FROST BANKERS INC | Common equity shares | 229899109 | 130568 | 2212232 SH | DEFINED | 1,2,5,6,8,1 |
| CULP INC | Common equity shares | 230215105 | 1033 | 111351 SH | DEFINED | 1,2 |
| CURIS INC | Common equity shares | 231269101 | 4225 | 1299354 SH | DEFINED | 1,2 |
| CURTISS-WRIGHT CORP | Common equity shares | 231561101 | 35431 | 1008274 SH | DEFINED | 1,2,5,6,8 |
| CYBERONICS INC | Common Stock | 23251P102 | 18695 | 587737 SH | DEFINED | 1,2,5,6,8 |
| CYMER INC | Common equity shares | 232572107 | 39604 | 699905 SH | DEFINED | 1,2,5,6,8 |
| CYPRESS SEMICONDUCTOR CORP | Common Stock | 232806109 | 95620 | 4934174 SH | DEFINED | 1,2,5,6,8,1 |
| CYTRX CORP | Common equity shares | 232828301 | 1301 | 1476896 SH | DEFINED | 1,2 |
| OPKO HEALTH INC | Common equity shares | 68375N103 | 6215 | 1666020 SH | DEFINED | 1,2,6 |
| AVIAT NETWORKS INC | Common Stock | 05366Y102 | 8094 | 1565624 SH | DEFINED | 1,2,5,8,18 |
| DSP GROUP INC | Common equity shares | 23332B106 | 4950 | 642675 SH | DEFINED | 1,2 |
| DXP ENTERPRISES INC | Common equity shares | 233377407 | 4524 | 195965 SH | DEFINED | 1,2,6 |
| DAKTRONICS INC | Common equity shares | 234264109 | 8054 | 748988 SH | DEFINED | 1,2,5,6,8 |
| COVANTA HOLDING CORP | Common equity shares | 22282E102 | 24447 | 1431403 SH | DEFINED | 1,2,5,6,8 |
| DARLING INTERNATIONAL INC | Common equity shares | 237266101 | 35806 | 2329728 SH | DEFINED | 1,2,5,6,8 |
| NGAS RESOURCES INC | Common Stock | 62912T103 | 15 | 22791 SH | DEFINED | 1 |
| DAVITA INC | Common equity shares | 23918K108 | 299152 | 3498388 SH | DEFINED | 1,2,5,6,8,1 |
| DAWSON GEOPHYSICAL CO | Common equity shares | 239359102 | 8046 | 183422 SH | DEFINED | 1,2,5,6,8 |
| DEARBORN BANCORP INC | Common equity shares | 24242R108 | 15 | 11040 SH | DEFINED | 1 |
| DECKERS OUTDOOR CORP | Common equity shares | 243537107 | 127124 | 1475495 SH | DEFINED | 1,2,5,6,8,1 |
| DELPHI FINANCIAL GROUP INC | Common equity shares | 247131105 | 39214 | 1276981 SH | DEFINED | 1,2,5,6,8 |
| DELTA APPAREL INC | Common equity shares | 247368103 | 1248 | 87415 SH | DEFINED | 1,2 |
| DELTIC TIMBER CORP | Common equity shares | 247850100 | 15887 | 237677 SH | DEFINED | 1,2,5,6,8 |
| DELTA PETROLEUM CORP | Common Stock | 247907207 | 3184 | 3496384 SH | DEFINED | 1,2,5,8 |
| DENBURY RESOURCES INC | Common equity shares | 247916208 | 465772 | 19089319 SH | DEFINED | 1,2,5,6,8,1 |
| DENDREON CORP | Common Stock | 24823Q107 | 80361 | 2147072 SH | DEFINED | 1,2,5,6,8,1 |
| DENTSPLY INTERNATL INC | Common equity shares | 249030107 | 186051 | 5029695 SH | DEFINED | 1,2,5,6,8,1 |
| DEPOMED INC | Common equity | 249908104 | 15217 | 1516047 SH | DEFINED | 1,2,6 |

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|------------------------------|------------------------------------|-----------|--------|---------|----|---------|-------------|
| CASUAL MALE RETAIL GRP INC | shares Common equity | 148711302 | 3024 | 616301 | SH | DEFINED | 1,2 |
| DEVRY INC | shares Common equity | 251893103 | 119611 | 2171715 | SH | DEFINED | 1,2,5,6,8,1 |
| DIAMOND OFFSHRE DRILLING INC | shares Common equity | 25271C102 | 252655 | 3251645 | SH | DEFINED | 1,2,5,6,8,1 |
| DIEBOLD INC | shares Common equity | 253651103 | 138399 | 3902812 | SH | DEFINED | 1,2,5,6,8,1 |
| DIGI INTERNATIONAL INC | shares Common equity | 253798102 | 6746 | 638675 | SH | DEFINED | 1,2,5,6 |
| DIGITAL RIVER INC | shares Common equity | 25388B104 | 55060 | 1471081 | SH | DEFINED | 1,2,5,6,8,1 |
| DG FASTCHANNEL INC | Common Stock | 23326R109 | 17320 | 537556 | SH | DEFINED | 1,2,5,6,8 |
| DIME COMMUNITY BANCSHARES | Common equity shares | 253922108 | 9438 | 639414 | SH | DEFINED | 1,2,5,8 |
| ALLIANCE ONE INTL INC | Common equity shares | 018772103 | 6612 | 1645347 | SH | DEFINED | 1,2,5 |
| DIODES INC | Common equity shares | 254543101 | 30467 | 894384 | SH | DEFINED | 1,2,5,6,8 |
| DIONEX CORP | Common equity shares | 254546104 | 48892 | 414182 | SH | DEFINED | 1,2,5,6,8 |
| INFINITY PHARMACEUTICALS INC | Common Stock | 45665G303 | 1557 | 264527 | SH | DEFINED | 1,2 |
| NAUTILUS INC | Common equity shares | 63910B102 | 47 | 16260 | SH | DEFINED | 1 |
| DITECH NETWORKS INC | Common equity shares | 25500T108 | 30 | 21085 | SH | DEFINED | 1 |
| DOLLAR THRIFTY AUTOMOTIVE GP | Common equity shares | 256743105 | 40592 | 608385 | SH | DEFINED | 1,2,5,6,8 |
| DONALDSON CO INC | Common equity shares | 257651109 | 121721 | 1986068 | SH | DEFINED | 1,2,5,6,8,1 |
| DOT HILL SYSTEMS CORP | Common equity shares | 25848T109 | 96 | 33784 | SH | DEFINED | 1 |
| ASCENA RETAIL GROUP INC | Common equity shares | 04351G101 | 88272 | 2723598 | SH | DEFINED | 1,2,5,6,8,1 |
| DREW INDUSTRIES INC | Common equity shares | 26168L205 | 10251 | 459140 | SH | DEFINED | 1,2,5,8 |
| DRIL-QUIP INC | Common equity shares | 262037104 | 117394 | 1485377 | SH | DEFINED | 1,2,5,6,8,1 |
| PACIFIC ETHANOL INC | Common Stock | 69423U107 | 28 | 45744 | SH | DEFINED | 1 |
| DRUGSTORE.COM INC | Common Stock | 262241102 | 6151 | 1597418 | SH | DEFINED | 1,2 |
| DUCOMMUN INC | Common equity shares | 264147109 | 7432 | 310907 | SH | DEFINED | 1,2,5 |
| DURECT CORP | Common equity shares | 266605104 | 7068 | 1963367 | SH | DEFINED | 1,2,5,6 |
| DYAX CORP | Common equity shares | 26746E103 | 2627 | 1631612 | SH | DEFINED | 1,2,5,6,8 |
| DYCOM INDUSTRIES INC | Common equity shares | 267475101 | 13990 | 806697 | SH | DEFINED | 1,2,5,6,8 |
| DYNAMIC MATERIALS CORP | Common equity shares | 267888105 | 7815 | 279565 | SH | DEFINED | 1,2,5,6,8 |
| DYNEX CAPITAL INC | Real Estate Investment Trust | 26817Q506 | 4666 | 463902 | SH | DEFINED | 1,2 |
| EMC INSURANCE GROUP INC | Common equity shares | 268664109 | 2873 | 115904 | SH | DEFINED | 1,2 |
| EMS TECHNOLOGIES INC | Common equity shares | 26873N108 | 6343 | 322581 | SH | DEFINED | 1,2,6,8 |
| ENI SPA | American Depository | 26874R108 | 2161 | 43960 | SH | DEFINED | 1,2 |

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| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|------------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|------------|------------------|
| EPIQ SYSTEMS INC | Common equity shares | 26882D109 | 10684 | 744079 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| ESB FINANCIAL CORP | Common equity shares | 26884F102 | 2322 | 157261 | SH | | DEFINED | 1, 2, 5 |
| EAGLE BANCORP INC/MD | Common equity shares | 268948106 | 4054 | 288499 | SH | | DEFINED | 1, 2 |
| EARTHLINK INC | Common equity shares | 270321102 | 23127 | 2953659 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| EAST WEST BANCORP INC | Common equity shares | 27579R104 | 107641 | 4901433 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| RODMAN & RENSHAW CAPITAL GP | Common equity shares | 77487R100 | 527 | 257784 | SH | | DEFINED | 1, 2 |
| EATON VANCE CORP | Common equity shares | 278265103 | 196489 | 6094628 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| EBIX INC | Common equity shares | 278715206 | 14495 | 612983 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| ECHELON CORP | Common Stock | 27874N105 | 6928 | 684063 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| EDGAR ONLINE INC | Common equity shares | 279765101 | 15 | 11200 | SH | | DEFINED | 1 |
| EDGEWATER TECHNOLOGY INC | Common equity shares | 280358102 | 49 | 15519 | SH | | DEFINED | 1 |
| EL PASO ELECTRIC CO | Common equity shares | 283677854 | 32352 | 1064186 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| ELECTRO RENT CORP | Common equity shares | 285218103 | 6999 | 407263 | SH | | DEFINED | 1, 2, 5, 8, 17 |
| ELECTRO SCIENTIFIC INDS INC | Common equity shares | 285229100 | 10499 | 604868 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| ELECTRONICS FOR IMAGING INC | Common equity shares | 286082102 | 15767 | 1071868 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| ELLIS PERRY INTL INC | Common equity shares | 288853104 | 9448 | 343299 | SH | | DEFINED | 1, 2, 6 |
| EMBRAER SA | American Depository Receipt | 29082A107 | 3257 | 96596 | SH | | DEFINED | 1, 2, 4, 5, 6, 8 |
| EMBOTELLADORA ANDINA S A | American Depository Receipt | 29081P204 | 216 | 9114 | SH | | DEFINED | 1, 6 |
| EMBOTELLADORA ANDINA SA | American Depository Receipt | 29081P303 | 490 | 16754 | SH | | DEFINED | 1, 5, 6 |
| EMCORE CORP | Common equity shares | 290846104 | 139 | 53463 | SH | | DEFINED | 1 |
| EMCOR GROUP INC | Common equity shares | 29084Q100 | 51550 | 1664594 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| EMERITUS CORP | Common equity shares | 291005106 | 11103 | 435984 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| EMMIS COMMUNICATIONS CP-CL A | Common equity shares | 291525103 | 37 | 36922 | SH | | DEFINED | 1 |
| EMPIRE DISTRICT | Common equity | 291641108 | 19657 | 902162 | SH | | DEFINED | 1, 2, 5, 6, 8 |

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|---------------------|---------------|-----------|--------|------------|---------|------------------|--|
| ELECTRIC CO | shares | | | | | | |
| ENDESA-EMPR NAC | American | 29244T101 | 27277 | 490388 SH | DEFINED | 1, 2, 5, 6, 10 | |
| ELEC (CHILE) | Depository | | | | | | |
| | Receipt | | | | | | |
| ENBRIDGE INC | Common equity | 29250N105 | 244 | 3968 SH | DEFINED | 1 | |
| | shares | | | | | | |
| ENCORE WIRE CORP | Common equity | 292562105 | 9938 | 408346 SH | DEFINED | 1, 2, 5, 8 | |
| | shares | | | | | | |
| ENDO | Common equity | 29264F205 | 140323 | 3677238 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| PHARMACEUTICALS | shares | | | | | | |
| HLDGS | | | | | | | |
| ENERGY CONVERSION | Common equity | 292659109 | 2281 | 1010104 SH | DEFINED | 1, 2, 5, 6, 8 | |
| DEV | shares | | | | | | |
| ENERGEN CORP | Common equity | 29265N108 | 149328 | 2365795 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| ENERGY PARTNERS LTD | Common Stock | 29270U303 | 21895 | 1216215 SH | DEFINED | 1, 2 | |
| ENERPLUS CORP | Composition | 292766102 | 528 | 16697 SH | DEFINED | 1, 2 | |
| | of more than | | | | | | |
| | 1 security | | | | | | |
| ENERSIS SA | American | 29274F104 | 18717 | 898933 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| ENNIS INC | Common equity | 293389102 | 9330 | 547789 SH | DEFINED | 1, 2, 5, 8 | |
| | shares | | | | | | |
| ENSTAR GROUP LTD | Common equity | G3075P101 | 13903 | 139188 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| ENTERCOM | Common equity | 293639100 | 4888 | 443705 SH | DEFINED | 1, 2, 8 | |
| COMMUNICATIONS | shares | | | | | | |
| CORP | | | | | | | |
| ENTERPRISE PRODS | Limited | 293792107 | 36373 | 844703 SH | DEFINED | 1 | |
| PRTNRS -LP | Partnership | | | | | | |
| ENTERTAINMENT | Real Estate | 29380T105 | 59361 | 1267889 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| PROPERTIES TR | Investment | | | | | | |
| | Trust | | | | | | |
| ENTRAVISION | Common equity | 29382R107 | 2097 | 773685 SH | DEFINED | 1, 2 | |
| COMMUNICATIONS | shares | | | | | | |
| ENZON | Common Stock | 293904108 | 15468 | 1418952 SH | DEFINED | 1, 2, 5, 6, 8 | |
| PHARMACEUTICALS | | | | | | | |
| INC | | | | | | | |
| ENZO BIOCHEM INC | Common equity | 294100102 | 3092 | 738650 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| EPLUS INC | Common Stock | 294268107 | 1718 | 64574 SH | DEFINED | 1, 2 | |
| EPICOR SOFTWARE | Common equity | 29426L108 | 13205 | 1192917 SH | DEFINED | 1, 2, 5, 6, 8 | |
| CORP | shares | | | | | | |
| EQUINIX INC | Common equity | 29444U502 | 110356 | 1211402 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| EQT CORP | Common equity | 26884L109 | 310596 | 6224057 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| EQUITY ONE INC | Real Estate | 294752100 | 39392 | 2098517 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| | Investment | | | | | | |
| | Trust | | | | | | |
| ERICSSON (LM) | American | 294821608 | 7080 | 550567 SH | DEFINED | 1, 2 | |
| TELEFON | Depository | | | | | | |
| | Receipt | | | | | | |
| ERIE INDEMNITY CO | Common equity | 29530P102 | 25831 | 363325 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| -CL A | shares | | | | | | |
| ESCALON MEDICAL | Common equity | 296074305 | 33 | 27760 SH | DEFINED | 2 | |
| CORP | shares | | | | | | |
| ESCO TECHNOLOGIES | Common equity | 296315104 | 23928 | 627177 SH | DEFINED | 1, 2, 5, 6, 8 | |
| INC | shares | | | | | | |
| BGC PARTNERS INC | Common equity | 05541T101 | 11342 | 1220897 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |

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|------------------------------|------------------------------|-----------|--------|------------|---------|-------------|
| ESTERLINE TECHNOLOGIES CORP | Common equity shares | 297425100 | 50825 | 718686 SH | DEFINED | 1,2,5,6,8 |
| ETHAN ALLEN INTERIORS INC | Common equity shares | 297602104 | 20816 | 950471 SH | DEFINED | 1,2,5,6,8 |
| NEWMARKET CORP | Common equity shares | 651587107 | 65901 | 416543 SH | DEFINED | 1,2,5,6,8,1 |
| EURONET WORLDWIDE INC | Common equity shares | 298736109 | 21972 | 1136754 SH | DEFINED | 1,2,5,6,8 |
| EVERGREEN SOLAR INC | Common Stock | 30033R306 | 842 | 624966 SH | DEFINED | 1,2,8 |
| EXACT SCIENCES CORP | Common Stock | 30063P105 | 5676 | 771291 SH | DEFINED | 1,2 |
| EXAR CORP | Common equity shares | 300645108 | 4954 | 823443 SH | DEFINED | 1,2,5,6,8 |
| EXACTECH INC | Common equity shares | 30064E109 | 2559 | 145600 SH | DEFINED | 1,2,6 |
| EXELIXIS INC | Common equity shares | 30161Q104 | 42308 | 3744270 SH | DEFINED | 1,2,5,6,8 |
| EXPONENT INC | Common equity shares | 30214U102 | 13323 | 298637 SH | DEFINED | 1,2,6,8 |
| EZCORP INC -CL A | Common equity shares | 302301106 | 36176 | 1152594 SH | DEFINED | 1,2,5,6,8,1 |
| FBL FINANCIAL GROUP INC-CL A | Common equity shares | 30239F106 | 9482 | 308632 SH | DEFINED | 1,2,5,8 |
| FEI CO | Common equity shares | 30241L109 | 28125 | 834055 SH | DEFINED | 1,2,5,6,8 |
| FLIR SYSTEMS INC | Common equity shares | 302445101 | 194078 | 5607359 SH | DEFINED | 1,2,5,6,8,1 |
| FMC CORP | Common equity shares | 302491303 | 237709 | 2799064 SH | DEFINED | 1,2,5,6,8,1 |
| F N B CORP/FL | Common equity shares | 302520101 | 43808 | 4156361 SH | DEFINED | 1,2,5,6,8 |
| FPIC INSURANCE GROUP INC | Common equity shares | 302563101 | 8871 | 233978 SH | DEFINED | 1,2,8 |
| FSI INTL INC | Common Stock | 302633102 | 2867 | 654600 SH | DEFINED | 1,2 |
| FX ENERGY INC | Common equity shares | 302695101 | 7285 | 871352 SH | DEFINED | 1,2,5,6 |
| OPPENHEIMER HOLDINGS INC | Common equity shares | 683797104 | 6783 | 202367 SH | DEFINED | 1,2,8 |
| FTI CONSULTING INC | Common equity shares | 302941109 | 48218 | 1258014 SH | DEFINED | 1,2,5,6,8,1 |
| FACTSET RESEARCH SYSTEMS INC | Common equity shares | 303075105 | 127696 | 1219390 SH | DEFINED | 1,2,5,6,8,1 |
| FAIR ISAAC CORP | Common equity shares | 303250104 | 49139 | 1554508 SH | DEFINED | 1,2,5,6,8,1 |
| FAIRCHILD SEMICONDUCTOR INTL | Common equity shares | 303726103 | 68973 | 3789767 SH | DEFINED | 1,2,5,6,8,1 |
| FARMER BROS CO | Common equity shares | 307675108 | 1527 | 126123 SH | DEFINED | 1,2,5 |
| FARO TECHNOLOGIES INC | Common equity shares | 311642102 | 14575 | 364331 SH | DEFINED | 1,2,5,6,8 |
| FASTENAL CO | Common equity shares | 311900104 | 332643 | 5131030 SH | DEFINED | 1,2,5,6,8,1 |
| FEDERAL AGRICULTURE MTG CP | Common equity shares | 313148306 | 3044 | 159191 SH | DEFINED | 1,2 |
| FEDERAL REALTY INVESTMENT TR | Real Estate Investment Trust | 313747206 | 219968 | 2697033 SH | DEFINED | 1,2,3,5,6,8 |
| FEDERAL SIGNAL CORP | Common equity shares | 313855108 | 8619 | 1324125 SH | DEFINED | 1,2,5,8 |
| FELCOR LODGING TRUST INC | Real Estate Investment Trust | 31430F101 | 22063 | 3598239 SH | DEFINED | 1,2,3,5,6,8 |
| FEMALE HEALTH CO | Common Stock | 314462102 | 1397 | 280606 SH | DEFINED | 1,2 |

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|------------------------------|------------------------------|-----------|--------|------------|---------|------------------|
| FERRELLGAS PARTNERS -LP | Limited Partnership | 315293100 | 2539 | 97642 SH | DEFINED | 1 |
| FERRO CORP | Common equity shares | 315405100 | 32821 | 1978134 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| F5 NETWORKS INC | Common equity shares | 315616102 | 305089 | 2974375 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SULPHCO INC | Common equity shares | 865378103 | 4 | 35400 SH | DEFINED | 1 |
| FINANCIAL INSTITUTIONS INC | Common equity shares | 317585404 | 3783 | 215885 SH | DEFINED | 1, 2 |
| FINISAR CORP | Common equity shares | 31787A507 | 42766 | 1738401 SH | DEFINED | 1, 2, 5, 6, 8 |
| FINISH LINE INC -CL A | Common equity shares | 317923100 | 37613 | 1894957 SH | DEFINED | 1, 2, 5, 6, 8 |
| GLEACHER & COMPANY INC | Common Stock | 377341102 | 2586 | 1483763 SH | DEFINED | 1, 2, 6, 8 |
| CORELOGIC INC | Common equity shares | 21871D103 | 54235 | 2931653 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FIRST BANCORP P R | Common equity shares | 318672706 | 1919 | 384142 SH | DEFINED | 1, 2, 5, 8 |
| FIRST BANCORP/NC | Common equity shares | 318910106 | 4363 | 328939 SH | DEFINED | 1, 2, 5, 8 |
| FIRST BUSEY CORP | Common equity shares | 319383105 | 5265 | 1036160 SH | DEFINED | 1, 2, 5, 8 |
| FIRST CASH FINANCIAL SVCS | Common equity shares | 31942D107 | 24731 | 640668 SH | DEFINED | 1, 2, 5, 6, 8 |
| FIRST CITIZENS BANC SH -CL A | Common equity shares | 31946M103 | 13654 | 68125 SH | DEFINED | 1, 2, 5, 6, 8 |
| FIRST COMMONWLTH FINL CP/PA | Common equity shares | 319829107 | 27231 | 3975052 SH | DEFINED | 1, 2, 5, 6, 8 |
| FIRST CMNTY BANC SHARES INC | Common equity shares | 31983A103 | 4828 | 340784 SH | DEFINED | 1, 2, 5 |
| PACWEST BANCORP | Common equity shares | 695263103 | 41123 | 1890703 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FIRST FINL BANCORP INC/OH | Common equity shares | 320209109 | 36573 | 2191122 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FIRST FINL BANKSHARES INC | Common equity shares | 32020R109 | 24990 | 486428 SH | DEFINED | 1, 2, 5, 6, 8 |
| FIRST FINANCIAL CORP/IN | Common equity shares | 320218100 | 7702 | 231648 SH | DEFINED | 1, 2, 5, 8 |
| FIRST FINANCIAL HOLDINGS INC | Common equity shares | 320239106 | 3712 | 328293 SH | DEFINED | 1, 2, 8 |
| FIRST INDL REALTY TRUST INC | Real Estate Investment Trust | 32054K103 | 26769 | 2251394 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| FIRST LONG ISLAND CORP | Common equity shares | 320734106 | 3437 | 123832 SH | DEFINED | 1, 2 |
| FIRST MARINER BANCORP | Common Stock | 320795107 | 24 | 24842 SH | DEFINED | 1 |
| FIRST MERCHANTS CORP | Common equity shares | 320817109 | 4078 | 492794 SH | DEFINED | 1, 2, 8 |
| FIRST MIDWEST BANCORP INC | Common equity shares | 320867104 | 36339 | 3082465 SH | DEFINED | 1, 2, 5, 6, 8 |
| SCBT FINANCIAL CORP | Common equity shares | 78401V102 | 9118 | 273955 SH | DEFINED | 1, 2, 5, 8 |
| FIRST BANCORP INC/ME | Common equity shares | 31866P102 | 2410 | 157989 SH | DEFINED | 1, 2 |
| FIRST NIAGARA FINANCIAL GRP | Common equity shares | 33582V108 | 104163 | 7670183 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FIRST PLACE FINANCIAL CP/DE | Common equity shares | 33610T109 | 28 | 12172 SH | DEFINED | 1 |
| FIRST SOUTH BANCORP | Common equity | 33646W100 | 830 | 167096 SH | DEFINED | 1, 2 |

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|----------------------------------|------------------------------|-----------|--------|---------|----|---------|-------------|
| INC/VA | shares | | | | | | |
| 1ST SOURCE CORP | Common equity | 336901103 | 7010 | 349633 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| WINTHROP REALTY TRUST | Real Estate Investment Trust | 976391300 | 5359 | 437643 | SH | DEFINED | 1,2,3,8 |
| FISHER COMMUNICATIONS INC | Common Stock | 337756209 | 4033 | 129790 | SH | DEFINED | 1,2,8 |
| FIRSTMERIT CORP | Common equity | 337915102 | 81539 | 4779642 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FLAGSTAR BANCORP INC | Common equity | 337930507 | 1738 | 1160303 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| FLOTEK INDUSTRIES INC | Common equity | 343389102 | 173 | 20651 | SH | DEFINED | 1 |
| | shares | | | | | | |
| FLOW INTL CORP | Common Stock | 343468104 | 3873 | 881457 | SH | DEFINED | 1,2 |
| FLOWERS FOODS INC | Common equity | 343498101 | 58513 | 2148732 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FLOWERVE CORP | Common equity | 34354P105 | 262468 | 2037659 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FLUSHING FINANCIAL CORP | Common equity | 343873105 | 9528 | 639512 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| FOMENTO ECONOMICO MEXICANO | American Depository Receipt | 344419106 | 28722 | 489300 | SH | DEFINED | 1,2,6,18 |
| FOREST CITY ENTRPRS -CL A | Common equity | 345550107 | 43511 | 2310781 | SH | DEFINED | 1,2,3,5,6,8 |
| | shares | | | | | | |
| FOREST OIL CORP | Common equity | 346091705 | 135059 | 3570173 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FORRESTER RESEARCH INC | Common equity | 346563109 | 13198 | 344696 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| FOSSIL INC | Common equity | 349882100 | 127127 | 1357452 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FOSTER (LB) CO | Common equity | 350060109 | 9442 | 219075 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| FOSTER WHEELER AG | Common equity | H27178104 | 31859 | 846954 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FRANCE TELECOM | American Depository Receipt | 35177Q105 | 294 | 13046 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| FRANKLIN COVEY CO | Common equity | 353469109 | 1814 | 209783 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| FRANKLIN ELECTRIC CO INC | Common equity | 353514102 | 22560 | 488422 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| FREDS INC | Common equity | 356108100 | 17698 | 1328645 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| FRESENIUS MEDICAL CARE AG&CO | American Depository Receipt | 358029106 | 264 | 3914 | SH | DEFINED | 1 |
| | shares | | | | | | |
| ARLINGTON ASSET INVESTMENT TRUST | Real Estate Investment Trust | 041356205 | 3298 | 108345 | SH | DEFINED | 1,2 |
| FRONTIER OIL CORP | Common equity | 35914P105 | 106479 | 3631388 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FUEL TECH INC | Common equity | 359523107 | 3292 | 370119 | SH | DEFINED | 1,2,5,6 |
| | shares | | | | | | |
| FUELCELL ENERGY INC | Common equity | 35952H106 | 3820 | 1785151 | SH | DEFINED | 1,2,8 |
| | shares | | | | | | |
| FULLER (H. B.) CO | Common equity | 359694106 | 25382 | 1181691 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| FULTON FINANCIAL CORP | Common equity | 360271100 | 73694 | 6632967 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| FURNITURE BRANDS | Common equity | 360921100 | 4406 | 968488 | SH | DEFINED | 1,2,5,8 |

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|---------------------|---------------|-----------|--------|---------|----|---------|------------------|
| INTL INC | shares | | | | | | |
| G&K SERVICES INC | Common equity | 361268105 | 15045 | 452424 | SH | DEFINED | 1, 2, 5, 6, 8 |
| -CL A | shares | | | | | | |
| LADENBURG THALMANN | Common equity | 50575Q102 | 1593 | 1388845 | SH | DEFINED | 1, 2 |
| FINL SERV | shares | | | | | | |
| GP STRATEGIES CORP | Common equity | 36225V104 | 4261 | 313467 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| GSE SYSTEMS INC | Common equity | 36227K106 | 24 | 10232 | SH | DEFINED | 1 |
| | shares | | | | | | |
| G-III APPAREL GROUP | Common equity | 36237H101 | 11623 | 309193 | SH | DEFINED | 1, 2, 6, 8 |
| LTD | shares | | | | | | |
| GAMCO INVESTORS INC | Common equity | 361438104 | 6798 | 146710 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| GAIAM INC | Common equity | 36268Q103 | 2039 | 308667 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| ARTHUR J GALLAGHER | Common equity | 363576109 | 87456 | 2875978 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| & CO | shares | | | | | | |
| GARDNER DENVER INC | Common equity | 365558105 | 107293 | 1375016 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| GARTNER INC | Common equity | 366651107 | 89178 | 2140083 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| GASTAR EXPLORATION | Common equity | 367299203 | 4567 | 939939 | SH | DEFINED | 1, 2, 6 |
| LTD | shares | | | | | | |
| GAYLORD | Common equity | 367905106 | 27642 | 797064 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENTERTAINMENT CO | shares | | | | | | |
| GENCORP INC | Common equity | 368682100 | 8496 | 1420854 | SH | DEFINED | 1, 2, 6, 8 |
| | shares | | | | | | |
| GENERAL CABLE | Common equity | 369300108 | 32645 | 753843 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CORP/DE | shares | | | | | | |
| GENERAL | Common equity | 369385109 | 12945 | 1183421 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COMMUNICATION | shares | | | | | | |
| -CL A | | | | | | | |
| GENESCO INC | Common equity | 371532102 | 35188 | 875389 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| GENESEE & WYOMING | Common equity | 371559105 | 50547 | 868506 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INC -CL A | shares | | | | | | |
| INOVIO | Common equity | 45773H102 | 1220 | 1107622 | SH | DEFINED | 1, 2 |
| PHARMACEUTICALS | shares | | | | | | |
| INC | | | | | | | |
| GENESIS ENERGY -LP | Misc Equity | 371927104 | 1652 | 58350 | SH | DEFINED | 1 |
| GENVEC INC | Common Stock | 37246C307 | 25 | 62212 | SH | DEFINED | 1 |
| GEORESOURCES INC | Common Stock | 372476101 | 34475 | 1102477 | SH | DEFINED | 1, 2, 5, 6 |
| GENTIVA HEALTH | Common equity | 37247A102 | 18727 | 668275 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SERVICES INC | shares | | | | | | |
| GEORGIA GULF CORP | Common equity | 373200302 | 24761 | 669261 | SH | DEFINED | 1, 2, 6, 8 |
| | shares | | | | | | |
| GERBER SCIENTIFIC | Common equity | 373730100 | 4287 | 457947 | SH | DEFINED | 1, 2 |
| INC | shares | | | | | | |
| GERDAU SA | American | 373737105 | 15994 | 1279557 | SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| GERMAN AMERICAN | Common equity | 373865104 | 3350 | 194969 | SH | DEFINED | 1, 2 |
| BANCORP INC | shares | | | | | | |
| GERON CORP | Common Stock | 374163103 | 21513 | 4260632 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GETTY REALTY CORP | Real Estate | 374297109 | 13556 | 592599 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| | Investment | | | | | | |
| | Trust | | | | | | |
| GIBRALTAR | Common equity | 374689107 | 8468 | 709694 | SH | DEFINED | 1, 2, 5, 8 |
| INDUSTRIES INC | shares | | | | | | |
| GLACIER BANCORP INC | Common equity | 37637Q105 | 36884 | 2450488 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| GLATFELTER | Common equity | 377316104 | 14610 | 1096758 | SH | DEFINED | 1, 2, 5, 6, 8 |

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|---------------------------------|---------------------------------------------|-----------|--------|----------|----|---------|-------------|
| GLAXOSMITHKLINE PLC | shares American Depository Receipt | 37733W105 | 496421 | 12924248 | SH | DEFINED | 1,2 |
| OUTDOOR CHANNEL HLDGS INC | Common equity shares | 690027206 | 1726 | 231672 | SH | DEFINED | 1,2,6,8 |
| GLIMCHER REALTY TRUST | Real Estate Investment Trust | 379302102 | 20350 | 2199881 | SH | DEFINED | 1,2,3,6,8 |
| GLOBAL INDUSTRIES LTD | Common equity shares | 379336100 | 33620 | 3434302 | SH | DEFINED | 1,2,5,6,8 |
| GSI COMMERCE INC | Common equity shares | 36238G102 | 42364 | 1447327 | SH | DEFINED | 1,2,5,6,8 |
| GLOBAL PAYMENTS INC | Common equity shares | 37940X102 | 103986 | 2125667 | SH | DEFINED | 1,2,5,6,8,1 |
| GLOBECOMM SYSTEMS INC | Common equity shares | 37956X103 | 4719 | 382778 | SH | DEFINED | 1,2 |
| GOLD FIELDS LTD | American Depository Receipt | 38059T106 | 2092 | 119742 | SH | DEFINED | 1,2,6,18 |
| GOLDCORP INC | Common equity shares | 380956409 | 784 | 15750 | SH | DEFINED | 1,18 |
| GOLDEN STAR RESOURCES LTD | Common equity shares | 38119T104 | 14526 | 4891297 | SH | DEFINED | 1,2,6 |
| GOLDFIELD CORP | Common equity shares | 381370105 | 15 | 40024 | SH | DEFINED | 2 |
| GOODRICH PETROLEUM CORP | Common equity shares | 382410405 | 34290 | 1543276 | SH | DEFINED | 1,2,5,6,8 |
| GORMAN-RUPP CO | Common equity shares | 383082104 | 9671 | 245462 | SH | DEFINED | 1,2,5,6,8 |
| GRACE (W R) & CO | Common equity shares | 38388F108 | 67138 | 1753458 | SH | DEFINED | 1,2,5,6,8 |
| GRACO INC | Common equity shares | 384109104 | 71925 | 1581105 | SH | DEFINED | 1,2,5,6,8,1 |
| GRAHAM CORP | Common equity shares | 384556106 | 5341 | 223187 | SH | DEFINED | 1,2 |
| GRANITE CONSTRUCTION INC | Common equity shares | 387328107 | 33630 | 1196761 | SH | DEFINED | 1,2,5,6,8,1 |
| GRAPHIC PACKAGING HOLDING CO | Common equity shares | 388689101 | 13021 | 2402008 | SH | DEFINED | 1,2,5,6,8 |
| GRAY TELEVISION INC | Common equity shares | 389375106 | 1539 | 742928 | SH | DEFINED | 1,2 |
| GREAT SOUTHERN BANCORP | Common equity shares | 390905107 | 4286 | 199910 | SH | DEFINED | 1,2,6 |
| GREEN MTN COFFEE ROASTERS | Common equity shares | 393122106 | 201788 | 3123201 | SH | DEFINED | 1,2,5,6,8,1 |
| GREENBRIER COMPANIES INC | Common equity shares | 393657101 | 11803 | 415739 | SH | DEFINED | 1,2,6,8 |
| GREIF INC -CL A | Common equity shares | 397624107 | 56915 | 870142 | SH | DEFINED | 1,2,5,6,8,1 |
| GRIFFIN LAND & NURSERIES INC | Common equity shares | 398231100 | 1571 | 48834 | SH | DEFINED | 1,2 |
| GRIFFON CORP | Common equity shares | 398433102 | 18471 | 1406867 | SH | DEFINED | 1,2,5,6,8 |
| GROUP 1 AUTOMOTIVE INC | Common equity shares | 398905109 | 33316 | 778385 | SH | DEFINED | 1,2,5,6,8 |
| WINMARK CORP | Common equity shares | 974250102 | 1546 | 33472 | SH | DEFINED | 1,2 |
| GRUBB & ELLIS CO | Common equity shares | 400095204 | 21 | 26092 | SH | DEFINED | 1 |
| GRUPO AEROPORTUARIO SURESTE | American Depository | 40051E202 | 1718 | 29232 | SH | DEFINED | 1,5 |

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|--------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| GUESS INC | Receipt Common equity | 401617105 | 76053 | 1932676 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GULF ISLAND FABRICATION INC | Common equity shares | 402307102 | 10610 | 329931 | SH | DEFINED | 1, 2, 5, 8 |
| GULFMARK OFFSHORE INC | Common equity shares | 402629208 | 32513 | 730427 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GULFPORT ENERGY CORP | Common equity shares | 402635304 | 48990 | 1355273 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CRIMSON EXPLORATION INC | Common Stock | 22662K207 | 62 | 15100 | SH | DEFINED | 1 |
| HCC INSURANCE HOLDINGS INC | Common equity shares | 404132102 | 95101 | 3037346 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COMMONWEALTH REIT | Real Estate Investment Trust | 203233101 | 50056 | 1927639 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HSBC HLDGS PLC | American Depository Receipt | 404280406 | 5678 | 109588 | SH | DEFINED | 1, 2 |
| HAEMONETICS CORP | Common equity shares | 405024100 | 40677 | 620609 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HAIN CELESTIAL GROUP INC | Common equity shares | 405217100 | 31613 | 979237 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HALLADOR ENERGY CO | Common equity shares | 40609P105 | 404 | 35081 | SH | DEFINED | 1, 2 |
| HALLMARK FINANCIAL SERVICES | Common equity shares | 40624Q203 | 1666 | 199094 | SH | DEFINED | 1, 2 |
| HANCOCK HOLDING CO | Common equity shares | 410120109 | 33982 | 1034669 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HANGER ORTHOPEDIC GROUP INC | Common equity shares | 41043F208 | 15130 | 581301 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HANMI FINANCIAL CORP | Common equity shares | 410495105 | 2344 | 1890871 | SH | DEFINED | 1, 2 |
| WALTER INVESTMENT MGMT CORP | Real Estate Investment Trust | 93317W102 | 8869 | 549623 | SH | DEFINED | 1, 2, 6, 8 |
| EXTERRAN HOLDINGS INC | Common equity shares | 30225X103 | 58674 | 2472650 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HANSEN NATURAL CORP | Common equity shares | 411310105 | 135096 | 2243086 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HARLEYSVILLE GROUP INC | Common equity shares | 412824104 | 9700 | 292726 | SH | DEFINED | 1, 2, 5, 8, 17 |
| HARMONIC INC | Common equity shares | 413160102 | 24564 | 2618492 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HARMONY GOLD MINING CO LTD | American Depository Receipt | 413216300 | 579 | 38927 | SH | DEFINED | 1, 6 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|---------------------------|-------------------------|-----------|-------|----------------|------------|--------------|------------|------|
| HARRIS & HARRIS GROUP | Common equity shares | 413833104 | 2915 | 541212 | SH | | DEFINED | 1, 2 |
| HARRIS INTERACTIVE INC | Common equity shares | 414549105 | 20 | 19506 | SH | | DEFINED | 1 |

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|------------------------------|------------------------------|-----------|--------|-------------|---------|------------------|
| HARSCO CORP | Common equity shares | 415864107 | 75607 | 2142361 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HARVARD BIOSCIENCE INC | Common equity shares | 416906105 | 89 | 15832 SH | DEFINED | 1 |
| HAVERTY FURNITURE | Common equity shares | 419596101 | 5572 | 420075 SH | DEFINED | 1, 2, 8 |
| HAWAIIAN HOLDINGS INC | Common Stock | 419879101 | 7006 | 1165574 SH | DEFINED | 1, 2, 6 |
| HAWAIIAN ELECTRIC INDS | Common equity shares | 419870100 | 65578 | 2644265 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HAWKINS INC | Common Stock | 420261109 | 7353 | 179067 SH | DEFINED | 1, 2, 6, 8 |
| HEALTHCARE SERVICES GROUP | Common equity shares | 421906108 | 25166 | 1431702 SH | DEFINED | 1, 2, 5, 6, 8 |
| HCP INC | Real Estate Investment Trust | 40414L109 | 868008 | 22878617 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HEALTHSOUTH CORP | Common equity shares | 421924309 | 55152 | 2208115 SH | DEFINED | 1, 2, 5, 6, 8 |
| HEALTHCARE REALTY TRUST INC | Real Estate Investment Trust | 421946104 | 51014 | 2247491 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HEADWATERS INC | Common equity shares | 42210P102 | 7912 | 1340596 SH | DEFINED | 1, 2, 5, 8 |
| HEALTH CARE REIT INC | Real Estate Investment Trust | 42217K106 | 445745 | 8500147 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HMS HOLDINGS CORP | Common equity shares | 40425J101 | 51187 | 625323 SH | DEFINED | 1, 2, 5, 6, 8 |
| CATALYST HEALTH SOLUTIONS | Common equity shares | 14888B103 | 49672 | 888037 SH | DEFINED | 1, 2, 5, 6, 8 |
| HEARTLAND EXPRESS INC | Common equity shares | 422347104 | 24386 | 1388696 SH | DEFINED | 1, 2, 5, 6, 8 |
| HEARTLAND FINANCIAL USA INC | Common equity shares | 42234Q102 | 4734 | 278309 SH | DEFINED | 1, 2, 5, 8 |
| HECLA MINING CO | Common equity shares | 422704106 | 93140 | 10257577 SH | DEFINED | 1, 2, 5, 6, 8 |
| HEICO CORP | Common equity shares | 422806109 | 35327 | 564992 SH | DEFINED | 1, 2, 5, 6, 8 |
| HEICO CORP NEW | Common equity shares | 422806208 | 1257 | 27934 SH | DEFINED | 1, 6, 8 |
| HEIDRICK & STRUGGLES INTL | Common equity shares | 422819102 | 10938 | 393049 SH | DEFINED | 1, 2, 5, 8 |
| HELMERICH & PAYNE | Common equity shares | 423452101 | 308053 | 4484649 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HEMISPHERX BIOPHARMA INC | Common equity shares | 42366C103 | 44 | 91810 SH | DEFINED | 1 |
| HENRY (JACK) & ASSOCIATES | Common equity shares | 426281101 | 101717 | 3001322 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ENERGY TRANSFER PARTNERS -LP | Limited Partnership | 29273R109 | 8574 | 165636 SH | DEFINED | 1 |
| HERITAGE FINANCIAL CORP | Common equity shares | 42722X106 | 2955 | 208667 SH | DEFINED | 1, 2 |
| HERSHA HOSPITALITY TRUST | Real Estate Investment Trust | 427825104 | 28251 | 4756368 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HEXCEL CORP | Common equity shares | 428291108 | 38789 | 1969904 SH | DEFINED | 1, 2, 5, 6, 8 |
| HI TECH PHARMACAL CO INC | Common equity shares | 42840B101 | 3741 | 186023 SH | DEFINED | 1, 2 |
| HIBBETT SPORTS INC | Common equity shares | 428567101 | 33202 | 927132 SH | DEFINED | 1, 2, 5, 6, 8 |
| HICKORY TECH CORP | Common equity | 429060106 | 138 | 15092 SH | DEFINED | 1 |

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| HIGHWOODS PROPERTIES INC | Real Estate Investment Trust | 431284108 | 121387 | 3467118 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HOLLY CORP | Common equity shares | 435758305 | 61777 | 1016719 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HOLLYWOOD MEDIA CORP | Common equity shares | 436233100 | 19 | 10485 | SH | DEFINED | 1 |
| HOLOGIC INC | Common equity shares | 436440101 | 173981 | 7836983 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HOME PROPERTIES INC | Real Estate Investment Trust | 437306103 | 78996 | 1340110 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| MOVE INC | Common equity shares | 62458M108 | 7405 | 3097080 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HNI CORP | Common equity shares | 404251100 | 49739 | 1576026 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HOOKER FURNITURE CORP | Common equity shares | 439038100 | 2923 | 244544 | SH | DEFINED | 1, 2 |
| HOOPER HOLMES INC | Common equity shares | 439104100 | 44 | 59132 | SH | DEFINED | 1 |
| HORACE MANN EDUCATORS CORP | Common equity shares | 440327104 | 16370 | 974570 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HORMEL FOODS CORP | Common equity shares | 440452100 | 215201 | 7729659 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HOT TOPIC INC | Common equity shares | 441339108 | 5313 | 931694 | SH | DEFINED | 1, 2, 5, 8 |
| HOVNIANIAN ENTRPRS INC -CL A | Common equity shares | 442487203 | 4213 | 1193643 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ICAD INC | Common equity shares | 44934S107 | 40 | 29704 | SH | DEFINED | 1, 2 |
| HUANENG POWER INTERNATIONAL | American Depository Receipt | 443304100 | 450 | 19176 | SH | DEFINED | 1, 6 |
| HUB GROUP INC-CL A | Common equity shares | 443320106 | 32063 | 886008 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HUDSON CITY BANCORP INC | Common equity shares | 443683107 | 191705 | 19804022 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HUDSON VALLEY HOLDING CORP | Common equity shares | 444172100 | 5213 | 237007 | SH | DEFINED | 1, 2 |
| HUMAN GENOME SCIENCES INC | Common Stock | 444903108 | 99014 | 3606928 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HUNT (JB) TRANSPRT SVCS INC | Common equity shares | 445658107 | 128567 | 2830573 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HUTCHINSON TECHNOLOGY INC | Common equity shares | 448407106 | 1010 | 357839 | SH | DEFINED | 1, 2 |
| IDERA PHARMACEUTICALS INC | Common equity shares | 45168K306 | 104 | 39100 | SH | DEFINED | 1 |
| HYPERDYNAMICS CORP | Common equity shares | 448954107 | 16565 | 3585586 | SH | DEFINED | 1, 2 |
| HYPERCOM CORP | Common equity shares | 44913M105 | 10456 | 868884 | SH | DEFINED | 1, 2, 6 |
| ICU MEDICAL INC | Common equity shares | 44930G107 | 10951 | 250186 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DINEEQUITY INC | Common equity shares | 254423106 | 21487 | 390999 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MOSAIC CO | Common equity shares | 61945A107 | 204002 | 2590331 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MIDWESTONE FINANCIAL GROUP | Common equity shares | 598511103 | 1480 | 99870 | SH | DEFINED | 1, 2 |
| ISTA | Common equity | 45031X204 | 105 | 10400 | SH | DEFINED | 1 |

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|---------------------------------|---------------|-----------|--------|---------|----|---------|------------------|
| PHARMACEUTICALS INC | shares | | | | | | |
| IXIA | Common equity | 45071R109 | 12108 | 762564 | SH | DEFINED | 1, 2, 5, 6, 8 |
| IBERIABANK CORP | shares | | | | | | |
| | Common equity | 450828108 | 47873 | 796238 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ICICI BANK LTD | shares | | | | | | |
| | American | 45104G104 | 52120 | 1045992 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| IDACORP INC | Common equity | 451107106 | 74425 | 1953362 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| GENERAL MOLY INC | Common equity | 370373102 | 26498 | 4924873 | SH | DEFINED | 1, 2, 6 |
| | shares | | | | | | |
| IDEXX LABS INC | Common equity | 45168D104 | 120928 | 1566041 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| IGATE CORP | Common Stock | 45169U105 | 10489 | 558706 | SH | DEFINED | 1, 2, 6, 8 |
| ILLUMINA INC | Common equity | 452327109 | 150551 | 2148643 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| IMATION CORP | Common equity | 45245A107 | 8115 | 728477 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| IMMERSION CORP | Common equity | 452521107 | 4297 | 562359 | SH | DEFINED | 1, 2, 5 |
| | shares | | | | | | |
| IMMUCOR INC | Common equity | 452526106 | 49243 | 2489703 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| IMMUNOGEN INC | Common Stock | 45253H101 | 16478 | 1816570 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FUEL SYSTEMS | Common Stock | 35952W103 | 9064 | 300386 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SOLUTIONS INC | | | | | | | |
| IMPAX LABORATORIES INC | Common Stock | 45256B101 | 42909 | 1685782 | SH | DEFINED | 1, 2, 5, 6, 8 |
| IMMUNOMEDICS INC | Common equity | 452907108 | 5185 | 1356801 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| IMPERIAL OIL LTD | Common equity | 453038408 | 787 | 15422 | SH | DEFINED | 1 |
| | shares | | | | | | |
| INCYTE CORP | Common equity | 45337C102 | 46807 | 2952957 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| INDEPENDENT BANK CORP/MA | Common equity | 453836108 | 12963 | 479882 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| MAINSOURCE FINL GROUP INC | Common equity | 56062Y102 | 4762 | 475907 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| ENGLOBAL CORP | Common equity | 293306106 | 90 | 19750 | SH | DEFINED | 1, 5 |
| | shares | | | | | | |
| INFORMATICA CORP | Common equity | 45666Q102 | 131851 | 2524433 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| INFOSPACE INC | Common equity | 45678T300 | 6672 | 770108 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| INGLES MARKETS INC -CL A | Common equity | 457030104 | 6041 | 304843 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| INGRAM MICRO INC | Common equity | 457153104 | 93217 | 4432651 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| NEKTAR THERAPEUTICS | Common equity | 640268108 | 29246 | 3088031 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| INNODATA ISOGEN INC | Common equity | 457642205 | 33 | 13600 | SH | DEFINED | 1 |
| | shares | | | | | | |
| ION GEOPHYSICAL CORP | Common equity | 462044108 | 51051 | 4022695 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| INSIGHT ENTERPRISES INC | Common equity | 45765U103 | 22162 | 1301265 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| INSITUFORM TECHNOLOGIES-CL A | Common equity | 457667103 | 23055 | 862007 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| INSMED INC | Common equity | 457669307 | 89 | 13088 | SH | DEFINED | 1, 5 |
| | shares | | | | | | |
| PURE BIOSCIENCE INC | Common equity | 74621T100 | 839 | 539208 | SH | DEFINED | 1, 2 |

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|-----------------------------------|------------------------------------|-----------|--------|------------|---------|------------------|--|
| | shares | | | | | | |
| ENER1 INC | Common Stock | 29267A203 | 3349 | 1132063 SH | DEFINED | 1, 2, 6, 8 | |
| INSPIRE PHARMACEUTICALS INC | Common Stock | 457733103 | 4354 | 1099746 SH | DEFINED | 1, 2, 5, 6, 8 | |
| INSTEEL INDUSTRIES | Common equity | 45774W108 | 5390 | 381253 SH | DEFINED | 1, 2, 5 | |
| | shares | | | | | | |
| JOE`S JEANS INC | Common equity | 47777N101 | 642 | 603927 SH | DEFINED | 1, 2 | |
| | shares | | | | | | |
| INTEGRA LIFESCIENCES HLDGS | Common equity | 457985208 | 22044 | 464876 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| INTEGRAL SYSTEMS INC | Common equity | 45810H107 | 4348 | 357111 SH | DEFINED | 1, 2, 6 | |
| | shares | | | | | | |
| INTEGRATED DEVICE TECH INC | Common equity | 458118106 | 48565 | 6589697 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| INTEGRATED SILICON SOLUTION | Common Stock | 45812P107 | 4418 | 476550 SH | DEFINED | 1, 2 | |
| INTEGRA BANK CORP | Common Stock | 45814P105 | 3 | 10692 SH | DEFINED | 1 | |
| INTER PARFUMS INC | Common equity | 458334109 | 5483 | 296292 SH | DEFINED | 1, 2 | |
| | shares | | | | | | |
| ARROWHEAD RESEARCH CORP | Common Stock | 042797100 | 19 | 26200 SH | DEFINED | 1 | |
| INTERACTIVE INTELLIGENCE INC | Common Stock | 45839M103 | 10467 | 270528 SH | DEFINED | 1, 2, 5, 6 | |
| INTERFACE INC-CL A | Common Stock | 458665106 | 21184 | 1145746 SH | DEFINED | 1, 2, 5, 6, 8 | |
| INTERDIGITAL INC | Common equity | 45867G101 | 51344 | 1076085 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| INTERNAP NETWORK SVCS CORP | Common equity | 45885A300 | 9708 | 1477688 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| INTERMUNE INC | Common equity | 45884X103 | 61707 | 1307651 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| INTL FCSTONE INC | Common Stock | 46116V105 | 6991 | 274960 SH | DEFINED | 1, 2, 6, 8 | |
| INTL BANCSHARES CORP | Common equity | 459044103 | 38210 | 2083407 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| INTL RECTIFIER CORP | Common equity | 460254105 | 69301 | 2096081 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| IRIS INTERNATIONAL INC | Common Stock | 46270W105 | 2926 | 324654 SH | DEFINED | 1, 2, 6 | |
| INTL SHIPHOLDING CORP | Common equity | 460321201 | 3115 | 125206 SH | DEFINED | 1, 2, 17 | |
| | shares | | | | | | |
| INTL SPEEDWAY CORP -CL A | Common equity | 460335201 | 22257 | 746727 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| AMERICAN ORIENTAL BIOENGR | Common equity | 028731107 | 166 | 111641 SH | DEFINED | 1, 2, 8 | |
| | shares | | | | | | |
| INTERNET CAPITAL GROUP INC | Common Stock | 46059C205 | 12185 | 858004 SH | DEFINED | 1, 2, 6, 8 | |
| EASYLINK SERVICES INTL CORP | Common equity | 277858106 | 51 | 12200 SH | DEFINED | 1 | |
| | shares | | | | | | |
| INTERSIL CORP -CL A | Common equity | 46069S109 | 45817 | 3679886 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| INTEVAC INC | Common Stock | 461148108 | 6054 | 487173 SH | DEFINED | 1, 2, 5, 8 | |
| ARDEA BIOSCIENCES INC | Common Stock | 03969P107 | 10567 | 368286 SH | DEFINED | 1, 2, 6, 8 | |
| INVACARE CORP | Common equity | 461203101 | 25815 | 829531 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| INTUITIVE SURGICAL INC | Common equity | 46120E602 | 453806 | 1360961 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| | shares | | | | | | |
| INVESTMENT TECHNOLOGY GP INC | Common equity | 46145F105 | 23166 | 1273780 SH | DEFINED | 1, 2, 5, 6, 8 | |
| | shares | | | | | | |
| INVESTORS REAL ESTATE TRUST | Real Estate Investment Trust | 461730103 | 16749 | 1763020 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |

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| IRON MOUNTAIN INC | Common equity shares | 462846106 | 213867 | 6848464 SH | DEFINED | 1,2,5,6,8,1 |
| ISIS PHARMACEUTICALS INC | Common Stock | 464330109 | 24679 | 2729898 SH | DEFINED | 1,2,5,6,8 |
| ISLE OF CAPRI CASINOS INC | Common equity shares | 464592104 | 3304 | 347454 SH | DEFINED | 1,2,5,6 |
| ARCELORMITTAL SA | Similar to ADR Certificates representing ordinary shares | 03938L104 | 213 | 5900 SH | DEFINED | 1 |
| ISRAMCO INC | Common equity shares | 465141406 | 1106 | 16896 SH | DEFINED | 1,2 |
| ITRON INC | Common equity shares | 465741106 | 62194 | 1102023 SH | DEFINED | 1,2,5,6,8,1 |
| IXYS CORP | Common Stock | 46600W106 | 7796 | 580626 SH | DEFINED | 1,2,5,6 |
| J & J SNACK FOODS CORP | Common equity shares | 466032109 | 15556 | 330350 SH | DEFINED | 1,2,5,6,8 |
| JDA SOFTWARE GROUP INC | Common Stock | 46612K108 | 27768 | 917660 SH | DEFINED | 1,2,5,6,8 |
| EPOCH HOLDING CORP | Common Stock | 29428R103 | 4174 | 264493 SH | DEFINED | 1,2,6,17 |
| J2 GLOBAL COMMUNICATIONS INC | Common equity shares | 46626E205 | 30594 | 1036856 SH | DEFINED | 1,2,5,6,8 |
| JACK IN THE BOX INC | Common equity shares | 466367109 | 26157 | 1153265 SH | DEFINED | 1,2,5,6,8 |
| JACOBS ENGINEERING GROUP INC | Common equity shares | 469814107 | 236631 | 4601153 SH | DEFINED | 1,2,5,6,8,1 |
| JAKKS PACIFIC INC | Common equity shares | 47012E106 | 14349 | 741722 SH | DEFINED | 1,2,5,6,8 |
| JOHNSON OUTDOORS INC -CL A | Common equity shares | 479167108 | 873 | 57258 SH | DEFINED | 1,2 |
| JONES LANG LASALLE INC | Common equity shares | 48020Q107 | 115701 | 1159998 SH | DEFINED | 1,2,3,5,6,8 |
| JOS A BANK CLOTHIERS INC | Common equity shares | 480838101 | 41530 | 816244 SH | DEFINED | 1,2,5,6,8 |
| KMG CHEMICALS INC | Common Stock | 482564101 | 1821 | 92610 SH | DEFINED | 1,2 |
| K-SWISS INC -CL A | Common equity shares | 482686102 | 6440 | 571301 SH | DEFINED | 1,2,5,6,8 |
| KVH INDUSTRIES INC | Common Stock | 482738101 | 3968 | 262367 SH | DEFINED | 1,2 |
| K V PHARMACEUTICAL -CL A | Common equity shares | 482740206 | 170 | 28388 SH | DEFINED | 1 |
| KAMAN CORP | Common equity shares | 483548103 | 19728 | 560528 SH | DEFINED | 1,2,5,6,8 |
| FURMANITE CORP | Common equity shares | 361086101 | 5364 | 670621 SH | DEFINED | 1,2,6 |
| KANSAS CITY LIFE INS CO | Common equity shares | 484836101 | 3266 | 102199 SH | DEFINED | 1,2,8 |
| GREAT PLAINS ENERGY INC | Common equity shares | 391164100 | 70639 | 3528560 SH | DEFINED | 1,2,5,6,8,1 |
| KANSAS CITY SOUTHERN | Common equity shares | 485170302 | 148703 | 2730992 SH | DEFINED | 1,2,5,6,8,1 |
| KAYDON CORP | Common equity shares | 486587108 | 31587 | 805948 SH | DEFINED | 1,2,5,6,8 |
| KELLY SERVICES INC -CL A | Common equity shares | 488152208 | 13631 | 627878 SH | DEFINED | 1,2,5,6,8 |
| KEMET CORP | Common Stock | 488360207 | 430 | 28942 SH | DEFINED | 1 |
| KENDLE INTERNATIONAL INC | Common equity shares | 48880L107 | 3640 | 339717 SH | DEFINED | 1,2,8 |
| KENNAMETAL INC | Common equity shares | 489170100 | 86133 | 2208446 SH | DEFINED | 1,2,5,6,8,1 |

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| KENNEDY-WILSON HOLDINGS INC | Common Stock | 489398107 | 4089 | 376475 | SH | DEFINED | 1, 2, 6, 17 |
| KENSEY NASH CORP | Common equity shares | 490057106 | 5344 | 214563 | SH | DEFINED | 1, 2, 6, 8 |
| KERYX BIOPHARMACEUTICALS INC | Common equity shares | 492515101 | 4591 | 916524 | SH | DEFINED | 1, 2 |
| KEYNOTE SYSTEMS INC | Common Stock | 493308100 | 4707 | 253569 | SH | DEFINED | 1, 2 |
| KFORCE INC | Common equity shares | 493732101 | 11961 | 653915 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MAGNUM HUNTER RESOURCES CORP | Common Stock | 55973B102 | 32457 | 3787090 | SH | DEFINED | 1, 2, 6 |
| KIMBALL INTERNATIONAL -CL B | Common equity shares | 494274103 | 5313 | 758974 | SH | DEFINED | 1, 2, 8 |
| KILROY REALTY CORP | Real Estate Investment Trust | 49427F108 | 72630 | 1870373 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| KINDER MORGAN ENERGY -LP | Limited Partnership | 494550106 | 30294 | 408880 | SH | DEFINED | 1 |
| KIRBY CORP | Common equity shares | 497266106 | 83881 | 1464157 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| KNIGHT CAPITAL GROUP INC | Common Stock | 499005106 | 31080 | 2319387 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KNIGHT TRANSPORTATION INC | Common equity shares | 499064103 | 27446 | 1425793 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KNOT INC | Common equity shares | 499184109 | 8126 | 674463 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KOPIN CORP | Common Stock | 500600101 | 6237 | 1358513 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KT CORP | American Depository Receipt | 48268K101 | 2069 | 105990 | SH | DEFINED | 1, 2, 5, 6 |
| KORN/FERRY INTERNATIONAL | Common equity shares | 500643200 | 35185 | 1580014 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| KRISPY KREME DOUGHNUTS INC | Common equity shares | 501014104 | 8191 | 1163631 | SH | DEFINED | 1, 2, 6 |
| SUNLINK HEALTH SYSTEMS INC | Common equity shares | 86737U102 | 21 | 13400 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDUSTRIES | Common Stock | 501242101 | 14004 | 1497453 | SH | DEFINED | 1, 2, 6, 8 |
| LAN AIRLINES SA | American Depository Receipt | 501723100 | 13469 | 526491 | SH | DEFINED | 1, 2, 5, 6 |
| LCA VISION INC | Common equity shares | 501803308 | 2213 | 327375 | SH | DEFINED | 1, 2 |
| LMI AEROSPACE INC | Common equity shares | 502079106 | 4125 | 204174 | SH | DEFINED | 1, 2 |
| NEWBRIDGE BANCORP | Common equity shares | 65080T102 | 68 | 13538 | SH | DEFINED | 1 |
| LSB INDUSTRIES INC | Common equity shares | 502160104 | 14079 | 355119 | SH | DEFINED | 1, 2, 6, 8 |
| LSI INDUSTRIES INC | Common equity shares | 50216C108 | 2578 | 356203 | SH | DEFINED | 1, 2 |
| LTC PROPERTIES INC | Real Estate Investment Trust | 502175102 | 18481 | 651970 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| LA BARGE INC | Common equity shares | 502470107 | 4477 | 252815 | SH | DEFINED | 1, 2 |
| LA-Z-BOY INC | Common equity shares | 505336107 | 11055 | 1157747 | SH | DEFINED | 1, 2, 6, 8 |
| TRUEBLUE INC | Common equity shares | 89785X101 | 17923 | 1067572 | SH | DEFINED | 1, 2, 5, 6, 8 |

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|-----------------------------|------------------------------|-----------|--------|---------|----|---------|------------------|
| LACLEDE GROUP INC | Common equity | 505597104 | 21881 | 574261 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LACROSSE FOOTWEAR INC | Common equity | 505688101 | 1174 | 64112 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LADISH CO INC | Common equity | 505754200 | 17773 | 325206 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| ENBRIDGE ENERGY PRTNRS -LP | Limited Partnership | 29250R106 | 8700 | 134630 | SH | DEFINED | 1 |
| LAKELAND BANCORP INC | Common equity | 511637100 | 4161 | 400874 | SH | DEFINED | 1, 2, 8 |
| | shares | | | | | | |
| LAKELAND FINANCIAL CORP | Common equity | 511656100 | 7569 | 333671 | SH | DEFINED | 1, 2, 8 |
| | shares | | | | | | |
| LAKES ENTERTAINMENT INC | Common equity | 51206P109 | 28 | 10600 | SH | DEFINED | 1 |
| | shares | | | | | | |
| LAMAR ADVERTISING CO -CL A | Common equity | 512815101 | 61857 | 1674405 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| SNYDERS-LANCE INC | Common equity | 833551104 | 12014 | 605110 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| LANDEC CORP | Common equity | 514766104 | 3246 | 499549 | SH | DEFINED | 1, 2, 6 |
| | shares | | | | | | |
| LANDAUER INC | Common equity | 51476K103 | 13925 | 226424 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| LANDSTAR SYSTEM INC | Common equity | 515098101 | 61511 | 1346453 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LANNETT CO INC | Common equity | 516012101 | 960 | 172058 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LATTICE SEMICONDUCTOR CORP | Common Stock | 518415104 | 20762 | 3518294 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| LAWSON PRODUCTS | Common equity | 520776105 | 2704 | 117327 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LAYNE CHRISTENSEN CO | Common equity | 521050104 | 14532 | 421127 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| CAPITAL GOLD CORP | Common equity | 14018Y205 | 7505 | 1167252 | SH | DEFINED | 1, 2, 6 |
| | shares | | | | | | |
| LEARNING TREE INTL INC | Common equity | 522015106 | 1081 | 122763 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LEE ENTERPRISES INC | Common equity | 523768109 | 2039 | 754359 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LENNOX INTERNATIONAL INC | Common equity | 526107107 | 94382 | 1794898 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LEUCADIA NATIONAL CORP | Common equity | 527288104 | 282378 | 7521966 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LEXICON PHARMACEUTICALS INC | Common Stock | 528872104 | 7988 | 4755425 | SH | DEFINED | 1, 2, 5, 6 |
| LEXINGTON REALTY TRUST | Real Estate Investment Trust | 529043101 | 31322 | 3350344 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| LIBBEY INC | Common Stock | 529898108 | 6192 | 375208 | SH | DEFINED | 1, 2, 6 |
| FIRST ACCEPTANCE CORP | Common equity | 318457108 | 23 | 11846 | SH | DEFINED | 1 |
| | shares | | | | | | |
| LIFEWAY FOODS INC | Common equity | 531914109 | 903 | 86811 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LIFETIME BRANDS INC | Common equity | 53222Q103 | 2739 | 182209 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LIFE PARTNERS HOLDINGS INC | Common Stock | 53215T106 | 1964 | 244498 | SH | DEFINED | 1, 2 |
| LIFEPOINT HOSPITALS INC | Common equity | 53219L109 | 57532 | 1431929 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LIGAND PHARMACEUTICAL INC | Common equity | 53220K504 | 3594 | 359824 | SH | DEFINED | 1, 2, 6, 8 |
| | shares | | | | | | |
| LIGHTPATH | Common equity | 532257805 | 31 | 15095 | SH | DEFINED | 1, 2 |

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|-------------------|---------------|-----------|-------|---------|----|---------|--|-------------|--|
| TECHNOLOGIES INC | shares | | | | | | | | |
| LIMONEIRA CO | Common equity | 532746104 | 2978 | 125637 | SH | DEFINED | | 1,2 | |
| | shares | | | | | | | | |
| LINCOLN ELECTRIC | Common equity | 533900106 | 87360 | 1150693 | SH | DEFINED | | 1,2,5,6,8,1 | |
| HLDGS INC | shares | | | | | | | | |
| LINDSAY CORP | Common equity | 535555106 | 21388 | 270618 | SH | DEFINED | | 1,2,5,6,8 | |
| | shares | | | | | | | | |
| LIONS GATE | Common equity | 535919203 | 6206 | 992145 | SH | DEFINED | | 1,2,5,6,8 | |
| ENTERTAINMENT CP | shares | | | | | | | | |
| LIONBRIDGE | Common equity | 536252109 | 4217 | 1228941 | SH | DEFINED | | 1,2 | |
| TECHNOLOGIES INC | shares | | | | | | | | |
| LITHIA MOTORS INC | Common equity | 536797103 | 6073 | 416471 | SH | DEFINED | | 1,2 | |
| -CL A | shares | | | | | | | | |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|---------------------|---------------|-----------|--------|----------------|------------|--------------|------------|-------------|
| LITTELFUSE INC | Common equity | 537008104 | 32615 | 571201 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| LIVEPERSON INC | Common equity | 538146101 | 10912 | 863616 | SH | | DEFINED | 1,2,5,8 |
| | shares | | | | | | | |
| LOJACK CORP | Common equity | 539451104 | 177 | 37893 | SH | | DEFINED | 1,2 |
| | shares | | | | | | | |
| LODGENET | Common equity | 540211109 | 1946 | 534231 | SH | | DEFINED | 1,2 |
| INTERACTIVE CORP | shares | | | | | | | |
| LOOKSMART LTD | Common equity | 543442503 | 19 | 11030 | SH | | DEFINED | 1 |
| | shares | | | | | | | |
| LUBYS INC | Common equity | 549282101 | 63 | 11921 | SH | | DEFINED | 1 |
| | shares | | | | | | | |
| LUFKIN INDUSTRIES | Common equity | 549764108 | 82688 | 884668 | SH | | DEFINED | 1,2,5,6,8 |
| INC | shares | | | | | | | |
| LUMINEX CORP | Common Stock | 55027E102 | 14787 | 788113 | SH | | DEFINED | 1,2,5,6,8 |
| LYDALL INC | Common equity | 550819106 | 2539 | 285527 | SH | | DEFINED | 1,2 |
| | shares | | | | | | | |
| M & F WORLDWIDE | Common equity | 552541104 | 6276 | 249602 | SH | | DEFINED | 1,2,5,6,8 |
| CORP | shares | | | | | | | |
| MB FINANCIAL INC/MD | Common equity | 55264U108 | 38850 | 1853666 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| MDC HOLDINGS INC | Common equity | 552676108 | 51117 | 2016517 | SH | | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | | |
| MDU RESOURCES GROUP | Common equity | 552690109 | 139166 | 6058483 | SH | | DEFINED | 1,2,5,6,8,1 |
| INC | shares | | | | | | | |
| ENCORE CAPITAL | Common equity | 292554102 | 6700 | 282917 | SH | | DEFINED | 1,2,5,8 |
| GROUP INC | shares | | | | | | | |
| TERRA NOVA ROYALTY | Common Stock | 88102D103 | 127 | 14678 | SH | | DEFINED | 1,5,6 |
| CORP | | | | | | | | |
| MGM RESORTS | Common equity | 552953101 | 64625 | 4914093 | SH | | DEFINED | 1,2,5,6,8,1 |
| INTERNATIONAL | shares | | | | | | | |
| BIOSCRIP INC | Common Stock | 09069N108 | 3587 | 761405 | SH | | DEFINED | 1,2 |
| M/I HOMES INC | Common equity | 55305B101 | 6094 | 407116 | SH | | DEFINED | 1,2,8 |
| | shares | | | | | | | |
| MKS INSTRUMENTS INC | Common equity | 55306N104 | 37536 | 1127110 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| MSC INDUSTRIAL | Common equity | 553530106 | 82633 | 1206868 | SH | | DEFINED | 1,2,5,6,8,1 |
| DIRECT -CL A | shares | | | | | | | |

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|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| MTR GAMING GROUP INC | Common equity shares | 553769100 | 46 | 17339 | SH | DEFINED | 1 |
| MTS SYSTEMS CORP | Common equity shares | 553777103 | 15983 | 350897 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MAC-GRAY CORP | Common equity shares | 554153106 | 3372 | 209111 | SH | DEFINED | 1, 2 |
| MACATAWA BANK CORP | Common equity shares | 554225102 | 33 | 13222 | SH | DEFINED | 1 |
| MACK-CALI REALTY CORP | Real Estate Investment Trust | 554489104 | 111104 | 3277366 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ROVI CORP | Common equity shares | 779376102 | 161283 | 3006231 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MADDEN STEVEN LTD | Common equity shares | 556269108 | 24910 | 530875 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MGE ENERGY INC | Common equity shares | 55277P104 | 21140 | 522099 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MAGELLAN HEALTH SERVICES INC | Common equity shares | 559079207 | 46279 | 942929 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MAGELLAN PETROLEUM CORP | Common equity shares | 559091301 | 46 | 19023 | SH | DEFINED | 1 |
| MAGNETEK INC | Common equity shares | 559424106 | 41 | 18506 | SH | DEFINED | 1 |
| CENVEO INC | Common equity shares | 15670S105 | 7322 | 1121324 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MANITOWOC CO | Common equity shares | 563571108 | 39432 | 1802258 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MANNATECH INC | Common equity shares | 563771104 | 17 | 11000 | SH | DEFINED | 1 |
| EQUITY LIFESTYLE PROPERTIES | Real Estate Investment Trust | 29472R108 | 55617 | 964734 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| MANULIFE FINANCIAL CORP | Common equity shares | 56501R106 | 657 | 37162 | SH | DEFINED | 1 |
| MARCUS CORP | Common equity shares | 566330106 | 5072 | 465101 | SH | DEFINED | 1, 2, 5, 8 |
| MARINEMAX INC | Common equity shares | 567908108 | 3660 | 370998 | SH | DEFINED | 1, 2 |
| MARINE PRODUCTS CORP | Common equity shares | 568427108 | 1465 | 184420 | SH | DEFINED | 1, 2 |
| MARKEL CORP | Common equity shares | 570535104 | 52574 | 126854 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MARTEN TRANSPORT LTD | Common equity shares | 573075108 | 7139 | 320265 | SH | DEFINED | 1, 2, 6, 8 |
| MARTHA STEWART LIVING OMNIMD | Common equity shares | 573083102 | 2003 | 539847 | SH | DEFINED | 1, 2, 6 |
| MARTIN MARIETTA MATERIALS | Common equity shares | 573284106 | 123686 | 1379247 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MASSEY ENERGY CO | Common equity shares | 576206106 | 519839 | 7604317 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MASTEC INC | Common equity shares | 576323109 | 24829 | 1193965 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MATRIX SERVICE CO | Common Stock | 576853105 | 8054 | 579428 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PANASONIC CORP | American Depository Receipt | 69832A205 | 133 | 10530 | SH | DEFINED | 1 |
| MATTHEWS INTL CORP -CL A | Common equity shares | 577128101 | 44072 | 1143300 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MATTSON TECHNOLOGY INC | Common equity shares | 577223100 | 2233 | 915995 | SH | DEFINED | 1, 2 |
| EPICEPT CORP | Common equity shares | 294264304 | 11 | 17045 | SH | DEFINED | 1 |

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|------------------------------|----------------------|-----------|-------|------------|---------|-------------|
| MAXWELL TECHNOLOGIES INC | Common Stock | 577767106 | 8974 | 519537 SH | DEFINED | 1,2,5,6,8 |
| MAXYGEN INC | Common Stock | 577776107 | 2831 | 545032 SH | DEFINED | 1,2 |
| MAXIMUS INC | Common equity shares | 577933104 | 34030 | 419228 SH | DEFINED | 1,2,5,6,8,1 |
| MBT FINANCIAL CORP | Common equity shares | 578877102 | 22 | 14467 SH | DEFINED | 1 |
| MCCLATCHY CO -CL A | Common equity shares | 579489105 | 3962 | 1165724 SH | DEFINED | 1,2,8 |
| MCDERMOTT INTL INC | Common equity shares | 580037109 | 92083 | 3626743 SH | DEFINED | 1,2,5,6,8,1 |
| MCGRATH RENTCORP | Common equity shares | 580589109 | 13697 | 502102 SH | DEFINED | 1,2,5,6,8 |
| MCMORAN EXPLORATION CO | Common equity shares | 582411104 | 56316 | 3179718 SH | DEFINED | 1,2,5,6,8 |
| MEADOWBROOK INS GROUP INC | Common equity shares | 58319P108 | 15506 | 1498014 SH | DEFINED | 1,2,6,8 |
| MEASUREMENT SPECIALTIES INC | Common equity shares | 583421102 | 9814 | 288064 SH | DEFINED | 1,2 |
| MEDALLION FINANCIAL CORP | Common equity shares | 583928106 | 2481 | 282284 SH | DEFINED | 1,2 |
| MEDIA GENERAL -CL A | Common equity shares | 584404107 | 2697 | 391704 SH | DEFINED | 1,2 |
| MEDICAL ACTION INDUSTRIES | Common equity shares | 58449L100 | 2872 | 341653 SH | DEFINED | 1,2 |
| PROASSURANCE CORP | Common equity shares | 74267C106 | 48847 | 770818 SH | DEFINED | 1,2,5,6,8 |
| MEDICINES CO | Common equity shares | 584688105 | 20068 | 1231867 SH | DEFINED | 1,2,5,6,8 |
| MEDICIS PHARMACEUT CP -CL A | Common equity shares | 584690309 | 80627 | 2516655 SH | DEFINED | 1,2,5,6,8,1 |
| MEDIFAST INC | Common equity shares | 58470H101 | 5471 | 276720 SH | DEFINED | 1,2,8 |
| MENS WEARHOUSE INC | Common equity shares | 587118100 | 43810 | 1618957 SH | DEFINED | 1,2,5,6,8 |
| MENTOR GRAPHICS CORP | Common equity shares | 587200106 | 58522 | 4000198 SH | DEFINED | 1,2,5,6,8,1 |
| MERCHANTS BANCSHARES INC/VT | Common Stock | 588448100 | 2377 | 89759 SH | DEFINED | 1,2,17 |
| MERCURY COMPUTER SYSTEMS INC | Common equity shares | 589378108 | 12127 | 573215 SH | DEFINED | 1,2,6,8 |
| MERCURY GENERAL CORP | Common equity shares | 589400100 | 77199 | 1972712 SH | DEFINED | 1,2,5,6,8,1 |
| MERIDIAN BIOSCIENCE INC | Common equity shares | 589584101 | 20708 | 863240 SH | DEFINED | 1,2,5,6,8 |
| MERIT MEDICAL SYSTEMS INC | Common equity shares | 589889104 | 11972 | 610141 SH | DEFINED | 1,2,5,6,8 |
| MERGE HEALTHCARE INC | Common Stock | 589499102 | 4343 | 890079 SH | DEFINED | 1,2 |
| MERITAGE HOMES CORP | Common equity shares | 59001A102 | 17003 | 704731 SH | DEFINED | 1,2,5,6,8 |
| MET-PRO CORP | Common equity shares | 590876306 | 3158 | 265578 SH | DEFINED | 1,2 |
| METALLINE MINING CO | Common equity shares | 591257100 | 38 | 34300 SH | DEFINED | 1 |
| METHODE ELECTRONICS INC | Common equity shares | 591520200 | 10740 | 889436 SH | DEFINED | 1,2,5,8 |
| POWERSECURE INTL INC | Common equity shares | 73936N105 | 2859 | 332432 SH | DEFINED | 1,2,5 |
| METROPOLITAN HLTH NTRKS INC | Common equity shares | 592142103 | 4072 | 860836 SH | DEFINED | 1,2,5 |
| MICREL INC | Common equity | 594793101 | 17590 | 1305040 SH | DEFINED | 1,2,5,6,8 |

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|--------------------------------|------------------------------------|-----------|-------|------------|---------|------------------|
| MICROVISION INC | shares Common equity | 594960106 | 2210 | 1672851 SH | DEFINED | 1, 2 |
| MICROSTRATEGY INC | shares Common equity | 594972408 | 26632 | 198031 SH | DEFINED | 1, 2, 5, 6, 8 |
| MICROSEMI CORP | shares Common equity | 595137100 | 43893 | 2119444 SH | DEFINED | 1, 2, 5, 6, 8 |
| MID-AMERICA APT CMNTYS INC | Real Estate Investment Trust | 59522J103 | 77909 | 1213487 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| MIDAS INC | Common equity | 595626102 | 2420 | 315428 SH | DEFINED | 1, 2 |
| MIDDLEBY CORP | shares Common equity | 596278101 | 35595 | 381777 SH | DEFINED | 1, 2, 5, 6, 8 |
| MIDDLESEX WATER CO | shares Common equity | 596680108 | 5423 | 297979 SH | DEFINED | 1, 2, 5 |
| MIDSOUTH BANCORP INC | Common equity | 598039105 | 1677 | 115927 SH | DEFINED | 1, 2 |
| MGP INGREDIENTS INC | Common equity | 55302G103 | 1488 | 170528 SH | DEFINED | 1, 2 |
| MILLER (HERMAN) INC | Common equity | 600544100 | 54368 | 1977794 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MILLER INDUSTRIES INC/TN | Common equity | 600551204 | 2831 | 174288 SH | DEFINED | 1, 2 |
| MILLER ENERGY RESOURCES INC | Common Stock | 600527105 | 1554 | 310305 SH | DEFINED | 1, 2 |
| MINE SAFETY APPLIANCES CO | Common equity | 602720104 | 39116 | 1066584 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MINERALS TECHNOLOGIES INC | Common equity | 603158106 | 49945 | 728899 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MINES MANAGEMENT INC | Common equity | 603432105 | 36 | 12400 SH | DEFINED | 1 |
| MIPS TECHNOLOGIES INC | Common equity | 604567107 | 13029 | 1242138 SH | DEFINED | 1, 2, 6, 8 |
| MISSION WEST PROPERTIES INC | Real Estate Investment Trust | 605203108 | 2429 | 369947 SH | DEFINED | 1, 2, 5 |
| MITSUI & CO LTD | Depository Receipt | 606827202 | 299 | 833 SH | DEFINED | 1, 2 |
| MOBILE MINI INC | Common equity | 60740F105 | 18858 | 784916 SH | DEFINED | 1, 2, 5, 6, 8 |
| IGO INC | Common equity | 449593102 | 57 | 20476 SH | DEFINED | 1 |
| MODINE MANUFACTURING CO | Common equity | 607828100 | 15550 | 963407 SH | DEFINED | 1, 2, 5, 6, 8 |
| MOLEX INC | Common equity | 608554200 | 3388 | 163744 SH | DEFINED | 1, 2, 5, 8, 12 |
| MONARCH CASINO & RESORT INC | Common equity | 609027107 | 2292 | 220718 SH | DEFINED | 1, 2 |
| MONMOUTH RE INVESTMENT CP | REIT | 609720107 | 4095 | 498742 SH | DEFINED | 1, 2, 5 |
| MONRO MUFFLER BRAKE INC | Common equity | 610236101 | 33492 | 1015474 SH | DEFINED | 1, 2, 5, 6, 8 |
| MOOG INC -CL A | Common equity | 615394202 | 48063 | 1046870 SH | DEFINED | 1, 2, 5, 6, 8 |
| DESTINATION MATERNITY CORP | Common Stock | 25065D100 | 4840 | 209746 SH | DEFINED | 1, 2, 5 |
| MOVADO GROUP INC | Common equity | 624580106 | 5175 | 352848 SH | DEFINED | 1, 2, 8 |
| MUELLER INDUSTRIES | Common equity | 624756102 | 35693 | 974747 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MULTI-COLOR CORP | Common equity | 625383104 | 4481 | 221854 SH | DEFINED | 1, 2 |

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| MULTIMEDIA GAMES HOLDING CO | shares Common equity | 625453105 | 3437 | 600488 SH | DEFINED | 1, 2 |
| MURPHY OIL CORP | shares Common equity | 626717102 | 618827 | 8428634 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MYERS INDUSTRIES INC | shares Common equity | 628464109 | 7399 | 745026 SH | DEFINED | 1, 2, 5, 8 |
| N B T BANCORP INC | shares Common equity | 628778102 | 18767 | 823349 SH | DEFINED | 1, 2, 5, 6, 8 |
| NCI BUILDING SYSTEMS INC | shares Common equity | 628852204 | 5413 | 427137 SH | DEFINED | 1, 2 |
| NASB FINANCIAL INC | shares Common equity | 628968109 | 1308 | 80706 SH | DEFINED | 1, 2 |
| NL INDUSTRIES | shares Common equity | 629156407 | 2132 | 143774 SH | DEFINED | 1, 2 |
| NN INC | shares Common equity | 629337106 | 192 | 10500 SH | DEFINED | 1 |
| NTT DOCOMO INC | American Depository Receipt | 62942M201 | 599 | 34020 SH | DEFINED | 1, 2 |
| NVE CORP | shares Common equity | 629445206 | 5489 | 97381 SH | DEFINED | 1, 2 |
| NACCO INDUSTRIES -CL A | shares Common equity | 629579103 | 15745 | 142285 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NAM TAI ELECTRONIC | shares Common equity | 629865205 | 90 | 14069 SH | DEFINED | 1, 5, 6 |
| NANOMETRICS INC | Common Stock | 630077105 | 6995 | 386720 SH | DEFINED | 1, 2 |
| NANOPHASE TECHNOLOGIES CORP | shares Common equity | 630079101 | 17 | 12201 SH | DEFINED | 1 |
| NAPCO SECURITY TECH INC | shares Common equity | 630402105 | 28 | 12100 SH | DEFINED | 1 |
| NARA BANCORP INC | shares Common equity | 63080P105 | 7553 | 785242 SH | DEFINED | 1, 2, 5, 6, 8 |
| NASH FINCH CO | shares Common equity | 631158102 | 14412 | 379892 SH | DEFINED | 1, 2, 5, 8, 17 |
| MARINA BIOTECH INC | shares Common equity | 56804Q102 | 9 | 13157 SH | DEFINED | 1 |
| NATHAN'S FAMOUS INC | shares Common equity | 632347100 | 262 | 15258 SH | DEFINED | 1, 17 |
| NATIONAL BANK OF GREECE | American Depository Receipt | 633643408 | 492 | 277573 SH | DEFINED | 1, 2 |
| NATIONAL BANKSHARES INC VA | shares Common equity | 634865109 | 3778 | 130702 SH | DEFINED | 1, 2, 17 |
| NATIONAL BEVERAGE CORP | shares Common equity | 635017106 | 3112 | 226592 SH | DEFINED | 1, 2, 6, 8 |
| NATIONAL HEALTHCARE CORP | shares Common equity | 635906100 | 9220 | 198245 SH | DEFINED | 1, 2, 5, 8, 17 |
| NATIONAL FUEL GAS CO | shares Common equity | 636180101 | 211289 | 2855322 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NATIONAL HEALTH INVESTORS | Real Estate Investment Trust | 63633D104 | 29443 | 614345 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| NIC INC | shares Common equity | 62914B100 | 13709 | 1099984 SH | DEFINED | 1, 2, 6, 8 |
| NATIONAL OILWELL VARCO INC | shares Common equity | 637071101 | 1431745 | 18061617 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NATIONAL PENN BANCSHARES INC | shares Common equity | 637138108 | 36383 | 4701163 SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL PRESTO INDS INC | shares Common equity | 637215104 | 14755 | 130938 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NATIONAL RESEARCH | Common equity | 637372103 | 824 | 24380 SH | DEFINED | 1, 2 |

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|------------------------------|------------------------------|-----------|--------|------------|---------|------------------|--|
| CORP | shares | | | | | | |
| NATIONAL WESTERN LIFE -CL A | Common equity | 638522102 | 6969 | 42969 SH | DEFINED | 1, 2, 8 | |
| NATIONWIDE HEALTH PPTYS INC | Real Estate Investment Trust | 638620104 | 203017 | 4773365 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| NAVIGATORS GROUP INC | Common equity | 638904102 | 13683 | 265710 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NATURES SUNSHINE PRODS INC | Common Stock | 639027101 | 914 | 102102 SH | DEFINED | 1, 2 | |
| NAVARRE CORP | Common equity | 639208107 | 46 | 24656 SH | DEFINED | 1 | |
| BPZ RESOURCES INC | Common Stock | 055639108 | 27132 | 5110041 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NAVISITE INC | Common equity | 63935M208 | 81 | 14820 SH | DEFINED | 1 | |
| NAVIGANT CONSULTING INC | Common equity | 63935N107 | 10813 | 1082300 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NEOGEN CORP | Common equity | 640491106 | 20696 | 500150 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NEOPROBE CORP | Common Stock | 640518106 | 165 | 41600 SH | DEFINED | 1 | |
| PONIARD PHARMACEUTICALS INC | Common Stock | 732449301 | 8 | 19077 SH | DEFINED | 1 | |
| SPECTRUM PHARMACEUTICALS INC | Common Stock | 84763A108 | 8594 | 966875 SH | DEFINED | 1, 2 | |
| NET 1 UEPS TECHNOLOGIES INC | Common equity | 64107N206 | 166 | 19500 SH | DEFINED | 1, 5, 6, 8 | |
| NETEASE.COM INC -ADR | American Depository Receipt | 64110W102 | 9159 | 184972 SH | DEFINED | 1, 2, 6 | |
| 8X8 INC | Common equity | 282914100 | 109 | 39100 SH | DEFINED | 1 | |
| NETSOL TECHNOLOGIES INC | Common equity | 64115A204 | 45 | 23960 SH | DEFINED | 1 | |
| RAE SYSTEMS INC | Common equity | 75061P102 | 35 | 19800 SH | DEFINED | 1 | |
| NETSCOUT SYSTEMS INC | Common equity | 64115T104 | 18995 | 695254 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NETWORK EQUIPMENT TECH INC | Common Stock | 641208103 | 1975 | 523314 SH | DEFINED | 1, 2, 5 | |
| NETWORK ENGINES INC | Common equity | 64121A107 | 1191 | 586624 SH | DEFINED | 1, 2 | |
| FALCONSTOR SOFTWARE INC | Common equity | 306137100 | 2751 | 604495 SH | DEFINED | 1, 2 | |
| UNITED ONLINE INC | Common equity | 911268100 | 13682 | 2169805 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NEUROCRINE BIOSCIENCES INC | Common equity | 64125C109 | 9707 | 1278686 SH | DEFINED | 1, 2, 6, 8 | |
| NEVADA GOLD & CASINOS INC | Common equity | 64126Q206 | 20 | 18482 SH | DEFINED | 1 | |
| NEW FRONTIER MEDIA INC | Common equity | 644398109 | 28 | 15757 SH | DEFINED | 1 | |
| NEW JERSEY RESOURCES CORP | Common equity | 646025106 | 44488 | 1035848 SH | DEFINED | 1, 2, 5, 6, 8 | |
| EINSTEIN NOAH RESTAURANT GRP | Common equity | 28257U104 | 1891 | 116269 SH | DEFINED | 1, 2 | |
| NEWFIELD EXPLORATION CO | Common equity | 651290108 | 439984 | 5788534 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| NEWPARK RESOURCES | Common equity | 651718504 | 28600 | 3638372 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NEWPORT CORP | Common equity | 651824104 | 16078 | 901920 SH | DEFINED | 1, 2, 5, 6, 8 | |

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| 99 CENTS ONLY STORES | shares Common equity | 65440K106 | 42486 | 2167756 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NIPPON TELEGRAPH & TELEPHONE | shares American Depository Receipt | 654624105 | 215 | 9570 SH | DEFINED | 1 |
| NOBLE ENERGY INC | Common equity | 655044105 | 742735 | 7684743 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NOKIA (AB) OY | shares American Depository Receipt | 654902204 | 5348 | 628481 SH | DEFINED | 1, 2 |
| NORDSON CORP | Common equity | 655663102 | 145632 | 1265626 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ONEOK PARTNERS -LP | shares Limited Partnership | 68268N103 | 6617 | 80351 SH | DEFINED | 1 |
| NORTHWEST NATURAL GAS CO | Common equity | 667655104 | 76327 | 1654677 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NORTHWEST PIPE CO | shares Common equity | 667746101 | 4335 | 188968 SH | DEFINED | 1, 2, 5, 8 |
| NOVATEL WIRELESS INC | shares Common equity | 66987M604 | 3693 | 675827 SH | DEFINED | 1, 2, 5, 6, 8 |
| NOVARTIS AG | Common equity American Depository Receipt | 66987V109 | 3463 | 63706 SH | DEFINED | 1, 2 |
| NOVAVAX INC | Common equity | 670002104 | 4091 | 1578412 SH | DEFINED | 1, 2 |
| CLINICAL DATA INC | shares Common equity | 18725U109 | 19760 | 652293 SH | DEFINED | 1, 2, 6, 8 |
| NOVO NORDISK A/S | Common equity American Depository Receipt | 670100205 | 254 | 2030 SH | DEFINED | 1 |
| NU SKIN ENTERPRISES -CL A | Common equity | 67018T105 | 31673 | 1101500 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NSTAR | shares Common equity | 67019E107 | 161659 | 3493849 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NUTRACEUTICAL INTL CORP | shares Common equity | 67060Y101 | 3122 | 208740 SH | DEFINED | 1, 2, 17 |
| NUTRISYSTEM INC | Common equity | 67069D108 | 8294 | 572336 SH | DEFINED | 1, 2, 5, 6, 8 |
| NYMOX PHARMACEUTICAL CORP | shares Common equity | 67076P102 | 2095 | 265365 SH | DEFINED | 1, 2 |
| O'CHARLEY'S INC | Common equity | 670823103 | 2935 | 491515 SH | DEFINED | 1, 2 |
| OGE ENERGY CORP | shares Common equity | 670837103 | 130255 | 2576291 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| OM GROUP INC | Common equity | 670872100 | 25088 | 686541 SH | DEFINED | 1, 2, 5, 6, 8 |
| OSI SYSTEMS INC | Common Stock | 671044105 | 15659 | 417223 SH | DEFINED | 1, 2, 5, 6, 8 |
| OYO GEOSPACE CORP | Common equity | 671074102 | 8033 | 81466 SH | DEFINED | 1, 2, 6, 8 |
| STERLING CONSTRUCTION CO INC | shares Common equity | 859241101 | 5370 | 317900 SH | DEFINED | 1, 2, 8 |
| OCEANEERING INTERNATIONAL | Common equity | 675232102 | 152895 | 1709181 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| OCEANFIRST FINANCIAL CORP | shares Common equity | 675234108 | 3649 | 261508 SH | DEFINED | 1, 2 |
| INNOSPEC INC | shares Common equity | 45768S105 | 625 | 19591 SH | DEFINED | 1, 5, 6, 8 |
| OCWEN FINANCIAL CORP | shares Common equity | 675746309 | 17272 | 1567311 SH | DEFINED | 1, 2, 5, 6, 8 |

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| ODYSSEY MARINE EXPLORATION | Common equity shares | 676118102 | 154 | 49990 | SH | DEFINED | 1, 5 |
| BRISTOW GROUP INC | Common equity shares | 110394103 | 49397 | 1044265 | SH | DEFINED | 1, 2, 5, 6, 8 |
| OIL DRI CORP AMERICA | Common equity shares | 677864100 | 1793 | 84200 | SH | DEFINED | 1, 2 |
| OIL STATES INTL INC | Common equity shares | 678026105 | 71286 | 936238 | SH | DEFINED | 1, 2, 5, 6, 8 |
| OLD DOMINION FREIGHT | Common equity shares | 679580100 | 35409 | 1009041 | SH | DEFINED | 1, 2, 5, 6, 8 |
| OLD NATIONAL BANCORP | Common equity shares | 680033107 | 37564 | 3504273 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| OLIN CORP | Common equity shares | 680665205 | 158890 | 6932281 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| OLYMPIC STEEL INC | Common equity shares | 68162K106 | 6325 | 192812 | SH | DEFINED | 1, 2, 5, 8 |
| OMEGA HEALTHCARE INVS INC | Real Estate Investment Trust | 681936100 | 88846 | 3976909 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| OMEGA PROTEIN CORP | Common equity shares | 68210P107 | 203 | 15140 | SH | DEFINED | 1 |
| OMNIVISION TECHNOLOGIES INC | Common equity shares | 682128103 | 43616 | 1227534 | SH | DEFINED | 1, 2, 5, 6, 8 |
| OMNOVA SOLUTIONS INC | Common equity shares | 682129101 | 7580 | 963394 | SH | DEFINED | 1, 2 |
| ON ASSIGNMENT INC | Common Stock | 682159108 | 8125 | 858741 | SH | DEFINED | 1, 2 |
| ON SEMICONDUCTOR CORP | Common equity shares | 682189105 | 53707 | 5441445 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ONE LIBERTY PROPERTIES INC | Real Estate Investment Trust | 682406103 | 2097 | 138950 | SH | DEFINED | 1, 2 |
| 1-800-FLOWERS.COM | Common equity shares | 68243Q106 | 1615 | 489806 | SH | DEFINED | 1, 2 |
| ONEOK INC | Common equity shares | 682680103 | 329285 | 4923416 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ONLINE RESOURCES CORP | Common equity shares | 68273G101 | 2085 | 551519 | SH | DEFINED | 1, 2 |
| ONYX PHARMACEUTICALS INC | Common Stock | 683399109 | 62013 | 1762817 | SH | DEFINED | 1, 2, 5, 6, 8 |
| OPEN TEXT CORP | Common Stock | 683715106 | 334 | 5375 | SH | DEFINED | 1, 2, 5 |
| OPENWAVE SYSTEMS INC | Common equity shares | 683718308 | 3229 | 1509566 | SH | DEFINED | 1, 2, 5 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|------------------------------|-------------------------|-----------|-------|----------------|------------|--------------|------------|---------------|
| OPNET TECHNOLOGIES INC | Common equity shares | 683757108 | 9877 | 253396 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| OPLINK COMMUNICATIONS INC | Common Stock | 68375Q403 | 9344 | 479176 | SH | | DEFINED | 1, 2, 6, 8 |
| ORASURE TECHNOLOGIES INC | Common Stock | 68554V108 | 7415 | 943475 | SH | | DEFINED | 1, 2, 6 |
| ORBITAL SCIENCES CORP | Common equity shares | 685564106 | 26186 | 1383906 | SH | | DEFINED | 1, 2, 5, 6, 8 |

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| ORCHID CELLMARK INC | Common equity | 68573C107 | 31 | 14931 | SH | DEFINED | 1 |
| | shares | | | | | | |
| MEDIVATION INC | Common equity | 58501N101 | 19163 | 1028072 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| O'REILLY AUTOMOTIVE INC | Common equity | 67103H107 | 297305 | 5174210 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| ORIENTAL FINANCIAL GROUP INC | Common equity | 68618W100 | 12822 | 1021815 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| ORRSTOWN FINANCIAL SVCS INC | Common equity | 687380105 | 3006 | 107389 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| CAPSTONE THERAPEUTICS CORP | Common Stock | 14068E109 | 17 | 36500 | SH | DEFINED | 1 |
| | | | | | | | |
| PROTALIX BIOTHERAPEUTICS INC | Common equity | 74365A101 | 86 | 14200 | SH | DEFINED | 1, 6, 8 |
| | shares | | | | | | |
| ORTHOVITA INC | Common equity | 68750U102 | 2794 | 1311685 | SH | DEFINED | 1, 2, 6, 8 |
| | shares | | | | | | |
| OTTER TAIL CORP | Common equity | 689648103 | 17177 | 755538 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| OVERSEAS SHIPHOLDING GROUP | Common equity | 690368105 | 31779 | 988794 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| OWENS & MINOR INC | Common equity | 690732102 | 72069 | 2218702 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| OWENS-ILLINOIS INC | Common equity | 690768403 | 199577 | 6611157 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| OXFORD INDUSTRIES INC | Common equity | 691497309 | 11893 | 347837 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| P.A.M. TRANSPORTATION SVCS | Common equity | 693149106 | 954 | 78383 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| VIRNETX HOLDING CORP | Common equity | 92823T108 | 13836 | 694868 | SH | DEFINED | 1, 2, 6 |
| | shares | | | | | | |
| PC CONNECTION INC | Common equity | 69318J100 | 1610 | 181754 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| PCTEL INC | Common equity | 69325Q105 | 3072 | 400478 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| PHC INC/MA -CL A | Common equity | 693315103 | 31 | 11700 | SH | DEFINED | 1 |
| | shares | | | | | | |
| PICO HOLDINGS INC | Common Stock | 693366205 | 14184 | 471939 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | | | | | | | |
| PLX TECHNOLOGY INC | Common equity | 693417107 | 2705 | 741004 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| ERESEARCHTECHNOLOGY INC | Common equity | 29481V108 | 7028 | 1037863 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| PS BUSINESS PARKS | Real Estate Investment Trust | 69360J107 | 35225 | 607925 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| | | | | | | | |
| PVF CAPITAL CORP | Common equity | 693654105 | 47 | 21790 | SH | DEFINED | 1 |
| | shares | | | | | | |
| PSS WORLD MEDICAL INC | Common equity | 69366A100 | 36351 | 1338758 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| PREMIERE GLOBAL SERVICES INC | Common equity | 740585104 | 9698 | 1272490 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| PACIFIC CAPITAL BANCORP | Common equity | 69404P200 | 427 | 14422 | SH | DEFINED | 1, 5 |
| | shares | | | | | | |
| BANK OF HAWAII CORP | Common equity | 062540109 | 77513 | 1620790 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| PACIFIC CONTINENTAL CORP | Common equity | 69412V108 | 3253 | 319464 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| PACIFIC SUNWEAR CALIF INC | Common equity | 694873100 | 5079 | 1406554 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| PAIN THERAPEUTICS INC | Common Stock | 69562K100 | 6472 | 676944 | SH | DEFINED | 1, 2, 6 |
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| PALOMAR MED TECHNOLOGIES INC | Common equity shares | 697529303 | 6174 | 415998 SH | DEFINED | 1,2,6,8 |
| PAN AMERICAN SILVER CORP | Common Stock | 697900108 | 205 | 5500 SH | DEFINED | 18 |
| PANHANDLE OIL & GAS INC | Common equity shares | 698477106 | 4154 | 131307 SH | DEFINED | 1,2 |
| PANTRY INC | Common equity shares | 698657103 | 7959 | 536939 SH | DEFINED | 1,2,5,8 |
| PAPA JOHNS INTERNATIONAL INC | Common equity shares | 698813102 | 16714 | 527794 SH | DEFINED | 1,2,5,6,8 |
| PAREXEL INTERNATIONAL CORP | Common equity shares | 699462107 | 34499 | 1385525 SH | DEFINED | 1,2,5,6,8 |
| PARK ELECTROCHEMICAL CORP | Common equity shares | 700416209 | 15042 | 466413 SH | DEFINED | 1,2,5,6,8 |
| PARK NATIONAL CORP | Common equity shares | 700658107 | 17828 | 266768 SH | DEFINED | 1,2,5,6,8,1 |
| PARK OHIO HOLDINGS CORP | Common equity shares | 700666100 | 3177 | 154057 SH | DEFINED | 1,2 |
| PARKER DRILLING CO | Common equity shares | 701081101 | 27137 | 3926861 SH | DEFINED | 1,2,5,6,8 |
| PARKERVISION INC | Common Stock | 701354102 | 15 | 24432 SH | DEFINED | 1 |
| PARKWAY PROPERTIES INC | Real Estate Investment Trust | 70159Q104 | 12722 | 748330 SH | DEFINED | 1,2,3,5,8 |
| PARLUX FRAGRANCES INC | Common equity shares | 701645103 | 38 | 12000 SH | DEFINED | 1 |
| THOMPSON CREEK METALS CO INC | Common equity shares | 884768102 | 38578 | 3076344 SH | DEFINED | 1,2,6 |
| PATRIOT NATIONAL BANCORP INC | Common equity shares | 70336F104 | 41 | 19628 SH | DEFINED | 1,2 |
| PATRIOT TRANSN HOLDING INC | Common equity shares | 70337B102 | 2275 | 85200 SH | DEFINED | 1,2,6 |
| COLLECTIVE BRANDS INC | Common equity shares | 19421W100 | 61481 | 2849106 SH | DEFINED | 1,2,5,6,8,1 |
| PEAPACK-GLADSTONE FINL CORP | Common equity shares | 704699107 | 1991 | 150156 SH | DEFINED | 1,2 |
| MEDNAX INC | Common equity shares | 58502B106 | 88582 | 1329795 SH | DEFINED | 1,2,5,6,8,1 |
| PMFG INC | Common Stock | 69345P103 | 5928 | 277747 SH | DEFINED | 1,2 |
| PEET`S COFFEE & TEA INC | Common equity shares | 705560100 | 12480 | 259505 SH | DEFINED | 1,2,6,8 |
| PEGASYSTEMS INC | Common equity shares | 705573103 | 12430 | 327639 SH | DEFINED | 1,2,6,8 |
| PENN NATIONAL GAMING INC | Common equity shares | 707569109 | 29136 | 786100 SH | DEFINED | 1,2,5,6,8 |
| PENN VIRGINIA CORP | Common equity shares | 707882106 | 41542 | 2449450 SH | DEFINED | 1,2,5,6,8 |
| PENNICHUCK CORP | Common equity shares | 708254206 | 243 | 8516 SH | DEFINED | 1,2 |
| PENNS WOODS BANCORP INC | Common equity shares | 708430103 | 2545 | 65323 SH | DEFINED | 1,2,17 |
| METRO BANCORP INC | Common equity shares | 59161R101 | 2786 | 225639 SH | DEFINED | 1,2 |
| PENNSYLVANIA RE INVS TRUST | Real Estate Investment Trust | 709102107 | 26534 | 1859365 SH | DEFINED | 1,2,3,5,6,8 |
| PEOPLES BANCORP INC/OH | Common equity shares | 709789101 | 2601 | 216397 SH | DEFINED | 1,2,8 |
| PEOPLE`S UNITED FINL INC | Common equity shares | 712704105 | 201073 | 15983613 SH | DEFINED | 1,2,5,6,8,1 |
| RENASANT CORP | Common equity | 75970E107 | 10622 | 625401 SH | DEFINED | 1,2,5,8 |

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| PEP BOYS-MANNY MOE & JACK | shares Common equity | 713278109 | 26319 | 2070450 SH | DEFINED | 1, 2, 5, 6, 8 |
| BRF - BRASIL FOODS SA | shares American Depository Receipt | 10552T107 | 5500 | 288201 SH | DEFINED | 1, 2, 6, 10 |
| PEREGRINE PHARMACEUTICALS INC | Common equity | 713661304 | 2399 | 1017079 SH | DEFINED | 1, 2, 5 |
| PERFICIENT INC | shares Common equity | 71375U101 | 7804 | 650116 SH | DEFINED | 1, 2, 5, 6, 8 |
| PERFORMANCE TECHNOLOGIES INC | Common equity | 71376K102 | 30 | 13957 SH | DEFINED | 1 |
| PERICOM SEMICONDUCTOR CORP | shares Common equity | 713831105 | 6820 | 657907 SH | DEFINED | 1, 2, 5, 6, 8 |
| TUTOR PERINI CORP | Common equity | 901109108 | 14786 | 607085 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PERMA-FIX ENVIRONMENTAL SVCS | shares Common equity | 714157104 | 52 | 33700 SH | DEFINED | 1 |
| PERRIGO CO | Common equity | 714290103 | 214503 | 2697396 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TELEKOMUNIKASI INDONESIA | shares American Depository Receipt | 715684106 | 2283 | 67999 SH | DEFINED | 1, 2, 6, 8 |
| PERVASIVE SOFTWARE INC | Common equity | 715710109 | 69 | 10400 SH | DEFINED | 1 |
| PETMED EXPRESS INC | shares Common equity | 716382106 | 7992 | 503582 SH | DEFINED | 1, 2, 5, 6, 8 |
| PETROCHINA CO LTD | shares American Depository Receipt | 71646E100 | 1896 | 12452 SH | DEFINED | 1, 6 |
| PETROLEO BRASILEIRO SA PETRO | Common equity American Depository Receipt | 71654V101 | 296483 | 8342298 SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| PETROBRAS-PETROLEO BRASILIER | Common equity American Depository Receipt | 71654V408 | 298311 | 7378466 SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| PETROLEUM DEVELOPMENT CORP | Common equity | 716578109 | 46085 | 959925 SH | DEFINED | 1, 2, 5, 6, 8 |
| PHI INC | shares Common equity | 69336T205 | 6220 | 281194 SH | DEFINED | 1, 2, 5 |
| PETROQUEST ENERGY INC | shares Common equity | 716748108 | 30313 | 3238508 SH | DEFINED | 1, 2, 5, 8 |
| PHARMACYCLICS INC | Common Stock | 716933106 | 4825 | 818971 SH | DEFINED | 1, 2 |
| PHARMACEUTICAL PROD DEV INC | Common equity | 717124101 | 97838 | 3530608 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PAR PHARMACEUTICAL COS INC | shares Common equity | 69888P106 | 33182 | 1067536 SH | DEFINED | 1, 2, 5, 6, 8 |
| ACCELRYX INC | Common Stock | 00430U103 | 8929 | 1116246 SH | DEFINED | 1, 2, 6, 8 |
| AQUA AMERICA INC | Common equity | 03836W103 | 86695 | 3787273 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PLDT-PHILIPPINE LNG DIST TEL | shares American Depository Receipt | 718252604 | 29270 | 547078 SH | DEFINED | 1, 2, 6, 18 |
| PHILLIPS-VAN HEUSEN CORP | Common equity | 718592108 | 109599 | 1685269 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PHOTRONICS INC | shares Common equity | 719405102 | 12448 | 1388088 SH | DEFINED | 1, 2, 6, 17 |
| PIEDMONT NATURAL GAS CO | Common equity | 720186105 | 120195 | 3960218 SH | DEFINED | 1, 2, 5, 6, 8 |
| PIER 1 IMPORTS INC/DE | shares Common equity | 720279108 | 52978 | 5219513 SH | DEFINED | 1, 2, 5, 6, 8 |
| PINNACLE | Common equity | 723456109 | 20029 | 1470353 SH | DEFINED | 1, 2, 5, 6, 8 |

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| ENTERTAINMENT INC | shares | | | | | | |
| SANDERS MORRIS HARRIS GROUP | Common equity | 80000Q104 | 3073 | 383753 SH | DEFINED | 1,2 | |
| PINNACLE FINL PARTNERS INC | shares | | | | | | |
| AGILYSYS INC | Common equity | 72346Q104 | 26742 | 1616753 SH | DEFINED | 1,2,5,6,8 | |
| | shares | | | | | | |
| BRINKS CO | Common equity | 00847J105 | 2644 | 460419 SH | DEFINED | 1,2 | |
| | shares | | | | | | |
| PIXELWORKS INC | Common equity | 109696104 | 63544 | 1919157 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| PLAINS ALL AMER PIPELNE -LP | Common equity | 72581M305 | 47 | 13163 SH | DEFINED | 1 | |
| | shares | | | | | | |
| PLANAR SYSTEMS INC | Limited Partnership | 726503105 | 16296 | 255700 SH | DEFINED | 1 | |
| | Common equity | 726900103 | 43 | 15600 SH | DEFINED | 1 | |
| | shares | | | | | | |
| PLANTRONICS INC | Common equity | 727493108 | 66350 | 1811976 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| PLUG POWER INC | Common Stock | 72919P103 | 37 | 48157 SH | DEFINED | 1 | |
| POLARIS INDUSTRIES INC | Common equity | 731068102 | 107016 | 1229755 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| POLO RALPH LAUREN CP -CL A | Common equity | 731572103 | 284839 | 2303668 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| POLYCOM INC | Common equity | 73172K104 | 119465 | 2304116 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| POLYONE CORP | Common equity | 73179P106 | 34041 | 2395797 SH | DEFINED | 1,2,5,6,8 | |
| | shares | | | | | | |
| POST PROPERTIES INC | Real Estate Investment Trust | 737464107 | 67010 | 1707147 SH | DEFINED | 1,2,3,5,6,8 | |
| POTASH CORP SASK INC | Common equity | 73755L107 | 7339 | 124523 SH | DEFINED | 2,5,18 | |
| | shares | | | | | | |
| POTLATCH CORP | REIT | 737630103 | 55338 | 1376574 SH | DEFINED | 1,2,5,6,8,1 | |
| POWELL INDUSTRIES INC | Common equity | 739128106 | 7212 | 182741 SH | DEFINED | 1,2,5,6,8 | |
| | shares | | | | | | |
| POWER INTEGRATIONS INC | Common equity | 739276103 | 22690 | 591987 SH | DEFINED | 1,2,5,6,8 | |
| | shares | | | | | | |
| POWERWAVE TECHNOLOGIES INC | Common equity | 739363109 | 15670 | 3475104 SH | DEFINED | 1,2,5,6 | |
| | shares | | | | | | |
| POZEN INC | Common equity | 73941U102 | 3004 | 559630 SH | DEFINED | 1,2,5,6 | |
| | shares | | | | | | |
| PREPAID LEGAL SERVICES INC | Common equity | 740065107 | 11237 | 170238 SH | DEFINED | 1,2,5,6,8 | |
| | shares | | | | | | |
| PREFORMED LINE PRODUCTS CO | Common Stock | 740444104 | 3005 | 43405 SH | DEFINED | 1,2 | |
| PRESIDENTIAL LIFE CORP | Common equity | 740884101 | 4535 | 475660 SH | DEFINED | 1,2,5 | |
| | shares | | | | | | |
| PRESSTEK INC | Common equity | 741113104 | 739 | 355022 SH | DEFINED | 1,2 | |
| | shares | | | | | | |
| PRICELINE.COM INC | Common equity | 741503403 | 951233 | 1878263 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| PRICESMART INC | Common equity | 741511109 | 20635 | 563250 SH | DEFINED | 1,2,5,6,8 | |
| | shares | | | | | | |
| RADNET INC | Common equity | 750491102 | 67 | 19000 SH | DEFINED | 1 | |
| | shares | | | | | | |
| PRIMEDIA INC | Common equity | 74157K846 | 2445 | 501935 SH | DEFINED | 1,2 | |
| | shares | | | | | | |
| PRIDE INTERNATIONAL INC | Common equity | 74153Q102 | 244714 | 5697644 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| PRIVATEBANCORP INC | Common equity | 742962103 | 30131 | 1970580 SH | DEFINED | 1,2,5,6,8 | |
| | shares | | | | | | |
| PDI INC | Common equity | 69329V100 | 1122 | 138718 SH | DEFINED | 1,2 | |
| | shares | | | | | | |

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|------------------------------|------------------------------|-----------|--------|-------------|---------|-------------|
| PROGENICS PHARMACEUTICAL INC | Common equity shares | 743187106 | 3566 | 576653 SH | DEFINED | 1,2,6 |
| PROGRESS SOFTWARE CORP | Common equity shares | 743312100 | 47478 | 1632252 SH | DEFINED | 1,2,5,6,8 |
| PROSPERITY BANCSHARES INC | Common equity shares | 743606105 | 87774 | 2052304 SH | DEFINED | 1,2,5,6,8,1 |
| PROTECTIVE LIFE CORP | Common equity shares | 743674103 | 65882 | 2481280 SH | DEFINED | 1,2,5,6,8,1 |
| PDL BIOPHARMA INC | Common equity shares | 69329Y104 | 22303 | 3844359 SH | DEFINED | 1,2,5,6,8 |
| PROVIDENT NEW YORK BANCORP | Common equity shares | 744028101 | 7725 | 748648 SH | DEFINED | 1,2,5,8 |
| PNM RESOURCES INC | Common equity shares | 69349H107 | 50268 | 3369350 SH | DEFINED | 1,2,5,6,8,1 |
| ARGAN INC | Common equity shares | 04010E109 | 1045 | 122319 SH | DEFINED | 1,2 |
| QAD INC | Common equity shares | 74727D207 | 158 | 15307 SH | DEFINED | 1,2 |
| QUAKER CHEMICAL CORP | Common equity shares | 747316107 | 9982 | 248561 SH | DEFINED | 1,2,8 |
| QUALITY SYSTEMS INC | Common equity shares | 747582104 | 35328 | 423895 SH | DEFINED | 1,2,5,6,8 |
| QUANEX BUILDING PRODUCTS | Common equity shares | 747619104 | 31082 | 1583442 SH | DEFINED | 1,2,5,6,8 |
| QUANTA SERVICES INC | Common equity shares | 74762E102 | 168706 | 7521509 SH | DEFINED | 1,2,5,6,8,1 |
| QUANTUM CORP | Common equity shares | 747906204 | 12433 | 4933280 SH | DEFINED | 1,2,6,8 |
| QUEST SOFTWARE INC | Common equity shares | 74834T103 | 57754 | 2274665 SH | DEFINED | 1,2,5,6,8,1 |
| QUESTAR CORP | Common equity shares | 748356102 | 195219 | 11187272 SH | DEFINED | 1,2,5,6,8,1 |
| QUESTCOR PHARMACEUTICALS INC | Common Stock | 74835Y101 | 25439 | 1765400 SH | DEFINED | 1,2,5,6,8 |
| QUICKLOGIC CORP | Common equity shares | 74837P108 | 107 | 22118 SH | DEFINED | 1 |
| QUICKSILVER RESOURCES INC | Common equity shares | 74837R104 | 66887 | 4674113 SH | DEFINED | 1,2,5,6,8,1 |
| QUIKSILVER INC | Common equity shares | 74838C106 | 12750 | 2885095 SH | DEFINED | 1,2,5,6,8 |
| QUIDEL CORP | Common Stock | 74838J101 | 6126 | 512206 SH | DEFINED | 1,2,5,6,8 |
| DORMAN PRODUCTS INC | Common equity shares | 258278100 | 9102 | 216333 SH | DEFINED | 1,2,8 |
| RAIT FINANCIAL TRUST | Real Estate Investment Trust | 749227104 | 5056 | 2055661 SH | DEFINED | 1,2,8 |
| RLI CORP | Common equity shares | 749607107 | 119909 | 2079906 SH | DEFINED | 1,2,5,6,8,1 |
| PREMIER EXHIBITIONS INC | Common equity shares | 74051E102 | 28 | 14700 SH | DEFINED | 1 |
| RPC INC | Common equity shares | 749660106 | 42251 | 1668646 SH | DEFINED | 1,2,5,6,8 |
| RPM INTERNATIONAL INC | Common equity shares | 749685103 | 182707 | 7699493 SH | DEFINED | 1,2,5,6,8,1 |
| RTI INTL METALS INC | Common equity shares | 74973W107 | 58691 | 1884280 SH | DEFINED | 1,2,5,6,8 |
| RF MICRO DEVICES INC | Common equity shares | 749941100 | 70479 | 10995306 SH | DEFINED | 1,2,5,6,8,1 |
| RC2 CORP | Common equity shares | 749388104 | 13443 | 478234 SH | DEFINED | 1,2,5,6,8 |
| ENDOLOGIX INC | Common equity | 29266S106 | 5947 | 877247 SH | DEFINED | 1,2 |

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|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| RADIANT SYSTEMS INC | shares Common equity | 75025N102 | 13016 | 735275 | SH | DEFINED | 1, 2, 6, 8 |
| RADIO ONE INC | shares Common equity | 75040P405 | 968 | 496640 | SH | DEFINED | 1, 2 |
| RADISYS CORP | shares Common equity | 750459109 | 4943 | 571225 | SH | DEFINED | 1, 2, 5 |
| RAINMAKER SYSTEMS INC | shares Common equity | 750875304 | 18 | 13880 | SH | DEFINED | 1, 2 |
| RALCORP HOLDINGS INC | shares Common equity | 751028101 | 114502 | 1673278 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RAMTRON INTERNATIONAL CORP | shares Common equity | 751907304 | 38 | 17500 | SH | DEFINED | 1 |
| RANGE RESOURCES CORP | shares Common equity | 75281A109 | 428925 | 7337130 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RAVEN INDUSTRIES INC | shares Common equity | 754212108 | 20323 | 330868 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RAYMOND JAMES FINANCIAL CORP | shares Common equity | 754730109 | 105989 | 2771739 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EVOLUTION PETROLEUM CORP | shares Common equity | 30049A107 | 1494 | 191734 | SH | DEFINED | 1, 2 |
| REALNETWORKS INC | shares Common equity | 75605L104 | 6721 | 1806377 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REALTY INCOME CORP | Investment Trust Real Estate | 756109104 | 125270 | 3584375 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| RED HAT INC | shares Common equity | 756577102 | 322181 | 7097988 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| REDWOOD TRUST INC | Investment Trust Real Estate | 758075402 | 27397 | 1761731 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REGAL-BELOIT CORP | shares Common equity | 758750103 | 77393 | 1048229 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| REGENERON PHARMACEUT | Common Stock | 75886F107 | 59185 | 1317155 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RTI BIOLOGICS INC | shares Common equity | 74975N105 | 3163 | 1107254 | SH | DEFINED | 1, 2, 8 |
| REHABCARE GROUP INC | shares Common equity | 759148109 | 19938 | 540824 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RELIANCE STEEL & ALUMINUM CO | shares Common equity | 759509102 | 148808 | 2575482 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| REPLIGEN CORP | shares Common equity | 759916109 | 110 | 29290 | SH | DEFINED | 1, 5 |
| RENTECH INC | shares Common equity | 760112102 | 5339 | 4269123 | SH | DEFINED | 1, 2, 5, 8 |
| RENTRAK CORP | shares Common equity | 760174102 | 4646 | 172600 | SH | DEFINED | 1, 2, 5 |
| REPUBLIC BANCORP INC/KY | shares Common equity | 760281204 | 4770 | 244767 | SH | DEFINED | 1, 2, 5, 6 |
| RESEARCH FRONTIERS INC | shares Common equity | 760911107 | 90 | 13270 | SH | DEFINED | 1 |
| RESEARCH IN MOTION LTD | Common Stock | 760975102 | 14410 | 254720 | SH | DEFINED | 1, 2, 8 |
| RESMED INC | shares Common equity | 761152107 | 122028 | 4067581 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RESOURCE AMERICA INC | shares Common equity | 761195205 | 64 | 10161 | SH | DEFINED | 1 |
| RESOURCES CONNECTION INC | shares Common equity | 76122Q105 | 18493 | 953886 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REX AMERICAN RESOURCES CORP | shares Common equity | 761624105 | 2572 | 161284 | SH | DEFINED | 1, 2 |
| RICHARDSON | Common Stock | 763165107 | 3990 | 302873 | SH | DEFINED | 1, 2, 6 |

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|-----------------------------------|-------------------------|-----------|--------|----------|----|---------|------------------|
| ELECTRONICS LTD RIGEL | Common Stock | 766559603 | 7132 | 1003661 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PHARMACEUTICALS INC | | | | | | | |
| RIMAGE CORP | Common equity shares | 766721104 | 2723 | 168521 | SH | DEFINED | 1, 2 |
| RITCHIE BROS AUCTIONEERS INC | Common equity shares | 767744105 | 372 | 13200 | SH | DEFINED | 1 |
| RITE AID CORP | Common equity shares | 767754104 | 23346 | 22025751 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RIVERVIEW BANCORP INC | Common equity shares | 769397100 | 39 | 12835 | SH | DEFINED | 1 |
| ROBBINS & MYERS INC | Common equity shares | 770196103 | 38964 | 847164 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ROCHESTER MEDICAL CORP | Common equity shares | 771497104 | 1886 | 164432 | SH | DEFINED | 1, 2 |
| ROCK-TENN CO | Common equity shares | 772739207 | 101279 | 1460450 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ROFIN SINAR TECHNOLOGIES INC | Common equity shares | 775043102 | 23517 | 595292 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ROGERS COMMUNICATIONS -CL B | Common equity shares | 775109200 | 438 | 12042 | SH | DEFINED | 1, 2 |
| ROGERS CORP | Common equity shares | 775133101 | 16521 | 366596 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ROLLINS INC | Common equity shares | 775711104 | 47530 | 2341350 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SUREWEST COMMUNICATIONS | Common equity shares | 868733106 | 207 | 14335 | SH | DEFINED | 1, 2 |
| ROYAL BANK OF CANADA | Common equity shares | 780087102 | 911 | 14699 | SH | DEFINED | 1 |
| ROYAL GOLD INC | Common equity shares | 780287108 | 69737 | 1330866 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RUDDICK CORP | Common equity shares | 781258108 | 68529 | 1775853 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RUDOLPH TECHNOLOGIES INC | Common equity shares | 781270103 | 7359 | 672855 | SH | DEFINED | 1, 2, 5 |
| RURAL/METRO CORP | Common equity shares | 781748108 | 6167 | 361820 | SH | DEFINED | 1, 2 |
| KID BRANDS INC | Common equity shares | 49375T100 | 1781 | 242492 | SH | DEFINED | 1, 2 |
| S & T BANCORP INC | Common equity shares | 783859101 | 22263 | 1032239 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SBA COMMUNICATIONS CORP | Common equity shares | 78388J106 | 83241 | 2097605 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| IDENTIVE GROUP INC | Common equity shares | 45170X106 | 32 | 12265 | SH | DEFINED | 1 |
| POOL CORP | Common equity shares | 73278L105 | 28615 | 1186824 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SJW CORP | Common equity shares | 784305104 | 5990 | 258689 | SH | DEFINED | 1, 2, 5, 8 |
| S1 CORP | Common Stock | 78463B101 | 8917 | 1335376 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SRS LABS INC | Common equity shares | 78464M106 | 1689 | 198258 | SH | DEFINED | 1, 2 |
| SABA SOFTWARE INC | Common equity shares | 784932600 | 4879 | 496794 | SH | DEFINED | 1, 2, 5 |
| S Y BANCORP INC | Common equity shares | 785060104 | 5967 | 237053 | SH | DEFINED | 1, 2, 5, 8, 17 |
| SMITH & WESSON HOLDING CORP | Common equity shares | 831756101 | 4161 | 1171876 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SAFEGUARD SCIENTIFICS INC | Common equity shares | 786449207 | 8955 | 440017 | SH | DEFINED | 1, 2, 5, 8 |

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|-----------------------------|---------------|-----------|--------|---------|----|---------|------------------|
| SM ENERGY CO | Common equity | 78454L100 | 148292 | 1998816 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| GASCO ENERGY INC | Common equity | 367220100 | 40 | 85700 | SH | DEFINED | 1 |
| | shares | | | | | | |
| SANDERSON FARMS INC | Common equity | 800013104 | 22376 | 487370 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| SANDY SPRING BANCORP INC | Common equity | 800363103 | 8651 | 468517 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| SANFILIPPO JOHN B&SON | Common equity | 800422107 | 1359 | 116139 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|--------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|------------|------------------|
| SANGAMO BIOSCIENCES INC | Common equity | 800677106 | 6754 | 810780 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | | |
| SAPIENT CORP | Common equity | 803062108 | 23871 | 2084933 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | | |
| SAPPI LTD | American Depository Receipt | 803069202 | 287 | 54073 | SH | | DEFINED | 1, 6 |
| SASOL LTD | American Depository Receipt | 803866300 | 4612 | 79594 | SH | | DEFINED | 1, 6 |
| SATCON TECHNOLOGY CORP | Common equity | 803893106 | 7770 | 2013047 | SH | | DEFINED | 1, 2 |
| | shares | | | | | | | |
| SAUER-DANFOSS INC | Common equity | 804137107 | 14656 | 287792 | SH | | DEFINED | 1, 2, 5, 6 |
| | shares | | | | | | | |
| SAUL CENTERS INC | Real Estate Investment Trust | 804395101 | 12019 | 269825 | SH | | DEFINED | 1, 2, 3, 5, 6, 8 |
| SAVVIS INC | Common equity | 805423308 | 28318 | 763337 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | | |
| SCANSOURCE INC | Common equity | 806037107 | 22114 | 582187 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | | |
| NUANCE COMMUNICATIONS INC | Common equity | 67020Y100 | 70877 | 3623614 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | | |
| SCHAWK INC -CL A | Common equity | 806373106 | 5046 | 259446 | SH | | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | | |
| SCHEIN (HENRY) INC | Common equity | 806407102 | 205446 | 2927949 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | | |
| SIRONA DENTAL SYSTEMS INC | Common equity | 82966C103 | 43267 | 862712 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | | |
| SCHNITZER STEEL INDS -CL A | Common equity | 806882106 | 54942 | 844996 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | | |
| SCHOLASTIC CORP | Common equity | 807066105 | 24302 | 898676 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | | |
| SCHOOL SPECIALTY INC | Common equity | 807863105 | 6136 | 429096 | SH | | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | | |
| SCHULMAN (A.) INC | Common equity | 808194104 | 18716 | 757195 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | | |
| SCHWEITZER-MAUDUIT INTL INC | Common equity | 808541106 | 17710 | 349925 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | | |
| SCICLONE PHARMACEUTICALS | Common Stock | 80862K104 | 3516 | 870565 | SH | | DEFINED | 1, 2, 6 |

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| INC | | | | | | | | |
| SCOTTS MIRACLE-GRO CO | Common equity shares | 810186106 | 72546 | 1253996 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SEABOARD CORP | Common equity shares | 811543107 | 20193 | 8369 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SEACHANGE INTERNATIONAL INC | Common Stock | 811699107 | 5286 | 556313 SH | DEFINED | 1, 2, 5, 6 | | |
| SEACOAST BANKING CORP/FL | Common equity shares | 811707306 | 61 | 38890 SH | DEFINED | 1 | | |
| SEACOR HOLDINGS INC | Common equity shares | 811904101 | 51233 | 554138 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SELECT COMFORT CORP | Common equity shares | 81616X103 | 23142 | 1918842 SH | DEFINED | 1, 2, 6, 8 | | |
| SELECTIVE INS GROUP INC | Common equity shares | 816300107 | 22541 | 1302819 SH | DEFINED | 1, 2, 5, 6, 8 | | |
| SEMTECH CORP | Common equity shares | 816850101 | 61710 | 2466290 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SENECA FOODS CORP | Common Stock | 817070501 | 4882 | 163322 SH | DEFINED | 1, 2 | | |
| SENECO TECHNOLOGIES INC | Common equity shares | 817208408 | 10 | 33100 SH | DEFINED | 1 | | |
| SENIOR HOUSING PPTY TRUST | Real Estate Investment Trust | 81721M109 | 133463 | 5792723 SH | DEFINED | 1, 2, 3, 5, 6, 8 | | |
| SENSIENT TECHNOLOGIES CORP | Common equity shares | 81725T100 | 67740 | 1890155 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SEQUENOM INC | Common equity shares | 817337405 | 11653 | 1840639 SH | DEFINED | 1, 2, 5, 6, 8 | | |
| SERVICE CORP INTERNATIONAL | Common equity shares | 817565104 | 75569 | 6832518 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SHAW GROUP INC | Common equity shares | 820280105 | 147015 | 4151851 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SHENANDOAH TELECOMMUN CO | Common equity shares | 82312B106 | 8356 | 462714 SH | DEFINED | 1, 2, 5, 6, 8 | | |
| SHILOH INDUSTRIES INC | Common equity shares | 824543102 | 1012 | 86577 SH | DEFINED | 1, 2 | | |
| SHOE CARNIVAL INC | Common equity shares | 824889109 | 5249 | 187204 SH | DEFINED | 1, 2, 5 | | |
| SHUFFLE MASTER INC | Common equity shares | 825549108 | 14029 | 1313851 SH | DEFINED | 1, 2, 5, 6, 8 | | |
| NV ENERGY INC | Common equity shares | 67073Y106 | 96021 | 6448330 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SIGMA DESIGNS INC | Common Stock | 826565103 | 8789 | 678705 SH | DEFINED | 1, 2, 5, 6, 8 | | |
| SIGA TECHNOLOGIES INC | Common Stock | 826917106 | 11987 | 990703 SH | DEFINED | 1, 2, 6, 8 | | |
| SILICON LABORATORIES INC | Common equity shares | 826919102 | 56160 | 1299667 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SILGAN HOLDINGS INC | Common equity shares | 827048109 | 69336 | 1817876 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SILICON IMAGE INC | Common equity shares | 82705T102 | 17282 | 1927074 SH | DEFINED | 1, 2, 5, 6, 8 | | |
| SVB FINANCIAL GROUP | Common equity shares | 78486Q101 | 106168 | 1864852 SH | DEFINED | 1, 2, 5, 6, 8, 1 | | |
| SILICONWARE PRECISION INDS | American Depository Receipt | 827084864 | 33038 | 5470057 SH | DEFINED | 1, 4, 5, 6, 8 | | |
| SILVER STANDARD RES INC | Common Stock | 82823L106 | 691 | 22000 SH | DEFINED | 18 | | |
| SIMMONS FIRST NATL CP -CL A | Common equity shares | 828730200 | 10176 | 375603 SH | DEFINED | 1, 2, 5, 8, 17 | | |
| STEC INC | Common equity shares | 784774101 | 16751 | 834074 SH | DEFINED | 1, 2, 5, 6, 8 | | |
| SIMPSON | Common equity | 829073105 | 36190 | 1228577 SH | DEFINED | 1, 2, 5, 6, 8 | | |

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| MANUFACTURING INC | shares | | | | | | |
| SINCLAIR BROADCAST GP -CL A | Common equity shares | 829226109 | 16914 | 1348771 SH | DEFINED | 1, 2, 6, 8 | |
| SINOPEC SHANGHAI PETROCHEM | American Depository Receipt | 82935M109 | 379 | 7959 SH | DEFINED | 1, 6 | |
| SKECHERS U S A INC | Common equity shares | 830566105 | 14847 | 723027 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SKYLINE CORP | Common equity shares | 830830105 | 3127 | 155869 SH | DEFINED | 1, 2 | |
| SKYWEST INC | Common equity shares | 830879102 | 24649 | 1456521 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SMITH (A O) CORP | Common equity shares | 831865209 | 69030 | 1556907 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SMITH MICRO SOFTWARE INC | Common equity shares | 832154108 | 7026 | 751095 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SMITHFIELD FOODS INC | Common equity shares | 832248108 | 103212 | 4289733 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SMUCKER (JM) CO | Common equity shares | 832696405 | 318911 | 4467162 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SOC QUIMICA Y MINERA DE CHI | American Depository Receipt | 833635105 | 19480 | 352533 SH | DEFINED | 1, 2, 5, 6 | |
| SOHU.COM INC | Common equity shares | 83408W103 | 9583 | 107195 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SOLITARIO EXPLORATION & RLTY | Common equity shares | 8342EP107 | 49 | 13685 SH | DEFINED | 1 | |
| SONIC CORP | Common equity shares | 835451105 | 13646 | 1507841 SH | DEFINED | 1, 2, 5, 6, 8 | |
| FORCE PROTECTION INC | Common equity shares | 345203202 | 8588 | 1752737 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SONIC AUTOMOTIVE INC -CL A | Common equity shares | 83545G102 | 22222 | 1586060 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SONOCO PRODUCTS CO | Common equity shares | 835495102 | 180925 | 4993623 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SONOSITE INC | Common equity shares | 83568G104 | 10579 | 317546 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SONY CORP | American Depository Receipt | 835699307 | 5671 | 178157 SH | DEFINED | 1, 2 | |
| SOTHEBY`S | Common equity shares | 835898107 | 130882 | 2488269 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SONUS NETWORKS INC | Common equity shares | 835916107 | 18746 | 4984642 SH | DEFINED | 1, 2, 5, 6, 8 | |
| BANCTRUST FINANCIAL GRP INC | Common equity shares | 05978R107 | 49 | 19648 SH | DEFINED | 1 | |
| SOUTH JERSEY INDUSTRIES INC | Common equity shares | 838518108 | 39934 | 713551 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| PIONEER DRILLING CO | Common equity shares | 723655106 | 30530 | 2212597 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SOUTHERN CMNTY FINL CORP | Common equity shares | 842632101 | 24 | 15900 SH | DEFINED | 1 | |
| SOUTHERN COPPER CORP | Common equity shares | 84265V105 | 275997 | 6853780 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SOUTHERN UNION CO | Common equity shares | 844030106 | 97960 | 3422694 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SOUTHSIDE BANCSHARES INC | Common equity shares | 84470P109 | 6803 | 318017 SH | DEFINED | 1, 2, 8 | |
| SOUTHWEST BANCORP INC | Common equity shares | 844767103 | 5346 | 376731 SH | DEFINED | 1, 2, 8 | |
| SOUTHWEST GAS CORP | Common equity shares | 844895102 | 50042 | 1284057 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |

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|-----------------------------|------------------------------|-----------|--------|----------|----|---------|-------------|
| SWS GROUP INC | Common equity | 78503N107 | 4003 | 659738 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| SOUTHWESTERN ENERGY CO | Common equity | 845467109 | 639724 | 14887782 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| SOVRAN SELF STORAGE INC | Real Estate Investment Trust | 84610H108 | 34922 | 882878 | SH | DEFINED | 1,2,3,5,6,8 |
| SPARTAN MOTORS INC | Common equity | 846819100 | 5364 | 781979 | SH | DEFINED | 1,2,8 |
| | shares | | | | | | |
| SPARTAN STORES INC | Common equity | 846822104 | 8309 | 561737 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| SPECTRANETICS CORP | Common Stock | 84760C107 | 3096 | 657687 | SH | DEFINED | 1,2 |
| SPECTRUM CONTROL INC | Common equity | 847615101 | 4439 | 225530 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| SPEEDWAY MOTORSPORTS INC | Common equity | 847788106 | 4467 | 279530 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| SFN GROUP INC | Common equity | 784153108 | 19362 | 1374516 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| CKX INC | Common equity | 12562M106 | 5169 | 1224341 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| STAAR SURGICAL CO | Common equity | 852312305 | 3289 | 590357 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| STAMPS.COM INC | Common Stock | 852857200 | 4156 | 311437 | SH | DEFINED | 1,2,6 |
| STANDARD MICROSYSTEMS CORP | Common equity | 853626109 | 13989 | 567323 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| STANDARD MOTOR PRODS | Common equity | 853666105 | 5956 | 430713 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| STANDARD PACIFIC CORP | Common equity | 85375C101 | 8784 | 2354186 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| STANDARD REGISTER CO | Common equity | 853887107 | 1500 | 451881 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| STANDEX INTERNATIONAL CORP | Common equity | 854231107 | 11096 | 292918 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| STAR SCIENTIFIC INC | Common equity | 85517P101 | 6465 | 1423983 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| STARTEK INC | Common equity | 85569C107 | 195 | 38914 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| STATE AUTO FINANCIAL CORP | Common equity | 855707105 | 5464 | 299929 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| STATE BANCORP/NY | Common equity | 855716106 | 2997 | 288243 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| STEEL DYNAMICS INC | Common equity | 858119100 | 140006 | 7458821 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| STEELCASE INC | Common equity | 858155203 | 18155 | 1595206 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| STEIN MART INC | Common equity | 858375108 | 5831 | 576920 | SH | DEFINED | 1,2,8 |
| | shares | | | | | | |
| STEINWAY MUSICAL INSTRS INC | Common equity | 858495104 | 3258 | 146707 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| STEMCELLS INC | Common equity | 85857R105 | 2132 | 2343883 | SH | DEFINED | 1,2,5 |
| | shares | | | | | | |
| STEPAN CO | Common equity | 858586100 | 13119 | 180892 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| STERLING BANCSHRS/TX | Common equity | 858907108 | 35946 | 4174806 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| STERICYCLE INC | Common equity | 858912108 | 278982 | 3146280 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| STERIS CORP | Common equity | 859152100 | 74320 | 2151672 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| STERLING BANCORP/NY | Common equity | 859158107 | 5547 | 554107 | SH | DEFINED | 1,2,8 |
| | shares | | | | | | |
| STERLING FINANCIAL | Common Stock | 859319303 | 217 | 12933 | SH | DEFINED | 1 |

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|--------------------------------------|-------------------------------------|-----------|--------|---------|----|---------|------------------|
| CORP/WA STEWART ENTERPRISES -CL A | Common equity | 860370105 | 13996 | 1831524 | SH | DEFINED | 1, 2, 5, 6, 8 |
| STEWART INFORMATION SERVICES | Common equity | 860372101 | 4357 | 415868 | SH | DEFINED | 1, 2, 8 |
| STIFEL FINANCIAL CORP | Common equity | 860630102 | 60186 | 838429 | SH | DEFINED | 1, 2, 5, 6, 8 |
| STILLWATER MINING CO | Common equity | 86074Q102 | 57802 | 2520734 | SH | DEFINED | 1, 2, 5, 6, 8 |
| STONE ENERGY CORP | Common equity | 861642106 | 58969 | 1767174 | SH | DEFINED | 1, 2, 5, 6, 8 |
| STONERIDGE INC | Common equity | 86183P102 | 4288 | 293200 | SH | DEFINED | 1, 2 |
| STRATASYS INC | Common equity | 862685104 | 21030 | 447492 | SH | DEFINED | 1, 2, 5, 6, 8 |
| STRAYER EDUCATION INC | Common equity | 863236105 | 47170 | 361531 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| STURM RUGER & CO INC | Common equity | 864159108 | 12011 | 522886 | SH | DEFINED | 1, 2, 6, 8 |
| SUBURBAN PROPANE PRTNRS -LP | Composition of more than 1 security | 864482104 | 4640 | 82226 | SH | DEFINED | 1 |
| SUFFOLK BANCORP | Common equity | 864739107 | 4514 | 215167 | SH | DEFINED | 1, 2, 5, 8 |
| SUN BANCORP INC/NJ | Common equity | 86663B102 | 67 | 19599 | SH | DEFINED | 1, 8 |
| SUN COMMUNITIES INC | Real Estate Investment Trust | 866674104 | 25093 | 703915 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| SUN HYDRAULICS CORP | Common equity | 866942105 | 9994 | 231953 | SH | DEFINED | 1, 2, 6, 8 |
| SUNCOR ENERGY INC | Common equity | 867224107 | 407 | 9063 | SH | DEFINED | 1, 5, 10 |
| SUNRISE SENIOR LIVING INC | Common equity | 86768K106 | 15329 | 1284782 | SH | DEFINED | 1, 2, 6 |
| SUPERCONDUCTOR TECHNOLOGIES | Common equity | 867931305 | 37 | 12480 | SH | DEFINED | 1 |
| SUPERGEN INC | Common Stock | 868059106 | 3324 | 1072021 | SH | DEFINED | 1, 2 |
| SUPERIOR ENERGY SERVICES INC | Common equity | 868157108 | 101918 | 2485690 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SUPERIOR INDUSTRIES INTL | Common equity | 868168105 | 13654 | 532455 | SH | DEFINED | 1, 2, 5, 8 |
| SUPERTEX INC | Common equity | 868532102 | 4823 | 216440 | SH | DEFINED | 1, 2, 5, 8 |
| SUPPORT.COM INC | Common equity | 86858W101 | 4426 | 852647 | SH | DEFINED | 1, 2, 5 |
| SURMODICS INC | Common equity | 868873100 | 4620 | 369391 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SUSQUEHANNA BANCSHARES INC | Common equity | 869099101 | 45394 | 4855271 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SWIFT ENERGY CO | Common equity | 870738101 | 63461 | 1486934 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SYKES ENTERPRISES INC | Common equity | 871237103 | 17633 | 891935 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SYMMETRICOM INC | Common Stock | 871543104 | 7427 | 1211810 | SH | DEFINED | 1, 2, 5, 8 |
| SYNGENTA AG | American Depository Receipt | 87160A100 | 391 | 5994 | SH | DEFINED | 1 |
| SYNTEL INC | Common equity | 87162H103 | 14528 | 278111 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SYNTROLEUM CORP | Common equity | 871630109 | 2671 | 1182472 | SH | DEFINED | 1, 2, 5 |

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| SYSTEMAX INC | Common equity | 871851101 | 2811 | 207935 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| SXC HEALTH SOLUTIONS CORP | Common Stock | 78505P100 | 31161 | 568599 | SH | DEFINED | 1,2,5,6 |
| TC PIPELINES LP | Limited Partnership | 87233Q108 | 3442 | 66184 | SH | DEFINED | 1 |
| TESSCO TECHNOLOGIES INC | Common equity | 872386107 | 771 | 67060 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| TGC INDUSTRIES INC | Common equity | 872417308 | 89 | 11428 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| THQ INC | Common equity | 872443403 | 6315 | 1384531 | SH | DEFINED | 1,2,5,8 |
| | shares | | | | | | |
| TTM TECHNOLOGIES INC | Common equity | 87305R109 | 29650 | 1632730 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TAKE-TWO INTERACTIVE SFTWR | Common equity | 874054109 | 27241 | 1772546 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TALBOTS INC | Common equity | 874161102 | 19081 | 3159551 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TAUBMAN CENTERS INC | Real Estate Investment Trust | 876664103 | 120258 | 2244588 | SH | DEFINED | 1,2,3,5,6,8 |
| TEAM INC | Common equity | 878155100 | 10111 | 384963 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TECH DATA CORP | Common equity | 878237106 | 68578 | 1348498 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| TECHNE CORP | Common equity | 878377100 | 71853 | 1003614 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| PULSE ELECTRONICS CORP | Common equity | 74586W106 | 5468 | 904740 | SH | DEFINED | 1,2,6,8 |
| | shares | | | | | | |
| TECUMSEH PRODUCTS CO -CL A | Common Stock | 878895200 | 4025 | 401770 | SH | DEFINED | 1,2 |
| TEJON RANCH CO | Common equity | 879080109 | 9444 | 257017 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TEKELEC | Common equity | 879101103 | 13438 | 1654731 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TIM PARTICIPACOES SA | American Depository Receipt | 88706P106 | 3593 | 82273 | SH | DEFINED | 1,2,4,6,10, |
| TELE NORTE LESTE PARTICIPACO | American Depository Receipt | 879246106 | 9332 | 532442 | SH | DEFINED | 1,2,4,5,6,8 |
| TELECOMUNIC SAO PAULO | American Depository Receipt | 87929A102 | 241 | 9769 | SH | DEFINED | 4,8 |
| TELECOMMUNICATION SYS INC | Common Stock | 87929J103 | 3508 | 851591 | SH | DEFINED | 1,2,6,8 |
| TELEDYNE TECHNOLOGIES INC | Common equity | 879360105 | 45085 | 871930 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TELEFONICA SA | American Depository Receipt | 879382208 | 3005 | 119113 | SH | DEFINED | 1,2,8 |
| TELMEX-TELEFONOS DE MEXICO | American Depository Receipt | 879403780 | 3402 | 186310 | SH | DEFINED | 1,6 |
| VIVO PARTICIPACOES SA | American Depository Receipt | 92855S200 | 6050 | 149849 | SH | DEFINED | 1,2,6,8,10 |
| TELIK INC | Common Stock | 87959M109 | 28 | 31628 | SH | DEFINED | 1 |
| TELETECH HOLDINGS INC | Common equity | 879939106 | 17971 | 927498 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| TENGASCO INC | Common equity | 88033R205 | 12 | 10300 | SH | DEFINED | 1 |
| | shares | | | | | | |

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|------------------------------|-----------------------------|-----------|--------|------------|---------|------------------|
| TENNANT CO | Common equity shares | 880345103 | 16352 | 388915 SH | DEFINED | 1, 2, 5, 6, 8 |
| TENNECO INC | Common equity shares | 880349105 | 57827 | 1362250 SH | DEFINED | 1, 2, 5, 6, 8 |
| TEREX CORP | Common equity shares | 880779103 | 109515 | 2956754 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TERREMARK WORLDWIDE INC | Common Stock | 881448203 | 23235 | 1222800 SH | DEFINED | 1, 2, 5, 6, 8 |
| TESCO CORP | Common equity shares | 88157K101 | 14282 | 650438 SH | DEFINED | 1, 2, 5, 6, 8 |
| TESORO CORP | Common equity shares | 881609101 | 211700 | 7890466 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TEVA PHARMACEUTICALS | American Depository Receipt | 881624209 | 41928 | 835699 SH | DEFINED | 1, 2, 8, 10 |
| TETRA TECHNOLOGIES INC/DE | Common equity shares | 88162F105 | 43448 | 2820995 SH | DEFINED | 1, 2, 5, 6, 8 |
| TETRA TECH INC | Common equity shares | 88162G103 | 32293 | 1307944 SH | DEFINED | 1, 2, 5, 6, 8 |
| TEXAS INDUSTRIES INC | Common equity shares | 882491103 | 24167 | 534368 SH | DEFINED | 1, 2, 5, 6, 8 |
| THERAGENICS CORP | Common equity shares | 883375107 | 64 | 30481 SH | DEFINED | 1 |
| KADANT INC | Common equity shares | 48282T104 | 9779 | 373525 SH | DEFINED | 1, 2, 6 |
| THERMOGENESIS CORP | Common equity shares | 883623308 | 24 | 11185 SH | DEFINED | 1 |
| THESTREET.COM | Common equity shares | 88368Q103 | 55 | 16700 SH | DEFINED | 1 |
| THOR INDUSTRIES INC | Common equity shares | 885160101 | 32833 | 983916 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| THORATEC CORP | Common equity shares | 885175307 | 42044 | 1621508 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| 3D SYSTEMS CORP | Common Stock | 88554D205 | 17574 | 361930 SH | DEFINED | 1, 2, 6, 8 |
| TIBCO SOFTWARE INC | Common equity shares | 88632Q103 | 166027 | 6092569 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TIDEWATER INC | Common equity shares | 886423102 | 96535 | 1612899 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TIER TECHNOLOGIES INC | Common Stock | 88650Q100 | 1469 | 266597 SH | DEFINED | 1, 2 |
| TIMKEN CO | Common equity shares | 887389104 | 128319 | 2453695 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TITAN INTERNATIONAL INC | Common equity shares | 88830M102 | 21667 | 814246 SH | DEFINED | 1, 2, 5, 6, 8 |
| TITANIUM METALS CORP | Common equity shares | 888339207 | 95824 | 5157273 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TIVO INC | Common Stock | 888706108 | 22649 | 2585525 SH | DEFINED | 1, 2, 5, 6, 8 |
| TOLL BROTHERS INC | Common equity shares | 889478103 | 156037 | 7892047 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TOLLGRADE COMMUNICATIONS INC | Common equity shares | 889542106 | 252 | 25028 SH | DEFINED | 1, 2 |
| TOMPKINS FINANCIAL CORP | Common equity shares | 890110109 | 7946 | 191280 SH | DEFINED | 1, 2, 5, 8, 17 |
| TOOTSIE ROLL INDUSTRIES INC | Common equity shares | 890516107 | 26310 | 927870 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TOREADOR RESOURCES CORP | Common equity shares | 891050106 | 205 | 18885 SH | DEFINED | 1, 2 |
| TORO CO | Common equity shares | 891092108 | 32701 | 493852 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TOTAL SA | American Depository Receipt | 89151E109 | 3461 | 56763 SH | DEFINED | 1, 2 |

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| TOWER BANCORP INC | Common Stock | 891709107 | 2944 | 131976 SH | DEFINED | 1,2 |
| TOWNEBANK | Common equity shares | 89214P109 | 7080 | 451853 SH | DEFINED | 1,2,8 |
| TOYOTA MOTOR CORP | American Depository Receipt | 892331307 | 2921 | 36405 SH | DEFINED | 1,2 |
| TRACTOR SUPPLY CO | Common equity shares | 892356106 | 132918 | 2220435 SH | DEFINED | 1,2,5,6,8,1 |
| TRADESTATION GROUP INC | Common equity shares | 89267P105 | 6253 | 890749 SH | DEFINED | 1,2,5,6,8 |
| ACI WORLDWIDE INC | Common equity shares | 004498101 | 45725 | 1394012 SH | DEFINED | 1,2,5,6,8,1 |
| TRANSATLANTIC HOLDINGS INC | Common equity shares | 893521104 | 103272 | 2121987 SH | DEFINED | 1,2,5,6,8,1 |
| TRANSATLANTIC PETROLEUM LTD | Common equity shares | G89982105 | 7926 | 2557298 SH | DEFINED | 1,2,6 |
| TRANSCEND SERVICES INC | Common Stock | 893929208 | 3610 | 150428 SH | DEFINED | 1,2 |
| ALLIED HEALTHCARE INTL INC | Common equity shares | 01923A109 | 1965 | 773732 SH | DEFINED | 1,2 |
| TREDEGAR CORP | Common equity shares | 894650100 | 12433 | 576261 SH | DEFINED | 1,2,5,6,8 |
| TREX CO INC | Common equity shares | 89531P105 | 9874 | 302691 SH | DEFINED | 1,2,6,8 |
| TRI-VALLEY CORP | Common equity shares | 895735108 | 10 | 20896 SH | DEFINED | 1 |
| TRIDENT MICROSYSTEMS INC | Common equity shares | 895919108 | 1591 | 1381835 SH | DEFINED | 1,2 |
| WENDY`S/ARBY`S GROUP INC | Common equity shares | 950587105 | 44642 | 8875343 SH | DEFINED | 1,2,5,6,8,1 |
| TRICO BANCSHARES | Common equity shares | 896095106 | 4320 | 264947 SH | DEFINED | 1,2 |
| TRIMBLE NAVIGATION LTD | Common equity shares | 896239100 | 160267 | 3171152 SH | DEFINED | 1,2,5,6,8,1 |
| TRIMERIS INC | Common equity shares | 896263100 | 58 | 23428 SH | DEFINED | 1 |
| TRINITY BIOTECH PLC | American Depository Receipt | 896438306 | 129 | 13700 SH | DEFINED | 17 |
| TRINITY INDUSTRIES | Common equity shares | 896522109 | 80416 | 2192889 SH | DEFINED | 1,2,5,6,8,1 |
| TRIQUINT SEMICONDUCTOR INC | Common equity shares | 89674K103 | 51448 | 3985092 SH | DEFINED | 1,2,5,6,8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/PRN | PUT/ CALL | DISCRETION | MANA |
|----------------------|----------------------|-----------|-------|-------------|--------|-----------|------------|-------------|
| TRIUMPH GROUP INC | Common equity shares | 896818101 | 35990 | 406962 SH | | | DEFINED | 1,2,5,6,8 |
| TRUSTCO BANK CORP/NY | Common equity shares | 898349105 | 10588 | 1785098 SH | | | DEFINED | 1,2,5,8 |
| TRUSTMARK CORP | Common equity shares | 898402102 | 65268 | 2786854 SH | | | DEFINED | 1,2,5,6,8,1 |
| TUESDAY MORNING CORP | Common equity shares | 899035505 | 3189 | 650981 SH | | | DEFINED | 1,2 |

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| TUPPERWARE BRANDS CORP | Common equity shares | 899896104 | 104545 | 1750788 SH | DEFINED | 1,2,5,6,8,1 |
| TURKCELL ILETISIM HIZMET | American Depository Receipt | 900111204 | 1725 | 114775 SH | DEFINED | 1,6,8 |
| TWIN DISC INC | Common equity shares | 901476101 | 6132 | 190304 SH | DEFINED | 1,2 |
| II-VI INC | Common equity shares | 902104108 | 26814 | 538979 SH | DEFINED | 1,2,5,6,8 |
| TYLER TECHNOLOGIES INC | Common equity shares | 902252105 | 16627 | 701330 SH | DEFINED | 1,2,5,6,8 |
| GRAFTECH INTERNATIONAL LTD | Common equity shares | 384313102 | 55795 | 2704544 SH | DEFINED | 1,2,5,6,8 |
| UGI CORP | Common equity shares | 902681105 | 208024 | 6323073 SH | DEFINED | 1,2,5,6,8,1 |
| UIL HOLDINGS CORP | Common equity shares | 902748102 | 35460 | 1161730 SH | DEFINED | 1,2,5,6,8 |
| UMB FINANCIAL CORP | Common equity shares | 902788108 | 35274 | 944351 SH | DEFINED | 1,2,5,6,8,1 |
| USA TRUCK INC | Common equity shares | 902925106 | 1985 | 152480 SH | DEFINED | 1,2 |
| APPLIED ENERGETICS INC | Common Stock | 03819M106 | 698 | 1056431 SH | DEFINED | 1,2 |
| U S GLOBAL INVESTORS INC | Common equity shares | 902952100 | 82 | 10140 SH | DEFINED | 1 |
| UQM TECHNOLOGIES INC | Common equity shares | 903213106 | 1688 | 566032 SH | DEFINED | 1,2 |
| URS CORP | Common equity shares | 903236107 | 140197 | 3044522 SH | DEFINED | 1,2,5,6,8,1 |
| USANA HEALTH SCIENCES INC | Common Stock | 90328M107 | 4520 | 131115 SH | DEFINED | 1,2,5,6,8 |
| USA TECHNOLOGIES INC | Common equity shares | 90328S500 | 29 | 11800 SH | DEFINED | 1 |
| USG CORP | Common equity shares | 903293405 | 42413 | 2545664 SH | DEFINED | 1,2,5,6,8 |
| CHINDEX INTL INC | Common Stock | 169467107 | 4255 | 265104 SH | DEFINED | 1,2 |
| PAETEC HOLDING CORP | Common equity shares | 695459107 | 10084 | 3018453 SH | DEFINED | 1,2,5,6,8 |
| USEC INC | Common equity shares | 90333E108 | 34175 | 7766535 SH | DEFINED | 1,2,5,6,8 |
| U S PHYSICAL THERAPY INC | Common equity shares | 90337L108 | 5379 | 240919 SH | DEFINED | 1,2,5 |
| ULTIMATE SOFTWARE GROUP INC | Common Stock | 90385D107 | 28886 | 491639 SH | DEFINED | 1,2,5,6,8 |
| ULTRALIFE CORP | Common equity shares | 903899102 | 77 | 15100 SH | DEFINED | 1 |
| ULTRA PETROLEUM CORP | Common equity shares | 903914109 | 147572 | 2996317 SH | DEFINED | 1,2,5,6,8,1 |
| ULTRAPAR PARTICIPACOES SA | American Depository Receipt | 90400P101 | 3146 | 185523 SH | DEFINED | 1,2,4,5,6,1 |
| ULTRATECH INC | Common Stock | 904034105 | 16087 | 547035 SH | DEFINED | 1,2,6,8 |
| UMPQUA HOLDINGS CORP | Common equity shares | 904214103 | 46262 | 4043715 SH | DEFINED | 1,2,5,6,8 |
| UNIFI INC | Common equity shares | 904677200 | 5221 | 307279 SH | DEFINED | 1,2 |
| UNIFIRST CORP | Common equity shares | 904708104 | 17751 | 334801 SH | DEFINED | 1,2,5,6,8 |
| UNILEVER NV | Similar to ADR Certificates representing | 904784709 | 3280 | 104652 SH | DEFINED | 1,8 |

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| | ordinary shares | | | | | | |
| UNION FIRST MARKET BANKSHARS | Common equity shares | 90662P104 | 3884 | 345220 SH | DEFINED | 1,2 | |
| UNISOURCE ENERGY CORP | Common equity shares | 909205106 | 34723 | 961090 SH | DEFINED | 1,2,5,6,8,1 | |
| UNIT CORP | Common equity shares | 909218109 | 80264 | 1295612 SH | DEFINED | 1,2,5,6,8,1 | |
| PENSKE AUTOMOTIVE GROUP INC | Common equity shares | 70959W103 | 28495 | 1423218 SH | DEFINED | 1,2,5,6,8 | |
| UNITED COMMUNITY FINL CORP | Common equity shares | 909839102 | 35 | 26008 SH | DEFINED | 1 | |
| UNITED BANKSHARES INC/WV | Common equity shares | 909907107 | 38262 | 1442947 SH | DEFINED | 1,2,5,6,8 | |
| UNITED CAPITAL CORP | Common equity shares | 909912107 | 1425 | 50256 SH | DEFINED | 1,2 | |
| UDR INC | Real Estate Investment Trust | 902653104 | 165312 | 6783522 SH | DEFINED | 1,2,3,5,6,8 | |
| UNITED FIRE & CAS CO | Common equity shares | 910331107 | 10233 | 506448 SH | DEFINED | 1,2,5,8 | |
| UNITED MICROELECTRONICS CORP | American Depository Receipt | 910873405 | 7451 | 2729302 SH | DEFINED | 1,2,6,8 | |
| UMH PROPERTIES INC | Real Estate Investment Trust | 903002103 | 1805 | 181524 SH | DEFINED | 1,2 | |
| UNITED NATURAL FOODS INC | Common equity shares | 911163103 | 50201 | 1120086 SH | DEFINED | 1,2,5,6,8 | |
| UNITED RENTALS INC | Common equity shares | 911363109 | 72838 | 2188756 SH | DEFINED | 1,2,5,6,8,1 | |
| US CELLULAR CORP | Common equity shares | 911684108 | 11077 | 215187 SH | DEFINED | 1,2,5,6,8 | |
| U S ENERGY CORP/WY | Common equity shares | 911805109 | 2760 | 440876 SH | DEFINED | 1,2 | |
| U S LIME & MINERALS | Common equity shares | 911922102 | 1562 | 38639 SH | DEFINED | 1,2,6 | |
| U S GOLD CORP | Common Stock | 912023207 | 56024 | 6344428 SH | DEFINED | 1,2,6,8 | |
| UNITED STATIONERS INC | Common equity shares | 913004107 | 41630 | 585928 SH | DEFINED | 1,2,5,6,8 | |
| UNITED THERAPEUTICS CORP | Common equity shares | 91307C102 | 103118 | 1538594 SH | DEFINED | 1,2,5,6,8,1 | |
| UNITIL CORP | Common equity shares | 913259107 | 4927 | 209152 SH | DEFINED | 1,2 | |
| UNITRIN INC | Common equity shares | 913275103 | 43678 | 1414403 SH | DEFINED | 1,2,5,6,8,1 | |
| UNIVERSAL AMERICAN CORP | Common equity shares | 913377107 | 18407 | 803447 SH | DEFINED | 1,2,5,6,8,1 | |
| UNIVERSAL CORP/VA | Common equity shares | 913456109 | 103769 | 2383447 SH | DEFINED | 1,2,5,6,17 | |
| UNIVERSAL DISPLAY CORP | Common equity shares | 91347P105 | 37560 | 682369 SH | DEFINED | 1,2,5,6,8 | |
| UNIVERSAL ELECTRONICS INC | Common equity shares | 913483103 | 8480 | 286632 SH | DEFINED | 1,2,5,6,8 | |
| UNIVERSAL FOREST PRODS INC | Common equity shares | 913543104 | 20840 | 568576 SH | DEFINED | 1,2,5,6,8 | |
| UNIVERSAL HEALTH RLTY INCOME | Real Estate Investment Trust | 91359E105 | 16697 | 412031 SH | DEFINED | 1,2,3,5,8 | |
| UNIVERSAL INSURANCE HLDGS | Common equity shares | 91359V107 | 1461 | 269439 SH | DEFINED | 1,2 | |
| UNVL STAINLESS & | Common equity | 913837100 | 4301 | 127567 SH | DEFINED | 1,2,5 | |

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| ALLOY PRODS | shares | | | | | | |
| UNIVERSAL HEALTH SVCS INC | Common equity | 913903100 | 126091 | 2551814 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNIVEST CORP OF PENNSYLVANIA | Common equity | 915271100 | 5989 | 337934 | SH | DEFINED | 1, 2, 8 |
| INTERMEC INC | Common equity | 458786100 | 12026 | 1114553 | SH | DEFINED | 1, 2, 5, 6, 8 |
| URANIUM RESOURCES INC | Common Stock | 916901507 | 111 | 53330 | SH | DEFINED | 1 |
| OILSANDS QUEST INC | Common equity | 678046103 | 402 | 838764 | SH | DEFINED | 1, 2, 8 |
| UROLOGIX INC | Common Stock | 917273104 | 7 | 12100 | SH | DEFINED | 1 |
| UROPLASTY INC | Common equity | 917277204 | 69 | 10500 | SH | DEFINED | 1 |
| URSTADT BIDDLE PROPERTIES | Real Estate Investment Trust | 917286205 | 10328 | 542980 | SH | DEFINED | 1, 2, 3, 5, 8 |
| ULURU INC | Common equity | 90403T100 | 2 | 24385 | SH | DEFINED | 1 |
| VSE CORP | Common Stock | 918284100 | 2418 | 81342 | SH | DEFINED | 1, 2 |
| VAALCO ENERGY INC | Common equity | 91851C201 | 9631 | 1241643 | SH | DEFINED | 1, 2, 8 |
| VAIL RESORTS INC | Common equity | 91879Q109 | 39456 | 809103 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VALASSIS COMMUNICATIONS INC | Common equity | 918866104 | 29529 | 1013382 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VALHI INC | Common equity | 918905100 | 213 | 7987 | SH | DEFINED | 1 |
| VALENCE TECHNOLOGY INC | Common equity | 918914102 | 81 | 51724 | SH | DEFINED | 1, 6 |
| SYNERGETICS USA INC | Common equity | 87160G107 | 103 | 17600 | SH | DEFINED | 1 |
| VALLEY NATIONAL BANCORP | Common equity | 919794107 | 73788 | 5285743 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VALMONT INDUSTRIES INC | Common equity | 920253101 | 58240 | 558013 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VALSPAR CORP | Common equity | 920355104 | 161387 | 4127554 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RETAIL VENTURES INC | Common equity | 76128Y102 | 15742 | 912736 | SH | DEFINED | 1, 2, 6, 8 |
| VALUE LINE INC | Common equity | 920437100 | 369 | 25266 | SH | DEFINED | 1, 2 |
| VALUECLICK INC | Common equity | 92046N102 | 48439 | 3350152 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VALUEVISION MEDIA INC -CL A | Common equity | 92047K107 | 92 | 14539 | SH | DEFINED | 1 |
| VARIAN SEMICONDUCTOR EQUIPMT | Common equity | 922207105 | 99278 | 2039871 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VASCO DATA SEC INTL INC | Common equity | 92230Y104 | 7546 | 549612 | SH | DEFINED | 1, 2, 5, 6 |
| VASCULAR SOLUTIONS INC | Common equity | 92231M109 | 3026 | 277344 | SH | DEFINED | 1, 2 |
| VECTREN CORP | Common equity | 92240G101 | 134091 | 4929788 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VECTOR GROUP LTD | Common equity | 92240M108 | 13704 | 792409 | SH | DEFINED | 1, 2, 6, 8, 17 |
| VEECO INSTRUMENTS INC | Common equity | 922417100 | 45103 | 887236 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VENTAS INC | Real Estate Investment Trust | 92276F100 | 425479 | 7835825 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |

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| VERTEX PHARMACEUTICALS INC | Common equity shares | 92532F100 | 313863 | 6548415 SH | DEFINED | 1,2,5,6,8,1 |
| VIAD CORP | Common equity shares | 92552R406 | 11515 | 481031 SH | DEFINED | 1,2,5,6,8 |
| VIASAT INC | Common equity shares | 92552V100 | 30151 | 756550 SH | DEFINED | 1,2,5,6,8 |
| VICAL INC | Common equity shares | 925602104 | 3668 | 1239924 SH | DEFINED | 1,2 |
| VICOR CORP | Common equity shares | 925815102 | 6833 | 414179 SH | DEFINED | 1,2,5,6,8 |
| TATA COMMUNICATIONS LTD | American Depository Receipt | 876564105 | 156 | 14344 SH | DEFINED | 1,6,8 |
| L-1 IDENTITY SOLUTIONS INC | Common equity shares | 50212A106 | 18347 | 1557746 SH | DEFINED | 1,2,5,6,8 |
| VILLAGE SUPER MARKET -CL A | Common equity shares | 927107409 | 4055 | 139266 SH | DEFINED | 1,2,17 |
| VINA CONCHA Y TORO SA | American Depository Receipt | 927191106 | 2281 | 48506 SH | DEFINED | 1,2,6 |
| VIRCO MFG. CORP | Common equity shares | 927651109 | 36 | 11061 SH | DEFINED | 1 |
| VIRGINIA COMM BANCORP INC | Common equity shares | 92778Q109 | 1920 | 334824 SH | DEFINED | 1,2 |
| STELLARONE CORP | Common equity shares | 85856G100 | 6004 | 422845 SH | DEFINED | 1,2,8 |
| VISTA GOLD CORP | Common equity shares | 927926303 | 108 | 26900 SH | DEFINED | 1 |
| KIT DIGITAL INC | Common Stock | 482470200 | 6060 | 503351 SH | DEFINED | 1,2 |
| VIROPHARMA INC | Common equity shares | 928241108 | 45947 | 2308942 SH | DEFINED | 1,2,5,6,8,1 |
| VITAL IMAGES INC | Common equity shares | 92846N104 | 4203 | 311203 SH | DEFINED | 1,2,5,6,8 |
| VIVUS INC | Common Stock | 928551100 | 19747 | 3189945 SH | DEFINED | 1,2,5,6,8 |
| VODAFONE GROUP PLC | Depository Receipt | 92857W209 | 12443 | 432775 SH | DEFINED | 1,2 |
| ALUMINA LTD | American Depository Receipt | 022205108 | 219 | 21533 SH | DEFINED | 1 |
| FIBRIA CELULOSE SA | American Depository Receipt | 31573A109 | 2920 | 177840 SH | DEFINED | 1,2,6,10 |
| WD-40 CO | Common equity shares | 929236107 | 15972 | 377319 SH | DEFINED | 1,2,5,6,8 |
| WGL HOLDINGS INC | Common equity shares | 92924F106 | 140177 | 3594238 SH | DEFINED | 1,2,5,6,8,1 |
| INTEGRYS ENERGY GROUP INC | Common equity shares | 45822P105 | 181192 | 3587357 SH | DEFINED | 1,2,5,6,8,1 |
| WSFS FINANCIAL CORP | Common equity shares | 929328102 | 5782 | 122822 SH | DEFINED | 1,2,5,8 |
| WABASH NATIONAL CORP | Common equity shares | 929566107 | 15470 | 1335814 SH | DEFINED | 1,2,6,8 |
| WABTEC CORP | Common equity shares | 929740108 | 87699 | 1292949 SH | DEFINED | 1,2,5,6,8,1 |
| GEO GROUP INC | Common equity shares | 36159R103 | 38095 | 1485722 SH | DEFINED | 1,2,5,6,8 |
| WADDELL&REED FINL INC -CL A | Common equity shares | 930059100 | 90964 | 2239841 SH | DEFINED | 1,2,5,6,8,1 |
| WALTER ENERGY INC | Common equity shares | 93317Q105 | 126637 | 935039 SH | DEFINED | 1,2,5,6,8,1 |
| WASHINGTON BANKING | Common equity | 937303105 | 3787 | 268642 SH | DEFINED | 1,2 |

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|---------------------|---------------|-----------|--------|---------|----|---------|------------------|
| CO | shares | | | | | | |
| WASHINGTON FED INC | Common equity | 938824109 | 52989 | 3056024 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| WASHINGTON REIT | Real Estate | 939653101 | 67528 | 2171942 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| | Investment | | | | | | |
| | Trust | | | | | | |
| WASHINGTON TR | Common equity | 940610108 | 6365 | 268169 | SH | DEFINED | 1, 2, 5, 8 |
| BANCORP INC | shares | | | | | | |
| WASTE CONNECTIONS | Common equity | 941053100 | 89086 | 3094461 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| INC | shares | | | | | | |
| WATSCO INC | Common equity | 942622200 | 70617 | 1012928 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| WATTS WATER | Common equity | 942749102 | 24829 | 650095 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TECHNOLOGIES INC | shares | | | | | | |
| WAUSAU PAPER CORP | Common equity | 943315101 | 9082 | 1188891 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| WAVE SYSTEMS CORP | Common Stock | 943526301 | 4797 | 1532840 | SH | DEFINED | 1, 2 |
| -CL A | | | | | | | |
| WEBSense INC | Common equity | 947684106 | 23414 | 1019413 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| WEBSTER FINANCIAL | Common equity | 947890109 | 73094 | 3410893 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CORP | shares | | | | | | |
| SCHIFF NUTRITION | Common equity | 806693107 | 2006 | 219761 | SH | DEFINED | 1, 2, 17 |
| INTL INC | shares | | | | | | |
| WEINGARTEN REALTY | Real Estate | 948741103 | 115699 | 4616543 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| INVST | Investment | | | | | | |
| | Trust | | | | | | |
| WEIS MARKETS INC | Common equity | 948849104 | 10843 | 268051 | SH | DEFINED | 1, 2, 5, 8, 17 |
| | shares | | | | | | |
| WERNER ENTERPRISES | Common equity | 950755108 | 48012 | 1813661 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| INC | shares | | | | | | |
| WESBANCO INC | Common equity | 950810101 | 10454 | 504661 | SH | DEFINED | 1, 2, 5, 8 |
| | shares | | | | | | |
| WESCO FINANCIAL | Common equity | 950817106 | 6321 | 16232 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CORP | shares | | | | | | |
| WESCO INTL INC | Common equity | 95082P105 | 36206 | 579169 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| WEST BANCORPORATION | Common equity | 95123P106 | 2201 | 276087 | SH | DEFINED | 1, 2 |
| INC | shares | | | | | | |
| WEST COAST | Common equity | 952145100 | 6209 | 1788647 | SH | DEFINED | 1, 2 |
| BANCORP/OR | shares | | | | | | |
| WEST MARINE INC | Common Stock | 954235107 | 2954 | 282982 | SH | DEFINED | 1, 2 |
| WEST PHARMACEUTICAL | Common equity | 955306105 | 35226 | 786853 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SVSC INC | shares | | | | | | |
| WESTAMERICA | Common equity | 957090103 | 122442 | 2383498 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BANCORPORATION | shares | | | | | | |
| RED LION HOTELS | Common equity | 756764106 | 1868 | 228020 | SH | DEFINED | 1, 2 |
| CORP | shares | | | | | | |
| WESTELL TECH INC | Common equity | 957541105 | 161 | 46210 | SH | DEFINED | 1 |
| -CL A | shares | | | | | | |
| WESTERN DIGITAL | Common equity | 958102105 | 337430 | 9049001 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CORP | shares | | | | | | |
| WESTAR ENERGY INC | Common equity | 95709T100 | 84210 | 3187346 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| WESTMORELAND COAL | Common equity | 960878106 | 164 | 11190 | SH | DEFINED | 1, 5 |
| CO | shares | | | | | | |
| WESTPAC BANKING | American | 961214301 | 336 | 2690 | SH | DEFINED | 1 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| WESTWOOD ONE INC | Common Stock | 961815305 | 479 | 66121 | SH | DEFINED | 1, 2 |
| WET SEAL INC | Common Stock | 961840105 | 19241 | 4496039 | SH | DEFINED | 1, 2, 6, 8 |
| WEYCO GROUP INC | Common equity | 962149100 | 3689 | 150952 | SH | DEFINED | 1, 2 |

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| WHITNEY HOLDING CORP | shares Common equity | 966612103 | 49146 | 3608465 SH | DEFINED | 1, 2, 5, 6, 8 |
| WIDEPOINT CORP | shares Common equity | 967590100 | 36 | 28400 SH | DEFINED | 1 |
| WILLBROS GROUP INC | shares Common equity | 969203108 | 17438 | 1597180 SH | DEFINED | 1, 2, 5, 6, 8 |
| CLAYTON WILLIAMS ENERGY INC | Common Stock | 969490101 | 31860 | 301364 SH | DEFINED | 1, 2, 5, 6, 8 |
| MAGELLAN MIDSTREAM PRTNRS LP | Limited Partnership | 559080106 | 14128 | 236019 SH | DEFINED | 1 |
| WILLIAMS-SONOMA INC | Common equity | 969904101 | 139667 | 3448524 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WILMINGTON TRUST CORP | shares Common equity | 971807102 | 9805 | 2169248 SH | DEFINED | 1, 2, 5, 6, 8 |
| WILSHIRE BANCORP INC | Common equity | 97186T108 | 2257 | 461549 SH | DEFINED | 1, 2, 6, 8 |
| WINNEBAGO INDUSTRIES | Common equity | 974637100 | 8229 | 615443 SH | DEFINED | 1, 2, 5, 8 |
| WIPRO LTD | American Depository Receipt | 97651M109 | 14123 | 964167 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WIRELESS TELECOM GROUP INC | Common equity | 976524108 | 11 | 10100 SH | DEFINED | 1 |
| KRATOS DEFENSE & SECURITY | Common equity | 50077B207 | 4808 | 337917 SH | DEFINED | 1, 2 |
| WOLVERINE WORLD WIDE | Common equity | 978097103 | 44216 | 1186006 SH | DEFINED | 1, 2, 5, 6, 8 |
| WOODWARD GOVERNOR CO | Common equity | 980745103 | 77647 | 2246838 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WORLD ACCEPTANCE CORP/DE | Common equity | 981419104 | 24195 | 371020 SH | DEFINED | 1, 2, 5, 6, 8 |
| WORLD FUEL SERVICES CORP | Common equity | 981475106 | 87108 | 2145030 SH | DEFINED | 1, 2, 5, 6, 8 |
| WORLD WRESTLING ENTMT INC | Common equity | 98156Q108 | 6108 | 486017 SH | DEFINED | 1, 2, 6, 8, 17 |
| X-RITE INC | Common equity | 983857103 | 2522 | 531330 SH | DEFINED | 1, 2 |
| YADKIN VALLEY FINANCIAL CORP | Common equity | 984314104 | 30 | 12679 SH | DEFINED | 1 |
| YANZHOU COAL MINING CO LTD | American Depository Receipt | 984846105 | 796 | 21929 SH | DEFINED | 1, 6 |
| YORK WATER CO | Common equity | 987184108 | 4176 | 240002 SH | DEFINED | 1, 2, 5 |
| YOUNG INNOVATIONS INC | Common equity | 987520103 | 3806 | 121244 SH | DEFINED | 1, 2 |
| ZALE CORP | Common equity | 988858106 | 238 | 59493 SH | DEFINED | 1, 2 |
| HARBINGER GROUP INC | Common equity | 41146A106 | 759 | 145695 SH | DEFINED | 1, 2 |
| ZEBRA TECHNOLOGIES CP -CL A | Common equity | 989207105 | 58916 | 1501334 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ZIX CORP | Common equity | 98974P100 | 4224 | 1147984 SH | DEFINED | 1, 2, 5 |
| ZORAN CORP | Common equity | 98975F101 | 14019 | 1349059 SH | DEFINED | 1, 2, 5, 6, 8 |
| ZOLTEK COS INC | Common equity | 98975W104 | 7895 | 587707 SH | DEFINED | 1, 2, 5, 6, 8 |
| ZYGO CORP | Common equity | 989855101 | 4882 | 333870 SH | DEFINED | 1, 2 |
| ZOLL MEDICAL CORP | Common equity | 989922109 | 20454 | 456536 SH | DEFINED | 1, 2, 5, 6, 8 |

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| AMDOCS LTD | shares Common equity | G02602103 | 65646 | 2275479 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARCH CAPITAL GROUP LTD | shares Common equity | G0450A105 | 97830 | 986222 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CENTRAL EUROPEAN MEDIA | Common Stock | G20045202 | 7923 | 375607 | SH | DEFINED | 1, 2, 5, 6 |
| CHINA YUCHAI INTERNATIONAL | shares Common equity | G21082105 | 991 | 33784 | SH | DEFINED | 1, 2 |
| CDC CORP | shares Common equity | G2022L114 | 1313 | 514861 | SH | DEFINED | 1, 2, 6 |
| CONSOLIDATED WATER CO INC | Common Stock | G23773107 | 3045 | 279326 | SH | DEFINED | 1, 2, 5 |
| FRESH DEL MONTE PRODUCE INC | shares Common equity | G36738105 | 23913 | 915917 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GARMIN LTD | shares Common equity | H2906T109 | 71638 | 2115781 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GLOBAL SOURCES LTD | shares Common equity | G39300101 | 3499 | 300889 | SH | DEFINED | 1, 2 |
| HELEN OF TROY LTD | shares Common equity | G4388N106 | 28023 | 953165 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NORDIC AMER TANKER SHIPPING | shares Common equity | G65773106 | 23077 | 928986 | SH | DEFINED | 1, 2, 5, 6 |
| ORIENT-EXPRESS HOTELS | shares Common equity | G67743107 | 31289 | 2529355 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| PARTNERRE LTD | shares Common equity | G6852T105 | 99208 | 1251973 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARGO GROUP INTL HOLDINGS LTD | shares Common equity | G0464B107 | 24988 | 756328 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SALIX PHARMACEUTICALS LTD | shares Common equity | 795435106 | 56782 | 1620897 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SINA CORP | shares Common equity | G81477104 | 11596 | 108348 | SH | DEFINED | 1, 2, 5, 6 |
| UTI WORLDWIDE INC | Common Stock | G87210103 | 27064 | 1337162 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WHITE MTNS INS GROUP LTD | shares Common equity | G9618E107 | 50715 | 139263 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XOMA LTD | shares Common equity | G9825R206 | 33 | 11497 | SH | DEFINED | 1 |
| UBS AG | shares Common equity | H89231338 | 60844 | 3370855 | SH | DEFINED | 1 |
| MILlicom INTL CELLULAR SA | shares Common equity | L6388F110 | 15495 | 161148 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AUDIOCODES LTD | shares Common equity | M15342104 | 247 | 41530 | SH | DEFINED | 1 |
| ALVARION LTD | Common Stock | M0861T100 | 80 | 42391 | SH | DEFINED | 1 |
| CERAGON NETWORKS LTD | Common Stock | M22013102 | 954 | 78959 | SH | DEFINED | 1, 2 |
| CHECK POINT SOFTWARE TECHN | shares Common equity | M22465104 | 20091 | 393561 | SH | DEFINED | 1, 2, 5, 8, 12 |
| ORBOTECH LTD | shares Common equity | M75253100 | 381 | 29688 | SH | DEFINED | 1, 6 |
| ASML HOLDING NV | Similar to ADR Certificates representing ordinary shares | N07059186 | 326 | 7331 | SH | DEFINED | 1 |
| CHICAGO BRIDGE & IRON CO | Similar to ADR Certificates representing | 167250109 | 41930 | 1031224 | SH | DEFINED | 1, 2, 5, 6 |

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|--------------------------------|-------------------------------------|-----------|-------|---------|----|---------|------------------|
| CNH GLOBAL NV | ordinary shares Common equity | N20935206 | 13168 | 271141 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CORE LABORATORIES NV | shares Common equity | N22717107 | 65464 | 640763 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ORTHOFIX INTERNATIONAL NV | shares Common equity | N6748L102 | 12488 | 384828 | SH | DEFINED | 1, 2, 5, 6, 8 |
| QIAGEN NV | Common Stock | N72482107 | 1271 | 63307 | SH | DEFINED | 1, 5 |
| STEINER LEISURE LTD | Common equity | P8744Y102 | 14736 | 318567 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EXCEL MARITIME CARRIERS LTD | shares Common equity | V3267N107 | 3142 | 732639 | SH | DEFINED | 1, 2, 5, 6 |
| ROYAL CARIBBEAN CRUISES LTD | shares Common equity | V7780T103 | 93435 | 2264379 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AFC ENTERPRISES INC | Common Stock | 00104Q107 | 7444 | 492188 | SH | DEFINED | 1, 2, 6 |
| SEATTLE GENETICS INC | Common Stock | 812578102 | 42653 | 2739499 | SH | DEFINED | 1, 2, 5, 6, 8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|---------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|------------|------------------|
| SIEMENS AG | American Depository Receipt | 826197501 | 2961 | 21560 | SH | | DEFINED | 1, 2 |
| GMX RESOURCES INC | Common Stock | 38011M108 | 5510 | 892623 | SH | | DEFINED | 1, 2, 8 |
| NUSTAR ENERGY LP | Limited Partnership | 67058H102 | 7456 | 109818 | SH | | DEFINED | 1 |
| DR REDDY`S LABORATORIES LTD | American Depository Receipt | 256135203 | 12922 | 346458 | SH | | DEFINED | 1, 2, 4, 5, 6 |
| ICO GLBAL COMM HLDGS LTD/DE | Common equity | 44930K108 | 3891 | 1456796 | SH | | DEFINED | 1, 2, 6 |
| DONEGAL GROUP INC | shares Common equity | 257701201 | 3353 | 250776 | SH | | DEFINED | 1, 2, 17 |
| ENTERPRISE FINL SERVICES CP | shares Common equity | 293712105 | 3450 | 244996 | SH | | DEFINED | 1, 2 |
| KINDRED HEALTHCARE INC | shares Common equity | 494580103 | 34077 | 1426916 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| GENON ENERGY INC | shares Common equity | 37244E107 | 41128 | 10804191 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| RETRACTABLE TECHNOLOGIES INC | shares Common equity | 76129W105 | 30 | 18000 | SH | | DEFINED | 1 |
| KINDER MORGAN MANAGEMENT LLC | shares Common equity | 49455U100 | 52016 | 793060 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| ZHONE TECHNOLOGIES INC | Common Stock | 98950P884 | 45 | 19855 | SH | | DEFINED | 1 |
| GLOBAL POWER EQUIPMENT GROUP | Common Stock | 37941P306 | 278 | 10100 | SH | | DEFINED | 1 |
| ACURA PHARMACEUTICALS INC | Common equity | 00509L703 | 722 | 229479 | SH | | DEFINED | 1, 2 |
| TASER INTERNATIONAL INC | Common equity | 87651B104 | 5246 | 1288867 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| ALLIANCE DATA | Common equity | 018581108 | 141618 | 1648767 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |

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|---------------------|---------------|-----------|--------|---------|----|---------|------------------|
| SYSTEMS CORP | shares | | | | | | |
| JOY GLOBAL INC | Common equity | 481165108 | 374472 | 3789766 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| RAPTOR | Common equity | 75382F106 | 52 | 15044 | SH | DEFINED | 1 |
| PHARMACEUTICAL | shares | | | | | | |
| CORP | | | | | | | |
| BANNER CORP | Common equity | 06652V109 | 190 | 80480 | SH | DEFINED | 1 |
| | shares | | | | | | |
| GRUPO TELEVISIA SAB | American | 40049J206 | 63933 | 2606281 | SH | DEFINED | 1, 2, 4, 5, 6, 1 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| PRINCETON REVIEW | Common equity | 742352107 | 124 | 326882 | SH | DEFINED | 1, 2, 5 |
| INC | shares | | | | | | |
| SK TELECOM CO LTD | American | 78440P108 | 4982 | 264848 | SH | DEFINED | 1, 2, 5, 6, 12, |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| PHOENIX COMPANIES | Common equity | 71902E109 | 6674 | 2454275 | SH | DEFINED | 1, 2, 5, 8 |
| INC | shares | | | | | | |
| MOSYS INC | Common equity | 619718109 | 2754 | 458439 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| WRIGHT MEDICAL | Common equity | 98235T107 | 14502 | 852606 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GROUP INC | shares | | | | | | |
| INLAND REAL ESTATE | Real Estate | 457461200 | 23267 | 2438956 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| CORP | Investment | | | | | | |
| | Trust | | | | | | |
| HDFC BANK LTD | American | 40415F101 | 38804 | 228334 | SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| | Depository | | | | | | |
| | Receipt | | | | | | |
| NATUS MEDICAL INC | Common Stock | 639050103 | 10399 | 618977 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BIOSANTE | Common equity | 09065V203 | 2226 | 1124317 | SH | DEFINED | 1, 2 |
| PHARMACEUTICALS | shares | | | | | | |
| INC | | | | | | | |
| MEDCATH CORP | Common equity | 58404W109 | 6592 | 472615 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| INERGY LP | Misc Equity | 456615103 | 4917 | 122618 | SH | DEFINED | 1 |
| ALLIANCE HEALTHCARE | Common equity | 018606202 | 2625 | 593733 | SH | DEFINED | 1, 2, 5, 6 |
| SVCS INC | shares | | | | | | |
| PDF SOLUTIONS INC | Common equity | 693282105 | 2269 | 341395 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| BUNGE LTD | Common equity | G16962105 | 183369 | 2535215 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| FRONTLINE LTD | Common equity | G3682E127 | 12065 | 487031 | SH | DEFINED | 1, 2, 5, 6, 10 |
| | shares | | | | | | |
| OMNICELL INC | Common equity | 68213N109 | 11874 | 779152 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| ALTERRA CAPITAL | Common Stock | G0229R108 | 39762 | 1779845 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HOLDINGS LTD | | | | | | | |
| EXPRESS-1 EXPEDITED | Common equity | 30217Q108 | 23 | 10700 | SH | DEFINED | 1 |
| SOLTNS | shares | | | | | | |
| TIMBERLINE | Common equity | 887133106 | 24 | 24700 | SH | DEFINED | 1 |
| RESOURCES CORP | shares | | | | | | |
| GLADSTONE CAPITAL | Common equity | 376535100 | 5342 | 472231 | SH | DEFINED | 1, 2, 8 |
| CORP | shares | | | | | | |
| GIVEN IMAGING | Common Stock | M52020100 | 290 | 14706 | SH | DEFINED | 1 |
| IMPERIAL SUGAR CO | Common Stock | 453096208 | 3246 | 243340 | SH | DEFINED | 1, 2 |
| DELCATH SYSTEMS INC | Common equity | 24661P104 | 5659 | 768334 | SH | DEFINED | 1, 2, 8 |
| | shares | | | | | | |
| CROSS COUNTRY | Common equity | 227483104 | 5110 | 652451 | SH | DEFINED | 1, 2, 5, 8 |
| HEALTHCARE INC | shares | | | | | | |
| PENN VIRGINIA RES | Composition | 707884102 | 1919 | 69268 | SH | DEFINED | 1 |
| PRTNR LP | of more than | | | | | | |
| | 1 security | | | | | | |

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|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------|-----------|--------|------------|---------|------------------|
| MAHANAGAR TELEPHONE NIGAM | American Depository Receipt | 559778402 | 257 | 125007 SH | DEFINED | 1, 8 |
| AMERIGROUP CORP | Common equity shares | 03073T102 | 83394 | 1297902 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMN HEALTHCARE SERVICES INC | Common equity shares | 001744101 | 6555 | 757523 SH | DEFINED | 1, 2, 6, 8 |
| ADVISORY BOARD CO | Common equity shares | 00762W107 | 16754 | 325343 SH | DEFINED | 1, 2, 5, 6, 8 |
| ACUITY BRANDS INC | Common equity shares | 00508Y102 | 92475 | 1581064 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WEIGHT WATCHERS INTL INC | Common equity shares | 948626106 | 32467 | 463183 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BRASIL TELECOM SA | American Depository Receipt | 10553M101 | 2579 | 95432 SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| MAGMA DESIGN AUTOMATION INC | Common equity shares | 559181102 | 8315 | 1219047 SH | DEFINED | 1, 2, 6 |
| VCA ANTECH INC | Common equity shares | 918194101 | 53602 | 2128494 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ALERE INC | Common Stock | 01449J105 | 40633 | 1038143 SH | DEFINED | 1, 2, 5, 6, 8 |
| STAGE STORES INC | Common equity shares | 85254C305 | 28070 | 1460516 SH | DEFINED | 1, 2, 5, 6, 8 |
| MCG CAPITAL CORP | Common equity shares | 58047P107 | 12022 | 1849529 SH | DEFINED | 1, 2, 6, 8 |
| ALUMINUM CORP CHINA LTD | American Depository Receipt | 022276109 | 780 | 32951 SH | DEFINED | 1, 6 |
| CENTENE CORP | Common equity shares | 15135B101 | 38462 | 1166321 SH | DEFINED | 1, 2, 5, 6, 8 |
| FIVE STAR QUALITY CARE INC | Common Stock | 33832D106 | 5042 | 620124 SH | DEFINED | 1, 2 |
| WESTFIELD FINANCIAL INC | Common equity shares | 96008P104 | 5707 | 630338 SH | DEFINED | 1, 2, 17 |
| BANCO DE CHILE | American Depository Receipt | 059520106 | 2500 | 29701 SH | DEFINED | 1, 2, 5, 6, 8 |
| ENDEAVOUR INTERNATIONAL CORP | Common Stock | 29259G200 | 5137 | 404517 SH | DEFINED | 1, 2, 6 |
| GREEN BANKSHARES INC | Common equity shares | 394361208 | 539 | 193342 SH | DEFINED | 1, 2 |
| HOUSTON AMERN ENERGY CORP | Common equity shares | 44183U100 | 5167 | 335284 SH | DEFINED | 1, 2 |
| SYNAPTICS INC | Common equity shares | 87157D109 | 21578 | 798503 SH | DEFINED | 1, 2, 5, 6, 8 |
| LORILLARD INC | Common equity shares | 544147101 | 503547 | 5299586 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COGENT COMMUNICATIONS GRP | Common equity shares | 19239V302 | 13229 | 927134 SH | DEFINED | 1, 2, 5, 6, 8 |
| SUNOCO LOGISTICS PARTNERS LP | Composition of more than 1 security | 86764L108 | 3983 | 45890 SH | DEFINED | 1 |
| ISHARES S&P 500 FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287200 | 3883 | 29184 SH | DEFINED | 1, 6 |
| ISHARES RUSSELL | Investments | 464287598 | 477 | 6939 SH | DEFINED | 1 |

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| 1000 VALUE INDEX FUND | that contain a pool of securities representing a specific index and are built like mutu | | | | | | |
| ISHARES RUSSELL 1000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287622 | 1648 | 22327 SH | DEFINED | 1 | |
| ISHARES S&P SMALL CAP 600 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287804 | 51321 | 697591 SH | DEFINED | 1,2 | |
| MVC CAPITAL INC. | Common equity shares | 553829102 | 6317 | 460420 SH | DEFINED | 1,2,8 | |
| MANTECH INTL CORP | Common equity shares | 564563104 | 34320 | 809350 SH | DEFINED | 1,2,5,6,8,1 | |
| WIMM BILL DANN FOODS | American Depository Receipt | 97263M109 | 17575 | 525126 SH | DEFINED | 1,2,5,6,8,1 | |
| AMBASSADORS GROUP INC | Common equity shares | 023177108 | 4515 | 412081 SH | DEFINED | 1,2,5,6,8 | |
| GAMESTOP CORP | Common equity shares | 36467W109 | 133780 | 5940056 SH | DEFINED | 1,2,5,6,8,1 | |
| TSAKOS ENERGY NAVIGATION LTD | Common equity shares | G9108L108 | 141 | 12939 SH | DEFINED | 1,5,6 | |
| ASBURY AUTOMOTIVE GROUP INC | Common equity shares | 043436104 | 19833 | 1072658 SH | DEFINED | 1,2,5,6,8 | |
| DOVER DOWNS GAMING & ENTMT | Common equity shares | 260095104 | 66 | 18364 SH | DEFINED | 1,5 | |
| CALAVO GROWERS INC | Common equity shares | 128246105 | 4921 | 225245 SH | DEFINED | 1,2,6,8 | |
| UNITED COMMUNITY BANKS INC | Common equity shares | 90984P105 | 4859 | 2050099 SH | DEFINED | 1,2,5,8 | |
| VALE SA | American Depository Receipt | 91912E105 | 427020 | 12804092 SH | DEFINED | 1,2,4,5,6,8 | |
| ALCON INC | Common equity shares | H01301102 | 128541 | 776650 SH | DEFINED | 1,2,5,6,8,1 | |
| ISHARES S&P MID CAP 400 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287507 | 4143 | 41947 SH | DEFINED | 1 | |
| VANGUARD ETF TOTAL | Investments | 922908769 | 6597 | 95992 SH | DEFINED | 1 | |

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| STOCK MARKET | that contain a pool of securities representing a specific index and are built like mutu | | | | | | |
| JETBLUE AIRWAYS CORP | Common equity | 477143101 | 51828 | 8265061 SH | DEFINED | 1, 2, 5, 6, 12 | |
| LIN TV CORP | Common equity | 532774106 | 3661 | 617362 SH | DEFINED | 1, 2 | |
| REGAL ENTERTAINMENT GROUP | Common equity | 758766109 | 14888 | 1102753 SH | DEFINED | 1, 2, 5, 6, 8 | |
| CIA SANEAMENTO BASICO ESTADO | American Depository Receipt | 20441A102 | 38656 | 658076 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| AEROPOSTALE INC | Common equity | 007865108 | 69406 | 2853766 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| VERINT SYSTEMS INC | Common Stock | 92343X100 | 610 | 17051 SH | DEFINED | 1, 2, 6, 8 | |
| COMPUTER PROGRAMS & SYSTEMS | Common equity | 205306103 | 14056 | 218675 SH | DEFINED | 1, 2, 5, 6, 8 | |
| MARKWEST ENERGY PARTNERS LP | Limited Partnership | 570759100 | 6129 | 126445 SH | DEFINED | 1 | |
| AU OPTRONICS CORP | American Depository Receipt | 002255107 | 6116 | 696682 SH | DEFINED | 1, 2, 6, 8 | |
| NETFLIX INC | Common equity | 64110L106 | 380238 | 1602166 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ENPRO INDUSTRIES INC | Common equity | 29355X107 | 19924 | 548604 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SRA INTERNATIONAL INC | Common equity | 78464R105 | 43180 | 1522536 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| OVERSTOCK.COM INC | Common equity | 690370101 | 4963 | 315738 SH | DEFINED | 1, 2, 5, 6, 8 | |
| BANK OF NOVA SCOTIA | Common equity | 064149107 | 565 | 9200 SH | DEFINED | 1, 8 | |
| PACER INTERNATIONAL INC | Common equity | 69373H106 | 4452 | 846694 SH | DEFINED | 1, 2, 6, 8 | |
| WESTWOOD HOLDINGS GROUP INC | Common equity | 961765104 | 4522 | 112421 SH | DEFINED | 1, 2, 6 | |
| ARCADIA RESOURCES INC | Common equity | 039209101 | 10 | 83800 SH | DEFINED | 1 | |
| BIG 5 SPORTING GOODS CORP | Common equity | 08915P101 | 6710 | 562665 SH | DEFINED | 1, 2, 5, 8 | |
| NASDAQ OMX GROUP INC | Common equity | 631103108 | 147272 | 5699529 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| SANOFI-AVENTIS | American Depository Receipt | 80105N105 | 2531 | 71883 SH | DEFINED | 1, 2 | |
| RUSH ENTERPRISES INC | Common equity | 781846209 | 13088 | 660859 SH | DEFINED | 1, 2, 5, 6, 8 | |
| KIRKLAND`S INC | Common Stock | 497498105 | 5143 | 333050 SH | DEFINED | 1, 2, 6, 8 | |
| RED ROBIN GOURMET BURGERS | Common equity | 75689M101 | 9348 | 347550 SH | DEFINED | 1, 2, 5, 8 | |
| LEAPFROG ENTERPRISES INC | Common equity | 52186N106 | 2932 | 678571 SH | DEFINED | 1, 2, 6 | |
| TRAVELZOO INC | Common equity | 89421Q106 | 6465 | 97080 SH | DEFINED | 1, 2 | |
| SAIA INC | Common equity | 78709Y105 | 5605 | 342008 SH | DEFINED | 1, 2, 5, 6 | |
| CIMAREX ENERGY CO | Common equity | 171798101 | 336326 | 2918445 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |

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| NEWCASTLE INVESTMENT CORP | Real Estate Investment Trust | 65105M108 | 7876 | 1304188 SH | DEFINED | 1, 2, 6, 8 |
| MONTPELIER RE HOLDINGS | Common equity shares | G62185106 | 28912 | 1636187 SH | DEFINED | 1, 2, 5, 6, 8 |
| ENBRIDGE ENERGY MGMT LLC | Common equity shares | 29250X103 | 2022 | 32121 SH | DEFINED | 1, 5, 6, 8 |
| NATURAL RESOURCE PARTNERS LP | Limited Partnership | 63900P103 | 2954 | 84244 SH | DEFINED | 1 |
| DICKS SPORTING GOODS INC | Common equity shares | 253393102 | 109702 | 2743823 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TAYLOR CAPITAL GROUP INC | Common equity shares | 876851106 | 1788 | 170317 SH | DEFINED | 1, 2 |
| NATURAL GAS SERVICES GROUP | Common equity shares | 63886Q109 | 4793 | 269625 SH | DEFINED | 1, 2 |
| WYNN RESORTS LTD | Common equity shares | 983134107 | 335312 | 2635101 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PLATINUM UNDERWRITERS HLDG | Common equity shares | G7127P100 | 37067 | 973171 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| OVERHILL FARMS INC | Common equity shares | 690212105 | 72 | 11920 SH | DEFINED | 1 |
| CEVA INC | Common Stock | 157210105 | 13972 | 522993 SH | DEFINED | 1, 2, 6, 8 |
| PORTFOLIO RECOVERY ASSOC INC | Common equity shares | 73640Q105 | 30697 | 360540 SH | DEFINED | 1, 2, 5, 6, 8 |
| CHINA TELECOM CORP LTD | American Depository Receipt | 169426103 | 384 | 6306 SH | DEFINED | 1, 6 |
| SENOXYX INC | Common equity shares | 81724Q107 | 3998 | 661969 SH | DEFINED | 1, 2 |
| NII HOLDINGS INC | Common equity shares | 62913F201 | 116704 | 2800382 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COSI INC | Common equity shares | 22122P101 | 39 | 31987 SH | DEFINED | 1 |
| SAFETY INSURANCE GROUP INC | Common equity shares | 78648T100 | 13720 | 297572 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SEAGATE TECHNOLOGY PLC | Common Stock | G7945M107 | 123664 | 8587913 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GOLAR LNG LTD | Common Stock | G9456A100 | 17086 | 667948 SH | DEFINED | 1, 2, 6 |
| ACACIA RESEARCH CORP | Tracking Stock | 003881307 | 23246 | 679321 SH | DEFINED | 1, 2, 6, 8 |
| PLAINS EXPLORATION & PROD CO | Common equity shares | 726505100 | 177571 | 4901424 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BROOKFIELD RESIDENTIAL PPTYS | Common Stock | 11283W104 | 2000 | 212278 SH | DEFINED | 1, 2 |
| PROVIDENT FINANCIAL SVCS INC | Common equity shares | 74386T105 | 36488 | 2465399 SH | DEFINED | 1, 2, 5, 6, 8 |
| ASPENBIO PHARMA INC | Common equity shares | 045346103 | 424 | 500170 SH | DEFINED | 1, 2 |
| HALOZYME THERAPEUTICS INC | Common equity shares | 40637H109 | 12905 | 1923589 SH | DEFINED | 1, 2, 5, 6, 8 |
| WARNACO GROUP INC | Common equity shares | 934390402 | 99861 | 1746039 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| INFINITY PROPERTY & CAS CORP | Common equity shares | 45665Q103 | 17230 | 289612 SH | DEFINED | 1, 2, 5, 6, 8 |
| ENDURANCE SPECIALTY HOLDINGS | Common equity shares | G30397106 | 28624 | 586149 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HUDSON HIGHLAND GROUP INC | Common Stock | 443792106 | 3468 | 533578 SH | DEFINED | 1, 2 |
| INTERCONTINENTAL HOTELS GRP | American Depository Receipt | 45857P301 | 233 | 11223 SH | DEFINED | 1 |

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| TRUE RELIGION APPAREL INC | Common Stock | 89784N104 | 12622 | 537702 SH | DEFINED | 1, 2, 5, 6, 8 |
| FORMFACTOR INC | Common equity shares | 346375108 | 10661 | 1035106 SH | DEFINED | 1, 2, 5, 6, 8 |
| MINDSPEED TECHNOLOGIES INC | Common Stock | 602682205 | 5009 | 592322 SH | DEFINED | 1, 2 |
| CAVCO INDUSTRIES INC | Common equity shares | 149568107 | 5375 | 118903 SH | DEFINED | 1, 2, 5 |
| AXIS CAPITAL HOLDINGS LTD | Common equity shares | G0692U109 | 92104 | 2637765 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MOLINA HEALTHCARE INC | Common equity shares | 60855R100 | 12665 | 316632 SH | DEFINED | 1, 2, 5, 6, 8 |
| DTS INC | Common equity shares | 23335C101 | 17291 | 370853 SH | DEFINED | 1, 2, 5, 6, 8 |
| IPASS INC | Common equity shares | 46261V108 | 51 | 32528 SH | DEFINED | 1 |
| NETGEAR INC | Common equity shares | 64111Q104 | 25207 | 777078 SH | DEFINED | 1, 2, 5, 6, 8 |
| CAPITALSOURCE INC | Real Estate Investment Trust | 14055X102 | 30751 | 4368155 SH | DEFINED | 1, 2, 5, 6, 8 |
| GLADSTONE COMMERCIAL CORP | REIT | 376536108 | 2933 | 160819 SH | DEFINED | 1, 2, 5 |
| TEXAS CAPITAL BANCSHARES INC | Common equity shares | 88224Q107 | 34251 | 1317948 SH | DEFINED | 1, 2, 5, 6, 8 |
| PROVIDENCE SERVICE CORP | Common equity shares | 743815102 | 4712 | 314746 SH | DEFINED | 1, 2 |
| ASHFORD HOSPITALITY TRUST | Real Estate Investment Trust | 044103109 | 18792 | 1705447 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| CYTORI THERAPEUTICS INC | Common equity shares | 23283K105 | 5769 | 736639 SH | DEFINED | 1, 2 |
| ENTERTAINMENT GAMING ASIA | Common equity shares | 29383V107 | 25 | 72100 SH | DEFINED | 1 |
| ABOVENET INC | Common equity shares | 00374N107 | 32442 | 500172 SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL FINANCIAL PRTNRS CP | Common equity shares | 63607P208 | 14776 | 1001785 SH | DEFINED | 1, 2, 5, 6, 8 |
| CHELSEA THERAPEUTICS INTL | Common equity shares | 163428105 | 2687 | 688886 SH | DEFINED | 1, 2 |
| JOURNAL COMMUNICATIONS INC | Common equity shares | 481130102 | 6009 | 1001505 SH | DEFINED | 1, 2 |
| JONES SODA CO | Common equity shares | 48023P106 | 26 | 21100 SH | DEFINED | 1 |
| WOORI FINANCE HOLDINGS CO | American Depository Receipt | 981063100 | 454 | 11504 SH | DEFINED | 1, 6, 18 |
| LKQ CORP | Common equity shares | 501889208 | 91773 | 3808160 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FIRST POTOMAC REALTY TRUST | Real Estate Investment Trust | 33610F109 | 25651 | 1628385 SH | DEFINED | 1, 2, 3, 6, 8 |
| MICROMET INC | Common Stock | 59509C105 | 13618 | 2428298 SH | DEFINED | 1, 2, 6, 8 |
| FIRST MARBLEHEAD CORP | Common equity shares | 320771108 | 2728 | 1239744 SH | DEFINED | 1, 2, 5, 6 |
| QUALITY DISTRIBUTION INC | Common equity shares | 74756M102 | 1978 | 166751 SH | DEFINED | 1, 2 |
| CINEDIGM DIGITAL CINEMA CORP | Common equity shares | 172407108 | 48 | 26900 SH | DEFINED | 1 |
| MARLIN BUSINESS SERVICES INC | Common equity shares | 571157106 | 1687 | 137080 SH | DEFINED | 1, 2 |
| TESSERA | Common equity | 88164L100 | 25273 | 1383813 SH | DEFINED | 1, 2, 5, 6, 8 |

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| TECHNOLOGIES INC | shares | | | | | | |
| LECG CORP | Common Stock | 523234102 | 74 | 379326 | SH | DEFINED | 1,2 |
| CALLIDUS SOFTWARE INC | Common equity | 13123E500 | 127 | 18550 | SH | DEFINED | 1 |
| WHITING PETROLEUM CORP | Common equity | 966387102 | 124946 | 1701106 | SH | DEFINED | 1,2,5,6,8 |
| BUFFALO WILD WINGS INC | Common equity | 119848109 | 21184 | 389205 | SH | DEFINED | 1,2,5,6,8 |
| TICC CAPITAL CORP | Common equity | 87244T109 | 6190 | 569468 | SH | DEFINED | 1,2,8,17 |
| NEXSTAR BROADCASTING GROUP | Common equity | 65336K103 | 1368 | 158060 | SH | DEFINED | 1,2 |
| CONN`S INC | Common equity | 208242107 | 1328 | 295970 | SH | DEFINED | 1,2 |
| PINNACLE AIRLINES CORP | Common equity | 723443107 | 1657 | 288116 | SH | DEFINED | 1,2 |
| SYNNEX CORP | Common equity | 87162W100 | 17171 | 524708 | SH | DEFINED | 1,2,5,6,8 |
| CORINTHIAN COLLEGES INC | Common equity | 218868107 | 8206 | 1856138 | SH | DEFINED | 1,2,5,6,8 |
| CORPBANCA | American Depository Receipt | 21987A209 | 1678 | 75012 | SH | DEFINED | 1,2,5,6,10 |
| NRG ENERGY INC | Common equity | 629377508 | 237970 | 11047493 | SH | DEFINED | 1,2,5,6,8,1 |
| AMERICAN EQTY INVT LIFE HLDG | Common equity | 025676206 | 17840 | 1359750 | SH | DEFINED | 1,2,5,6,8 |
| ASPEN INSURANCE HOLDINGS LTD | Common equity | G05384105 | 53475 | 1940179 | SH | DEFINED | 1,2,5,6,8,1 |
| KRONOS WORLDWIDE INC | Common equity | 50105F105 | 415 | 7109 | SH | DEFINED | 1 |
| YAMANA GOLD INC | Common equity | 98462Y100 | 437 | 35522 | SH | DEFINED | 1,18 |
| NELNET INC | Common equity | 64031N108 | 13262 | 607743 | SH | DEFINED | 1,2,5,6,8 |
| COMPASS MINERALS INTL INC | Common equity | 20451N101 | 119547 | 1278173 | SH | DEFINED | 1,2,5,6,8,1 |
| DDI CORP | Common Stock | 233162502 | 2494 | 235832 | SH | DEFINED | 1,2 |
| GLOBAL INDEMNITY PLC | Common equity | G39319101 | 7028 | 319866 | SH | DEFINED | 1,2,5,8 |
| CHINA LIFE INSURANCE (CHN) | American Depository Receipt | 16939P106 | 1189 | 21206 | SH | DEFINED | 1,6 |
| UNIVERSAL TECHNICAL INST | Common equity | 913915104 | 8812 | 452920 | SH | DEFINED | 1,2,5,6,8 |
| KNOLOGY INC | Common equity | 499183804 | 9219 | 714384 | SH | DEFINED | 1,2,5,6,8 |
| TEMPUR PEDIC INTL INC | Common equity | 88023U101 | 73434 | 1449483 | SH | DEFINED | 1,2,5,6,8 |
| U S GEOTHERMAL INC | Common equity | 90338S102 | 42 | 39100 | SH | DEFINED | 1 |
| CROSSTEX ENERGY INC | Common equity | 22765Y104 | 9639 | 968618 | SH | DEFINED | 1,2,5 |
| GEOEYE INC | Common Stock | 37250W108 | 19111 | 459553 | SH | DEFINED | 1,2,5,6,8 |
| GLOBAL CROSSING LTD | Common equity | G3921A175 | 10236 | 735095 | SH | DEFINED | 1,2,5,6,8 |
| BANCORP INC | Common equity | 05969A105 | 4264 | 462357 | SH | DEFINED | 1,2 |
| GTX INC | Common equity | 40052B108 | 44 | 16771 | SH | DEFINED | 1 |
| TRW AUTOMOTIVE HOLDINGS CORP | Common equity | 87264S106 | 91970 | 1669660 | SH | DEFINED | 1,2,5,6,8,1 |

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|----------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| ASSET ACCEPTANCE CAPITL CP | Common equity shares | 04543P100 | 1525 | 283650 | SH | DEFINED | 1, 2, 6 |
| ASSURANT INC | Common equity shares | 04621X108 | 177500 | 4609188 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HILLTOP HOLDINGS INC | Common equity shares | 432748101 | 8486 | 845492 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ATHEROS COMMUNICATIONS INC | Common equity shares | 04743P108 | 42801 | 958527 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DYNAVAX TECHNOLOGIES CORP | Common Stock | 268158102 | 3962 | 1435618 | SH | DEFINED | 1, 2 |
| KINETIC CONCEPTS INC | Common equity shares | 49460W208 | 94570 | 1737828 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CLIFTON SAVINGS BANCORP INC | Common equity shares | 18712Q103 | 2226 | 187384 | SH | DEFINED | 1, 2, 17 |
| TNS INC | Common equity shares | 872960109 | 8261 | 531005 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CYCLACEL PHARMACEUTICALS | Common equity shares | 23254L108 | 33 | 22800 | SH | DEFINED | 1 |
| SEMICONDUCTOR MFG INTL CORP | American Depository Receipt | 81663N206 | 94 | 24767 | SH | DEFINED | 6 |
| CAPLEASE INC | Real Estate Investment Trust | 140288101 | 8077 | 1473547 | SH | DEFINED | 1, 2, 3, 5, 8 |
| SIGNATURE BANK/NY | Common equity shares | 82669G104 | 66957 | 1187188 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BROADWIND ENERGY INC | Common equity shares | 11161T108 | 1886 | 1437769 | SH | DEFINED | 1, 2, 6 |
| ULTRA CLEAN HOLDINGS INC | Common equity shares | 90385V107 | 4086 | 395407 | SH | DEFINED | 1, 2 |
| ANADYS PHARMACEUTICALS INC | Common equity shares | 03252Q408 | 36 | 31200 | SH | DEFINED | 1 |
| HORNBECK OFFSHORE SVCS INC | Common equity shares | 440543106 | 32730 | 1060887 | SH | DEFINED | 1, 2, 5, 6, 8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|---------------------------------|------------------------------------|-----------|-------|----------------|------------|--------------|------------|------------------|
| CUTERA INC | Common equity shares | 232109108 | 2606 | 304157 | SH | | DEFINED | 1, 2 |
| KAISER FEDERAL FINANCIAL GRP | Common equity shares | 483056107 | 561 | 45662 | SH | | DEFINED | 1, 2 |
| MARCHEX INC | Common Stock | 56624R108 | 3388 | 430517 | SH | | DEFINED | 1, 2 |
| SANTARUS INC | Common Stock | 802817304 | 4198 | 1227276 | SH | | DEFINED | 1, 2 |
| NEWALLIANCE BANCSHARES INC | Common equity shares | 650203102 | 57427 | 3869981 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| APOLLO INVESTMENT CORP | Common equity shares | 03761U106 | 80897 | 6708022 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARBOR REALTY TRUST INC | Real Estate Investment Trust | 038923108 | 95 | 16800 | SH | | DEFINED | 1 |
| CORCEPT THERAPEUTICS INC | Common equity shares | 218352102 | 1668 | 392165 | SH | | DEFINED | 1, 2 |
| EXIDE TECHNOLOGIES | Common Stock | 302051206 | 19691 | 1761644 | SH | | DEFINED | 1, 2, 5, 6, 8 |

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| ASSURED GUARANTY LTD | Common equity shares | G0585R106 | 32033 | 2150203 | SH | DEFINED | 1,2,5,6,8 |
| CYTOKINETICS INC | Common Stock | 23282W100 | 1230 | 825084 | SH | DEFINED | 1,2 |
| GREENHILL & CO INC | Common equity shares | 395259104 | 46463 | 706127 | SH | DEFINED | 1,2,5,6,8,1 |
| NUVASIVE INC | Common equity shares | 670704105 | 21617 | 853818 | SH | DEFINED | 1,2,5,6,8 |
| SHANDA INTERACTIVE-ADR | American Depository Receipt | 81941Q203 | 2066 | 49198 | SH | DEFINED | 1,2,6 |
| BLUE NILE INC | Common equity shares | 09578R103 | 25344 | 469361 | SH | DEFINED | 1,2,5,6,8 |
| RAM ENERGY RESOURCES INC | Common equity shares | 75130P109 | 1976 | 951276 | SH | DEFINED | 1,2 |
| GENWORTH FINANCIAL INC | Common equity shares | 37247D106 | 268621 | 19957462 | SH | DEFINED | 1,2,5,6,8,1 |
| ACADIA PHARMACEUTICALS INC | Common equity shares | 004225108 | 41 | 25160 | SH | DEFINED | 1 |
| ANGIODYNAMICS INC | Common equity shares | 03475V101 | 7843 | 518588 | SH | DEFINED | 1,2,8 |
| CORNERSTONE THERAPEUTICS INC | Common equity shares | 21924P103 | 1139 | 171685 | SH | DEFINED | 1,2 |
| REPUBLIC AIRWAYS HLDGS INC | Common equity shares | 760276105 | 6548 | 1017655 | SH | DEFINED | 1,2,5,8 |
| STANDARD PARKING CORP | Common equity shares | 853790103 | 4902 | 275921 | SH | DEFINED | 1,2,6,17 |
| ALNYLAM PHARMACEUTICALS INC | Common Stock | 02043Q107 | 9950 | 1039515 | SH | DEFINED | 1,2,5,6,8 |
| TPC GROUP INC | Common Stock | 89236Y104 | 3933 | 136220 | SH | DEFINED | 1,2,6 |
| INHIBITEX INC | Common equity shares | 45719T103 | 2770 | 765438 | SH | DEFINED | 1,2 |
| CB RICHARD ELLIS GROUP INC | Common equity shares | 12497T101 | 296084 | 11089552 | SH | DEFINED | 1,2,3,5,6,8 |
| BLACKBOARD INC | Common equity shares | 091935502 | 27751 | 765751 | SH | DEFINED | 1,2,5,6,8 |
| JACKSON HEWITT TAX SERVICE | Common equity shares | 468202106 | 8 | 13026 | SH | DEFINED | 1 |
| MOMENTA PHARMACEUTICALS INC | Common Stock | 60877T100 | 28236 | 1781313 | SH | DEFINED | 1,2,5,6,8 |
| MONEYGRAM INTERNATIONAL INC | Common equity shares | 60935Y109 | 5913 | 1724210 | SH | DEFINED | 1,2,6 |
| SALESFORCE.COM INC | Common equity shares | 79466L302 | 557542 | 4173897 | SH | DEFINED | 1,2,5,6,8,1 |
| GOL LINHAS AEREAS INTELIGENT | American Depository Receipt | 38045R107 | 10003 | 728578 | SH | DEFINED | 1,2,6,10,18 |
| STRATEGIC HOTELS & RESORTS | Real Estate Investment Trust | 86272T106 | 24804 | 3845815 | SH | DEFINED | 1,2,3,6,8 |
| XYRATEX LTD | Common equity shares | G98268108 | 7528 | 673284 | SH | DEFINED | 1,2 |
| CABELAS INC | Common equity shares | 126804301 | 31950 | 1277237 | SH | DEFINED | 1,2,5,6,8 |
| METALICO INC | Common equity shares | 591176102 | 3920 | 630082 | SH | DEFINED | 1,2 |
| MULTI-FINELINE ELECTRON INC | Common equity shares | 62541B101 | 5783 | 205009 | SH | DEFINED | 1,2,5,6,8 |
| DESARROLLADORA HOMEX SA | American Depository | 25030W100 | 4418 | 162166 | SH | DEFINED | 1,2,6,18 |

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| LIFE TIME FITNESS INC | Receipt Common equity | 53217R207 | 59274 | 1588618 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WELLCARE HEALTH PLANS INC | Common equity | 94946T106 | 61906 | 1475624 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HILL INTERNATIONAL INC | Common equity | 431466101 | 2552 | 481867 SH | DEFINED | 1, 2, 6 |
| HOLLY ENERGY PARTNERS LP | Limited Partnership | 435763107 | 1323 | 22804 SH | DEFINED | 1 |
| JAMES RIVER COAL CO | Common Stock | 470355207 | 56062 | 2319616 SH | DEFINED | 1, 2, 5, 6, 8 |
| NETLOGIC MICROSYSTEMS INC | Common Stock | 64118B100 | 61098 | 1454024 SH | DEFINED | 1, 2, 5, 6, 8 |
| VIRGIN MEDIA INC | Common equity | 92769L101 | 158941 | 5719568 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DOMINO'S PIZZA INC | Common equity | 25754A201 | 15449 | 838251 SH | DEFINED | 1, 2, 5, 6, 8 |
| MCCORMICK & SCHMICKS SEAFOOD | Common equity | 579793100 | 2402 | 332514 SH | DEFINED | 1, 2 |
| ATLAS AIR WORLDWIDE HLDG INC | Common equity | 049164205 | 40271 | 577567 SH | DEFINED | 1, 2, 5, 6, 8 |
| SYNTHESIS ENERGY SYSTEMS INC | Common equity | 871628103 | 61 | 21500 SH | DEFINED | 1 |
| BLACKBAUD INC | Common equity | 09227Q100 | 26134 | 959381 SH | DEFINED | 1, 2, 5, 6, 8 |
| IDENIX PHARMACEUTICALS INC | Common equity | 45166R204 | 2214 | 666496 SH | DEFINED | 1, 2, 6 |
| LG DISPLAY CO LTD | American Depository Receipt | 50186V102 | 1918 | 121977 SH | DEFINED | 1, 2, 6, 18 |
| AUXILIUM PHARMA INC | Common Stock | 05334D107 | 25727 | 1198314 SH | DEFINED | 1, 2, 5, 6, 8 |
| BUCYRUS INTERNATIONAL INC | Common equity | 118759109 | 226997 | 2482208 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PROSPECT CAPITAL CORP | Common equity | 74348T102 | 21484 | 1759483 SH | DEFINED | 1, 2, 6, 8 |
| GRAMERCY CAPITAL CORP | Real Estate Investment Trust | 384871109 | 342 | 80755 SH | DEFINED | 1 |
| MANNKIND CORP | Common equity | 56400P201 | 4893 | 1341550 SH | DEFINED | 1, 2, 5, 6, 8 |
| VOLTERRA SEMICONDUCTOR CORP | Common equity | 928708106 | 15256 | 614403 SH | DEFINED | 1, 2, 6, 8 |
| ENERSYS INC | Common equity | 29275Y102 | 44051 | 1108196 SH | DEFINED | 1, 2, 5, 6, 8 |
| COMMERCIAL VEHICLE GROUP INC | Common equity | 202608105 | 8462 | 474457 SH | DEFINED | 1, 2 |
| RIGHTNOW TECHNOLOGIES INC | Common Stock | 76657R106 | 14958 | 477929 SH | DEFINED | 1, 2, 6, 8 |
| BIOMED REALTY TRUST INC | Real Estate Investment Trust | 09063H107 | 88106 | 4632495 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| SYNERON MEDICAL LTD | Common equity | M87245102 | 8037 | 616294 SH | DEFINED | 1, 2, 5, 6 |
| KITE REALTY GROUP TRUST | Real Estate Investment Trust | 49803T102 | 10679 | 2011169 SH | DEFINED | 1, 2, 3, 8 |
| WESTLAKE CHEMICAL CORP | Common equity | 960413102 | 22549 | 401239 SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN CAMPUS COMMUNITIES | Real Estate Investment Trust | 024835100 | 74761 | 2265407 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| EXTRA SPACE STORAGE | Real Estate | 30225T102 | 64480 | 3113700 SH | DEFINED | 1, 2, 3, 5, 6, 8 |

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| INC | Investment Trust | | | | | | |
| STEREOTAXIS INC | Common equity shares | 85916J102 | 2237 | 577809 SH | DEFINED | 1, 2, 6 | |
| LEAP WIRELESS INTL INC | Common equity shares | 521863308 | 10484 | 676913 SH | DEFINED | 1, 2, 5, 6, 8 | |
| GOOGLE INC | Common equity shares | 38259P508 | 5590772 | 9537150 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| COHEN & STEERS INC | Common equity shares | 19247A100 | 10788 | 363384 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ZIOPHARM ONCOLOGY INC | Common equity shares | 98973P101 | 6740 | 1078313 SH | DEFINED | 1, 2 | |
| INTEROIL CORP | Common Stock | 460951106 | 367 | 4918 SH | DEFINED | 5 | |
| HAYNES INTERNATIONAL INC | Common equity shares | 420877201 | 24395 | 439888 SH | DEFINED | 1, 2, 5, 6, 8 | |
| BEACON ROOFING SUPPLY INC | Common equity shares | 073685109 | 19153 | 935488 SH | DEFINED | 1, 2, 5, 6, 8 | |
| TATA MOTORS LTD | American Depository Receipt | 876568502 | 12864 | 462897 SH | DEFINED | 1, 2, 5, 6, 8 | |
| CPFL ENERGIA SA | American Depository Receipt | 126153105 | 3214 | 36760 SH | DEFINED | 1, 2, 6, 10 | |
| NESS TECHNOLOGIES INC | Common equity shares | 64104X108 | 86 | 13515 SH | DEFINED | 1, 8 | |
| PRIMUS GUARANTY LTD | Common equity shares | G72457107 | 2551 | 501681 SH | DEFINED | 1, 2 | |
| ARES CAPITAL CORP | Common equity shares | 04010L103 | 34441 | 2038109 SH | DEFINED | 1, 2, 5, 6, 8 | |
| TEXAS ROADHOUSE INC | Common equity shares | 882681109 | 20850 | 1227322 SH | DEFINED | 1, 2, 5, 6, 8 | |
| THERAVANCE INC | Common equity shares | 88338T104 | 41039 | 1694350 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NEW YORK & CO INC | Common equity shares | 649295102 | 3095 | 441412 SH | DEFINED | 1, 2, 6 | |
| THOMAS PROPERTIES GROUP | Common equity shares | 884453101 | 1808 | 539504 SH | DEFINED | 1, 2 | |
| HURON CONSULTING GROUP INC | Common equity shares | 447462102 | 12798 | 462198 SH | DEFINED | 1, 2, 5, 6, 8 | |
| LOCAL.COM CORP | Common equity shares | 53954R105 | 1139 | 293231 SH | DEFINED | 1, 2 | |
| SUNSTONE HOTEL INVESTORS INC | Real Estate Investment Trust | 867892101 | 39872 | 3912751 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| TOWER GROUP INC | Common equity shares | 891777104 | 21664 | 901554 SH | DEFINED | 1, 2, 5, 6, 8 | |
| U-STORE-IT TRUST | Real Estate Investment Trust | 91274F104 | 32227 | 3063425 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| NORTHSTAR REALTY FINANCE CP | Real Estate Investment Trust | 66704R100 | 8130 | 1519859 SH | DEFINED | 1, 2, 5, 8 | |
| BUILD-A-BEAR WORKSHOP INC | Common equity shares | 120076104 | 1885 | 311297 SH | DEFINED | 1, 2 | |
| CALAMOS ASSET MANAGEMENT INC | Common equity shares | 12811R104 | 7190 | 433315 SH | DEFINED | 1, 2, 5, 6, 8 | |
| DREAMWORKS ANIMATION INC | Common Stock | 26153C103 | 55960 | 2003505 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| DIGITAL REALTY TRUST INC | Real Estate Investment Trust | 253868103 | 132236 | 2274437 SH | DEFINED | 1, 2, 3, 5, 6, 8 | |
| NORTHWESTERN CORP | Common equity | 668074305 | 29444 | 971697 SH | DEFINED | 1, 2, 5, 6, 8 | |

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| MARKETAXESS HOLDINGS INC | shares Common equity | 57060D108 | 14347 | 592761 | SH | DEFINED | 1, 2, 6, 8 |
| COPANO ENERGY LLC | shares Common equity | 217202100 | 537 | 15091 | SH | DEFINED | 1, 5 |
| NGP CAPITAL RESOURCES CO. | shares Common equity | 62912R107 | 4384 | 454899 | SH | DEFINED | 1, 2 |
| NALCO HOLDING CO | shares Common equity | 62985Q101 | 39235 | 1436662 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ORMAT TECHNOLOGIES INC | shares Common equity | 686688102 | 5939 | 234428 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SPDR GOLD TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463V107 | 79284 | 567041 | SH | DEFINED | 1, 2 |
| MONOLITHIC POWER SYSTEMS INC | Common Stock | 609839105 | 12110 | 853344 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REXAHN PHARMACEUTICALS INC | Common equity shares | 761640101 | 32 | 26700 | SH | DEFINED | 1 |
| HOME FEDERAL BANCORP INC | Common equity shares | 43710G105 | 3595 | 305090 | SH | DEFINED | 1, 2, 5, 17 |
| SYMMETRY MEDICAL INC | Common equity shares | 871546206 | 7090 | 723605 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BILL BARRETT CORP | Common equity shares | 06846N104 | 93250 | 2336466 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MARKET LEADER INC | Common equity shares | 57056R103 | 35 | 14100 | SH | DEFINED | 1 |
| BLUELINX HOLDINGS INC | Common equity shares | 09624H109 | 582 | 157600 | SH | DEFINED | 1, 2 |
| GREAT WOLF RESORTS INC | Common equity shares | 391523107 | 53 | 24786 | SH | DEFINED | 1 |
| KNOLL INC | Common equity shares | 498904200 | 20276 | 967392 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LAS VEGAS SANDS CORP | Common equity shares | 517834107 | 236153 | 5593275 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ADVANCE AMER CASH ADVANCE CT | Common equity shares | 00739W107 | 6661 | 1257771 | SH | DEFINED | 1, 2, 5 |
| INTERLINE BRANDS INC | Common equity shares | 458743101 | 14041 | 688244 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MACQUARIE INFRASTRUCT CO LLC | Closed end mutual fund | 55608B105 | 1209 | 50632 | SH | DEFINED | 1, 2, 8 |
| HERBALIFE LTD | Common equity shares | G4412G101 | 66178 | 813402 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ABINGTON BANCORP INC | Common equity shares | 00350L109 | 5086 | 416081 | SH | DEFINED | 1, 2, 17 |
| WARREN RESOURCES INC | Common Stock | 93564A100 | 7562 | 1485339 | SH | DEFINED | 1, 2, 6 |
| PHH CORP | Common equity shares | 693320202 | 28624 | 1315061 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CELANESE CORP | Common equity shares | 150870103 | 157614 | 3552320 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SEABRIGHT HOLDINGS INC | Common Stock | 811656107 | 4661 | 454636 | SH | DEFINED | 1, 2, 8 |
| EDUCATION REALTY TRUST INC | Real Estate Investment Trust | 28140H104 | 18040 | 2246431 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |

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|------------------------------|----------------------|-----------|--------|-------------|---------|-------------|
| GFI GROUP INC | Common Stock | 361652209 | 7023 | 1398452 SH | DEFINED | 1,2,5,8 |
| OPTIONSXPRESS HOLDINGS INC | Common equity shares | 684010101 | 21798 | 1190693 SH | DEFINED | 1,2,5,6,8 |
| DOLLAR FINANCIAL CORP | Common equity shares | 256664103 | 15534 | 748796 SH | DEFINED | 1,2,5,6,8 |
| NATIONAL INTERSTATE CORP | Common Stock | 63654U100 | 2646 | 127074 SH | DEFINED | 1,2,5 |
| W&T OFFSHORE INC | Common equity shares | 92922P106 | 44998 | 1974582 SH | DEFINED | 1,2,5,6,8 |
| DRYSHIPS INC | Common equity shares | Y2109Q101 | 1242 | 250767 SH | DEFINED | 1,2,5,6 |
| AMERICAN REPROGRAPHICS CO | Common equity shares | 029263100 | 7523 | 726882 SH | DEFINED | 1,2,5,8 |
| CORE MARK HOLDING CO INC | Common equity shares | 218681104 | 7508 | 227089 SH | DEFINED | 1,2,8 |
| WINDSTREAM CORP | Common Stock | 97381W104 | 235111 | 18268116 SH | DEFINED | 1,2,5,6,8,1 |
| PRESTIGE BRANDS HOLDINGS | Common equity shares | 74112D101 | 13850 | 1204639 SH | DEFINED | 1,2,5,8 |
| HUNTSMAN CORP | Common equity shares | 447011107 | 41832 | 2406831 SH | DEFINED | 1,2,5,6,8,1 |
| UNIVERSAL TRUCKLOAD SERVICES | Common equity shares | 91388P105 | 2105 | 122156 SH | DEFINED | 1,2 |
| ALPHA NATURAL RESOURCES INC | Common equity shares | 02076X102 | 164506 | 2770811 SH | DEFINED | 1,2,5,6,8,1 |
| WRIGHT EXPRESS CORP | Common equity shares | 98233Q105 | 47407 | 914580 SH | DEFINED | 1,2,5,6,8 |
| DOLBY LABORATORIES INC | Common equity shares | 25659T107 | 40406 | 821060 SH | DEFINED | 1,2,5,6,8,1 |
| KEARNY FINANCIAL CORP | Common equity shares | 487169104 | 3340 | 333063 SH | DEFINED | 1,2,5 |
| BOFI HOLDING INC | Common Stock | 05566U108 | 1516 | 97659 SH | DEFINED | 1,2 |
| DIANA SHIPPING INC | Common equity shares | Y2066G104 | 694 | 58771 SH | DEFINED | 1,2,5,6 |
| FREIGHTCAR AMERICA INC | Common equity shares | 357023100 | 7745 | 238118 SH | DEFINED | 1,2,5,8 |
| DEXCOM INC | Common equity shares | 252131107 | 19429 | 1251802 SH | DEFINED | 1,2,6,8 |
| AMERICA SERVICE GROUP INC | Common equity shares | 02364L109 | 4133 | 161058 SH | DEFINED | 1,2,5 |
| TELEPHONE & DATA SYS INC | Common equity shares | 879433860 | 3252 | 110098 SH | DEFINED | 1,2 |
| VERIFONE SYSTEMS INC | Common equity shares | 92342Y109 | 99255 | 1806359 SH | DEFINED | 1,2,5,6,8 |
| MORNINGSTAR INC | Common equity shares | 617700109 | 14284 | 244723 SH | DEFINED | 1,2,5,6,8 |
| SUMMER INFANT INC | Common equity shares | 865646103 | 1326 | 165886 SH | DEFINED | 1,2 |
| LAZARD LTD | Common equity shares | G54050102 | 45426 | 1092532 SH | DEFINED | 1,2,5,6 |
| TEEKAY LNG PARTNERS LP | Limited Partnership | Y8564M105 | 2445 | 59628 SH | DEFINED | 1 |
| ZUMIEZ INC | Common equity shares | 989817101 | 21866 | 827377 SH | DEFINED | 1,2,5,6,8 |
| WARNER MUSIC GROUP CORP | Common equity shares | 934550104 | 6943 | 1025976 SH | DEFINED | 1,2,5,6,8 |
| XERIUM TECHNOLOGIES INC | Common equity shares | 98416J118 | 2719 | 112996 SH | DEFINED | 1,2 |
| CITI TRENDS INC | Common equity shares | 17306X102 | 6701 | 300608 SH | DEFINED | 1,2,6,8 |
| ROCKVILLE FINANCIAL INC | Common equity shares | 774188106 | 2566 | 246052 SH | DEFINED | 1,2,5 |
| TRANSMONTAIGNE | Limited | 89376V100 | 1055 | 29042 SH | DEFINED | 1 |

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|------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|-------|------------|---------|------|--|
| PARTNERS LP | Partnership | | | | | | |
| ADVENT CLAYMORE CONVERTIBLE SECURITIES & INCOME FUND | Closed end mutual fund | 00764C109 | 618 | 31186 SH | DEFINED | 18 | |
| CALAMOS CONVERTIBLE OPPORTUNITIES & INCOME FUND | Closed end mutual fund | 128117108 | 401 | 29984 SH | DEFINED | 18 | |
| CALAMOS CONVERTIBLE & HIGH INCOME FUND | Closed end mutual fund | 12811P108 | 204 | 14926 SH | DEFINED | 18 | |
| GABELLI CONVERTIBLE & INCOME SECURITIES FUND INC. | Closed end mutual fund | 36240B109 | 387 | 59237 SH | DEFINED | 18 | |
| ISHARES MSCI BRAZIL (FREE) INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286400 | 209 | 2692 SH | DEFINED | 1 | |
| ISHARES MSCI CANADA INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286509 | 53266 | 1583400 SH | DEFINED | 2 | |
| ISHARES MSCI UNITED KINGDOM INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286699 | 9350 | 521747 SH | DEFINED | 1 | |
| ISHARES MSCI TAIWAN INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286731 | 17664 | 1187871 SH | DEFINED | 1,6 | |
| ISHARES MSCI KOREA INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286772 | 10832 | 168329 SH | DEFINED | 6,10 | |
| ISHARES MSCI MALAYSIA (FREE) INDEX FUND | Investments that contain a pool of | 464286830 | 332 | 22465 SH | DEFINED | 6 | |

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|---------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--------|------------|---------|-------|
| ISHARES DJ SELECT DIVIDEND INDEX FUND | securities representing a specific index and are built like mutu Investments that contain a pool of securities representing a specific index and are built like mutu | 464287168 | 1910 | 36630 SH | DEFINED | 1 |
| ISHARES BARCLAYS TIPS BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287176 | 72501 | 664162 SH | DEFINED | 1,2 |
| ISHARES BARCLAYS AGGREGATE BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287226 | 1856 | 17646 SH | DEFINED | 1 |
| ISHARES MSCI EMERGING MARKETS INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287234 | 117333 | 2409798 SH | DEFINED | 1,18 |
| ISHARES IBOXX \$ INVESTOP INVESTMENT GRADE BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287242 | 91029 | 841300 SH | DEFINED | 2 |
| ISHARES MSCI EAFE INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287465 | 474420 | 7895140 SH | DEFINED | 1,2,6 |
| ISHARES RUSSELL 1000 GROWTH INDEX | Investments that contain | 464287614 | 1751 | 28953 SH | DEFINED | 1 |

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|------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|------------|---------|------|--|
| FUND | a pool of securities representing a specific index and are built like mutu | | | | | | |
| ISHARES RUSSELL 2000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287655 | 1709 | 20310 SH | DEFINED | 1 | |
| ISHARES RUSSELL 3000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287689 | 23244 | 293348 SH | DEFINED | 1 | |
| SPDR S&P MIDCAP 400 ETF TRUST | ETF | 78467Y107 | 124113 | 691210 SH | DEFINED | 1,2 | |
| MORGAN STANLEY EMERGING MARKETS DEBT FUND INC. | Closed end mutual fund | 61744H105 | 361 | 35428 SH | DEFINED | 1,18 | |
| NUVEEN PENNSYLVANIA INVESTMENT QUALITY MUNICIPAL FUND INC. | Closed end mutual fund | 670972108 | 348 | 26555 SH | DEFINED | 1 | |
| WESTERN ASSET EMERGING MARKETS INCOME FUND INC. | Closed end mutual fund | 95766E103 | 760 | 58578 SH | DEFINED | 18 | |
| WESTERN ASSET EMERGING MARKETS DEBT FUND INC. | Closed end mutual fund | 95766A101 | 779 | 41576 SH | DEFINED | 18 | |
| UTILITIES SELECT SECTOR SPDR FUND | ETF | 81369Y886 | 1294 | 40554 SH | DEFINED | 6 | |
| STREETTRACKS EURO STOXX 50 FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X202 | 9970 | 244900 SH | DEFINED | 10 | |
| SPDR DJ WILSHIRE REIT ETF | ETF | 78464A607 | 20857 | 322985 SH | DEFINED | 1,8 | |
| VANGUARD ETF REIT | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908553 | 71476 | 1222031 SH | DEFINED | 1,2 | |

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|--------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|---------|-------------|---------|-------------|
| ISHARES GOLD TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 464285105 | 51105 | 3647700 SH | DEFINED | 2 |
| ISHARES KLD SELECT SOCIAL INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288802 | 253 | 4415 SH | DEFINED | 1 |
| VANGUARD ETF EMERGING MARKETS | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042858 | 1002344 | 20489305 SH | DEFINED | 1,2,10,18 |
| VANGUARD ETF PACIFIC | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042866 | 378 | 6768 SH | DEFINED | 1 |
| VANGUARD ETF EUROPEAN | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042874 | 389 | 7490 SH | DEFINED | 1 |
| RYDEX ETF RUSSELL TOP 50 | Investments that contain a pool of securities representing a specific index and are built like mutu | 78355W205 | 946 | 10108 SH | DEFINED | 1 |
| CANADIAN NATURAL RESOURCES | Common equity shares | 136385101 | 403 | 8150 SH | DEFINED | 1,8,17 |
| MINAS BUENAVENTURA SA | American Depository Receipt | 204448104 | 184747 | 4299431 SH | DEFINED | 1,2,5,6,8,1 |
| BRASKEM SA | American Depository Receipt | 105532105 | 2860 | 106227 SH | DEFINED | 1,2,4,5,6,8 |

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|-----------------------------------------|------------------------------|-----------|--------|------------|---------|------------------|
| INFOSYS TECHNOLOGIES LTD | American Depository Receipt | 456788108 | 166962 | 2328625 SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| KEPCO-KOREA ELEC POWER CORP | American Depository Receipt | 500631106 | 3093 | 252664 SH | DEFINED | 1, 2, 6, 18 |
| POSCO | American Depository Receipt | 693483109 | 17587 | 153880 SH | DEFINED | 1, 2, 4, 6, 18 |
| RYANAIR HOLDINGS PLC | American Depository Receipt | 783513104 | 9594 | 345114 SH | DEFINED | 1, 2, 5, 6 |
| SAP AG | American Depository Receipt | 803054204 | 7659 | 124817 SH | DEFINED | 1, 2 |
| TAIWAN SEMICONDUCTOR MFG CO | American Depository Receipt | 874039100 | 84827 | 6964384 SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| CREDICORP LTD | Common equity shares | G2519Y108 | 168137 | 1602378 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| INDOSAT TBK | American Depository Receipt | 744383100 | 492 | 16208 SH | DEFINED | 1, 2, 6 |
| THOMSON-REUTERS CORP | Common equity shares | 884903105 | 137376 | 3500869 SH | DEFINED | 1, 2, 5, 6, 17 |
| CHUNGHWA TELECOM LTD | American Depository Receipt | 17133Q502 | 5188 | 166477 SH | DEFINED | 1, 2, 6, 8, 12 |
| SHINHAN FINANCIAL GROUP LTD | American Depository Receipt | 824596100 | 2084 | 23006 SH | DEFINED | 1, 2, 6, 18 |
| CTRIIP.COM INTL LTD -ADR | American Depository Receipt | 22943F100 | 66175 | 1594935 SH | DEFINED | 1, 2, 4, 5, 6 |
| DIAMONDROCK HOSPITALITY CO | Real Estate Investment Trust | 252784301 | 65073 | 5825602 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| FRANKLIN STREET PROPERTIES | Real Estate Investment Trust | 35471R106 | 33755 | 2399308 SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| XENOPORT INC | Common Stock | 98411C100 | 4013 | 676690 SH | DEFINED | 1, 2, 5, 6, 8 |
| HERCULES TECHNOLOGY GROWTH CAPITAL INC. | Common equity shares | 427096508 | 10443 | 949268 SH | DEFINED | 1, 2, 8 |
| LHC GROUP INC | Common equity shares | 50187A107 | 9955 | 331808 SH | DEFINED | 1, 2, 5, 6, 8 |
| SILICON GRAPHICS INTL CORP | Common equity shares | 82706L108 | 12844 | 600336 SH | DEFINED | 1, 2, 6, 8 |
| TREEHOUSE FOODS INC | Common equity shares | 89469A104 | 47502 | 835316 SH | DEFINED | 1, 2, 5, 6, 8 |
| CHINA SECURITY & SURV TECH BUILDERS | Common equity shares | 16942J105 | 78 | 16900 SH | DEFINED | 1, 6, 8 |
| FIRSTSOURCE | Common equity shares | 12008R107 | 2606 | 917713 SH | DEFINED | 1, 2 |
| GLADSTONE INVESTMENT CORP/DE | Common equity shares | 376546107 | 3140 | 404195 SH | DEFINED | 1, 2 |
| LINCOLN EDUCATIONAL SERVICES | Common Stock | 533535100 | 5258 | 330846 SH | DEFINED | 1, 2, 6, 8 |
| EAGLE BULK SHIPPING INC | Common equity shares | Y2187A101 | 4740 | 1274039 SH | DEFINED | 1, 2, 5, 8 |
| BANKFINANCIAL CORP | Common equity shares | 06643P104 | 3608 | 392915 SH | DEFINED | 1, 2, 17 |

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|------------------------------|-----------------------------------|-----------|-------|---------|----|---------|-------------|
| KENEXA CORP | Common equity | 488879107 | 13690 | 496187 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| DSW INC | Common equity | 23334L102 | 24771 | 619936 | SH | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | |
| NEUSTAR INC | Common equity | 64126X201 | 48700 | 1903661 | SH | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | |
| HERITAGE FINANCIAL GP INC | Common equity | 42726X102 | 242 | 19038 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| SILICON MOTION TECH -ADR | American Depository Receipt | 82706C108 | 1076 | 133183 | SH | DEFINED | 2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|---------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|------------|-------------|
| VOLCOM INC | Common equity | 92864N101 | 7081 | 381928 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| WESTERN ALLIANCE BANCORP | Common equity | 957638109 | 10870 | 1322444 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| DISCOVERY COMMUNICATIONS INC | Common equity | 25470F104 | 356720 | 8940030 | SH | | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | | |
| GRAN TIERRA ENERGY INC | Common equity | 38500T101 | 570 | 70684 | SH | | DEFINED | 1,5,6 |
| | shares | | | | | | | |
| MEDICAL PROPERTIES TRUST | Real Estate Investment Trust | 58463J304 | 31827 | 2750670 | SH | | DEFINED | 1,2,3,5,6,8 |
| FOCUS MEDIA HOLDING LTD -ADR | American Depository Receipt | 34415V109 | 6587 | 214756 | SH | | DEFINED | 1,2,6 |
| UNITED FINANCIAL BANCORP INC | Common equity | 91030T109 | 5808 | 351664 | SH | | DEFINED | 1,2,17 |
| | shares | | | | | | | |
| EXPEDIA INC | Common equity | 30212P105 | 184107 | 8124787 | SH | | DEFINED | 1,2,5,6,8,1 |
| | shares | | | | | | | |
| ROYAL DUTCH SHELL PLC | American Depository Receipt | 780259206 | 3246 | 44564 | SH | | DEFINED | 1,2 |
| DIAMOND FOODS INC | Common equity | 252603105 | 26015 | 466191 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| CONSOLIDATED COMM HLDGS INC | Common Stock | 209034107 | 9243 | 493802 | SH | | DEFINED | 1,2,6,8,17 |
| HITTITE MICROWAVE CORP | Common equity | 43365Y104 | 43745 | 685955 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| MAIDENFORM BRANDS INC | Common equity | 560305104 | 15272 | 534678 | SH | | DEFINED | 1,2,6,8 |
| | shares | | | | | | | |
| GENCO SHIPPING & TRADING | Common equity | Y2685T107 | 6433 | 597077 | SH | | DEFINED | 1,2,5,8 |
| | shares | | | | | | | |
| ITC HOLDINGS CORP | Common equity | 465685105 | 52090 | 745065 | SH | | DEFINED | 1,2,5,6,8 |
| | shares | | | | | | | |
| PIKE ELECTRIC CORP | Common equity | 721283109 | 2836 | 297762 | SH | | DEFINED | 1,2,5,6 |
| | shares | | | | | | | |
| ALON USA ENERGY INC | Common equity | 020520102 | 2840 | 207318 | SH | | DEFINED | 1,2,8 |
| | shares | | | | | | | |
| JAMBA INC | Common equity | 47023A101 | 1953 | 887568 | SH | | DEFINED | 1,2 |
| | shares | | | | | | | |
| OMEGA FLEX INC | Common equity | 682095104 | 582 | 43338 | SH | | DEFINED | 1,2 |

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| MWI VETERINARY SUPPLY | shares Common equity | 55402X105 | 21593 | 267632 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ADVANCED ANALOGIC TECH | shares Common equity | 00752J108 | 3047 | 806158 | SH | DEFINED | 1, 2, 6 |
| BAIDU INC -ADR | American Depository Receipt | 056752108 | 90283 | 655130 | SH | DEFINED | 1, 2, 6 |
| DRESSER-RAND GROUP INC | Common equity | 261608103 | 70313 | 1311300 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HOKU CORP | shares Common equity | 434711107 | 498 | 248937 | SH | DEFINED | 1, 2 |
| RUTHS HOSPITALITY GROUP INC | shares Common equity | 783332109 | 2841 | 550586 | SH | DEFINED | 1, 2 |
| SEASPAN CORP | shares Common equity | Y75638109 | 290 | 14942 | SH | DEFINED | 1, 5 |
| CHINA MEDICAL TECHNOLOGS -ADR | American Depository Receipt | 169483104 | 579 | 49655 | SH | DEFINED | 1, 2, 6 |
| FIRST SECURITY GROUP INC | Common equity | 336312103 | 14 | 16100 | SH | DEFINED | 1 |
| RBC BEARINGS INC | shares Common equity | 75524B104 | 17067 | 446392 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REDDY ICE HOLDINGS INC | shares Common equity | 75734R105 | 53 | 17877 | SH | DEFINED | 1 |
| CF INDUSTRIES HOLDINGS INC | shares Common equity | 125269100 | 390774 | 2856764 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HEARTLAND PAYMENT SYSTEMS | Common equity | 42235N108 | 14166 | 807991 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LORAL SPACE & COMMUNICATIONS | Common equity | 543881106 | 16526 | 213050 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRONCO DRILLING CO | Common Stock | 112211107 | 244 | 21546 | SH | DEFINED | 1 |
| ROCKWOOD HOLDINGS INC | Common equity | 774415103 | 59547 | 1209772 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WILLIAMS PARTNERS LP | Limited Partnership | 96950F104 | 4759 | 91871 | SH | DEFINED | 1 |
| ACCO BRANDS CORP | Common equity | 00081T108 | 12710 | 1331969 | SH | DEFINED | 1, 2, 5, 8 |
| LIBERTY GLOBAL INC | shares Common equity | 530555309 | 31964 | 799353 | SH | DEFINED | 1, 2, 5, 8, 10, |
| KAPSTONE PAPER & PACKAGING | Common Stock | 48562P103 | 12907 | 751890 | SH | DEFINED | 1, 2, 6, 8 |
| AMERIPRISE FINANCIAL INC | Common equity | 03076C106 | 610443 | 9994238 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HSBC HLDGS PLC | Public preferred instrument | 404280604 | 728 | 30128 | SH | DEFINED | 2 |
| IKANOS COMMUNICATIONS INC | Common equity | 45173E105 | 491 | 431615 | SH | DEFINED | 1, 2 |
| GLOBAL CASH ACCESS HOLDINGS | shares Common equity | 378967103 | 3931 | 1202296 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HORIZON LINES INC | shares Common equity | 44044K101 | 548 | 648249 | SH | DEFINED | 1, 2 |
| SUNESIS PHARMACEUTICALS INC | Common Stock | 867328601 | 29 | 14699 | SH | DEFINED | 1 |
| CARIBOU COFFEE CO | Common Stock | 142042209 | 1191 | 117610 | SH | DEFINED | 1, 2 |
| GENOMIC HEALTH INC | Common Stock | 37244C101 | 6911 | 280875 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TALEO CORP | Common Stock | 87424N104 | 30421 | 853210 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WEBMD HEALTH CORP | Common equity | 94770V102 | 42759 | 800512 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SPORT CHALET INC | shares Common equity | 849163209 | 25 | 12900 | SH | DEFINED | 1 |

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|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------|-----------|--------|---------|----|---------|------------------|
| VISTAPRINT NV | shares Common equity | N93540107 | 30520 | 587974 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FIDELITY NATIONAL FINANCIAL | shares Common equity | 31620R105 | 105898 | 7494748 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WATERSTONE FINANCIAL INC | shares Common equity | 941888109 | 430 | 139727 | SH | DEFINED | 1, 2 |
| PHARMATHENE INC | shares Common equity | 71714G102 | 43 | 13500 | SH | DEFINED | 1 |
| INVESTORS BANCORP INC | shares Common equity | 46146P102 | 15276 | 1026037 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TAL INTERNATIONAL GROUP INC | shares Common equity | 874083108 | 13974 | 385223 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DHT HOLDINGS INC | shares Common equity | Y2065G105 | 6539 | 1358735 | SH | DEFINED | 1, 2 |
| NCI INC | shares Common equity | 62886K104 | 3328 | 136700 | SH | DEFINED | 1, 2, 6 |
| COGDELL SPENCER INC | Real Estate Investment Trust | 19238U107 | 5496 | 925725 | SH | DEFINED | 1, 2, 3, 8 |
| HERCULES OFFSHORE INC | shares Common equity | 427093109 | 33913 | 5130506 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NXSTAGE MEDICAL INC | Common Stock | 67072V103 | 12966 | 589966 | SH | DEFINED | 1, 2, 6, 8 |
| MELA SCIENCES INC | shares Common equity | 55277R100 | 1599 | 453847 | SH | DEFINED | 1, 2, 6 |
| CBEYOND INC | shares Common equity | 149847105 | 6772 | 580041 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WEB.COM GROUP INC | Common Stock | 94733A104 | 304 | 20853 | SH | DEFINED | 1 |
| BOARDWALK PIPELINE PRTNRS-LP | Limited Partnership | 096627104 | 4645 | 142209 | SH | DEFINED | 1 |
| ZALICUS INC | shares Common equity | 98887C105 | 3914 | 1617231 | SH | DEFINED | 1, 2 |
| IROBOT CORP | Common Stock | 462726100 | 21883 | 665436 | SH | DEFINED | 1, 2, 6, 8 |
| CLEAR CHANNEL OUTDOOR HLDGS | shares Common equity | 18451C109 | 7429 | 510639 | SH | DEFINED | 1, 2, 5, 6, 8 |
| IHS INC | shares Common equity | 451734107 | 68534 | 772158 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SPDR S&P DIVIDEND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A763 | 275632 | 5089266 | SH | DEFINED | 1, 2 |
| SPDR DJ WILSHIRE SMALL CAP ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A813 | 1125 | 15899 | SH | DEFINED | 2 |
| INTERCONTINENTAL EXCHANGE INC | shares Common equity | 45865V100 | 335762 | 2717840 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SUNPOWER CORP | shares Common equity | 867652109 | 22012 | 1284344 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMERISAFE INC | shares Common equity | 03071H100 | 8355 | 377961 | SH | DEFINED | 1, 2, 8 |
| UNDER ARMOUR INC | Common equity | 904311107 | 89994 | 1322470 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |

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| BROOKDALE SENIOR LIVING INC | shares Common equity | 112463104 | 26375 | 942019 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNION DRILLING INC | shares Common equity | 90653P105 | 3293 | 321556 SH | DEFINED | 1, 2 |
| DCP MIDSTREAM PARTNERS LP | Limited Partnership | 23311P100 | 1631 | 40275 SH | DEFINED | 1 |
| VOCUS INC | Common Stock | 92858J108 | 8652 | 334583 SH | DEFINED | 1, 2, 5, 6, 8 |
| VIACOM INC | Common equity | 92553P201 | 1141147 | 24530449 SH | DEFINED | 1, 2, 5, 6, 8, 1, 19 |
| BASIC ENERGY SERVICES INC | Common equity | 06985P100 | 23742 | 930721 SH | DEFINED | 1, 2, 5, 6 |
| CYNOSURE INC | Common equity | 232577205 | 2669 | 191885 SH | DEFINED | 1, 2 |
| DEALERTRACK HOLDINGS INC | Common equity | 242309102 | 20405 | 888600 SH | DEFINED | 1, 2, 5, 6, 8 |
| LIVE NATION ENTERTAINMENT | Common equity | 538034109 | 33431 | 3342779 SH | DEFINED | 1, 2, 5, 6, 8 |
| DELIAS INC | Common equity | 246911101 | 51 | 28364 SH | DEFINED | 1 |
| SUNTECH POWER HOLDINGS -ADR | American Depository Receipt | 86800C104 | 3743 | 379542 SH | DEFINED | 1, 2, 6 |
| SOMAXON PHARMACEUTICALS INC | Common Stock | 834453102 | 1649 | 581714 SH | DEFINED | 1, 2 |
| COPA HOLDINGS SA | Common equity | P31076105 | 54528 | 1032708 SH | DEFINED | 1, 2, 4, 5, 6, 1 |
| EMERGENCY MEDICAL SVCS CORP | Common equity | 29100P102 | 23804 | 374283 SH | DEFINED | 1, 2, 5, 6, 8 |
| URANIUM ENERGY CORP | Common equity | 916896103 | 4582 | 1147002 SH | DEFINED | 1, 2, 6 |
| LINN ENERGY LLC | Composition of more than 1 security | 536020100 | 696 | 17883 SH | DEFINED | 1, 5 |
| WESTERN REFINING INC | Common equity | 959319104 | 40773 | 2405700 SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN RAILCAR INDS INC | Common equity | 02916P103 | 5272 | 211526 SH | DEFINED | 1, 2, 5, 6 |
| SMART BALANCE INC | Common Stock | 83169Y108 | 7544 | 1643003 SH | DEFINED | 1, 2, 6, 8 |
| CHIPOTLE MEXICAN GRILL INC | Common equity | 169656105 | 273738 | 1005034 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNITED CONTINENTAL HLDGS INC | Common Stock | 910047109 | 93132 | 4050990 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| H&E EQUIPMENT SERVICES INC | Common equity | 404030108 | 11728 | 601041 SH | DEFINED | 1, 2, 5, 6 |
| REGENCY ENERGY PARTNERS LP | Limited Partnership | 75885Y107 | 2540 | 93005 SH | DEFINED | 1 |
| KOPPERS HOLDINGS INC | Common equity | 50060P106 | 18856 | 441615 SH | DEFINED | 1, 2, 5, 6, 8 |
| TERNIUM SA -ADR | American Depository Receipt | 880890108 | 40191 | 1118295 SH | DEFINED | 1, 2, 4, 5 |
| CARDICA INC | Common equity | 14141R101 | 38 | 10800 SH | DEFINED | 1 |
| ENERGY TRANSFER EQUITY LP | Limited Partnership | 29273V100 | 11683 | 259629 SH | DEFINED | 1 |
| HEALTHSPRING INC | Common equity | 42224N101 | 52509 | 1405080 SH | DEFINED | 1, 2, 5, 6, 8 |
| SMART MODULAR TECHNOLOGIES | Common equity | G82245104 | 8322 | 1071167 SH | DEFINED | 1, 2, 5, 6, 8 |
| RESOURCE CAPITAL | Common equity | 76120W302 | 6338 | 962336 SH | DEFINED | 1, 2, 8 |

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|------------------------------|-----------------------------|-----------|--------|----------|----|---------|------------------|
| CORP | shares | | | | | | |
| CROCS INC | Common equity | 227046109 | 32781 | 1837722 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| EXCO RESOURCES INC | Common equity | 269279402 | 57838 | 2799634 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| NTELOS HOLDINGS CORP | Common equity | 67020Q107 | 11911 | 647008 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| ACORDA THERAPEUTICS INC | Common Stock | 00484M106 | 33404 | 1439848 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ROSETTA RESOURCES INC | Common equity | 777779307 | 74204 | 1560756 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| MORGANS HOTEL GROUP CO | Common equity | 61748W108 | 4251 | 433467 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| NORTHERN OIL & GAS INC | Common equity | 665531109 | 68912 | 2581158 | SH | DEFINED | 1, 2, 6, 8, 12 |
| | shares | | | | | | |
| HUGHES COMMUNICATIONS INC | Common equity | 444398101 | 10383 | 173947 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| LIQUIDITY SERVICES INC | Common equity | 53635B107 | 5990 | 335260 | SH | DEFINED | 1, 2, 6 |
| | shares | | | | | | |
| GRUPO AEROPORTUARIO DEL PACI | American Depository Receipt | 400506101 | 3833 | 90209 | SH | DEFINED | 1, 5, 6 |
| AMERICAN APPAREL INC | Common equity | 023850100 | 546 | 565062 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| ALEXZA PHARMACTCLS INC | Common equity | 015384100 | 1084 | 638632 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| NYSE EURONEXT | Common equity | 629491101 | 353386 | 10048091 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| TAM SA | American Depository Receipt | 87484D103 | 1404 | 71165 | SH | DEFINED | 1, 2, 4, 6, 10 |
| GREEN PLAINS RENEWABLE ENRGY | Common Stock | 393222104 | 3871 | 322026 | SH | DEFINED | 1, 2 |
| TRANSDIGM GROUP INC | Common equity | 893641100 | 45977 | 548474 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| TIM HORTONS INC | Common equity | 88706M103 | 5722 | 126233 | SH | DEFINED | 1, 5, 8, 18 |
| | shares | | | | | | |
| HIMAX TECHNOLOGIES INC | American Depository Receipt | 43289P106 | 940 | 396541 | SH | DEFINED | 1, 2 |
| PORTLAND GENERAL ELECTRIC CO | Common equity | 736508847 | 42731 | 1797502 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| SEALY CORP | Common equity | 812139301 | 2305 | 906376 | SH | DEFINED | 1, 2, 5, 6 |
| | shares | | | | | | |
| TARGACEPT INC | Common Stock | 87611R306 | 15028 | 565065 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VANDA PHARMACEUTICALS INC | Common equity | 921659108 | 5508 | 756066 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| COMPLETE PRODUCTION SERVICES | Common equity | 20453E109 | 71684 | 2253374 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| BARCLAYS BK PLC | Public preferred instrument | 06739F390 | 639 | 26528 | SH | DEFINED | 2 |
| DELEK US HOLDINGS INC | Common equity | 246647101 | 4143 | 305674 | SH | DEFINED | 1, 2, 5 |
| | shares | | | | | | |
| LIBERTY MEDIA INTERACTIVE | Common equity | 53071M104 | 185373 | 11556928 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| LIBERTY MEDIA CAPITAL GROUP | Common equity | 53071M302 | 64047 | 869397 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| TRANSCEPT PHARMACEUTICALS | Common equity | 89354M106 | 624 | 76501 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| COMPASS DIVERSIFIED | Common Stock | 20451Q104 | 10834 | 735056 | SH | DEFINED | 1, 2, 6 |

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| HOLDINGS | | | | | | | |
| BIOMIMETIC THERAPEUTICS INC | Common Stock | 09064X101 | 4092 | 312325 SH | DEFINED | 1, 2, 5, 6 | |
| PENSON WORLDWIDE INC | Common equity shares | 709600100 | 2624 | 391326 SH | DEFINED | 1, 2 | |
| VONAGE HOLDINGS CORP | Common equity shares | 92886T201 | 9755 | 2139538 SH | DEFINED | 1, 2, 6, 8 | |
| MASTERCARD INC | Common equity shares | 57636Q104 | 884734 | 3514790 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| MUELLER WATER PRODUCTS INC | Common equity shares | 624758108 | 16055 | 3583878 SH | DEFINED | 1, 2, 5, 6, 8 | |
| CTC MEDIA INC | Common equity shares | 12642X106 | 1321 | 56050 SH | DEFINED | 1, 2, 5, 8 | |
| ALPHATEC HOLDINGS INC | Common Stock | 02081G102 | 2227 | 824984 SH | DEFINED | 1, 2, 8 | |
| TOWN SPORTS INTL HOLDINGS | Common equity shares | 89214A102 | 60 | 11700 SH | DEFINED | 1 | |
| LOOPNET INC | Common equity shares | 543524300 | 6184 | 436846 SH | DEFINED | 1, 2, 6, 8 | |
| VERIGY LTD | Common equity shares | Y93691106 | 2103 | 149340 SH | DEFINED | 1, 2, 5, 6, 8 | |
| HOUSTON WIRE & CABLE CO | Common equity shares | 44244K109 | 4850 | 331874 SH | DEFINED | 1, 2, 6 | |
| KAISER ALUMINUM CORP | Common equity shares | 483007704 | 33711 | 684452 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SYNCHRONOSS TECHNOLOGIES | Common Stock | 87157B103 | 16634 | 478737 SH | DEFINED | 1, 2, 5, 6, 8 | |
| VOLCANO CORP | Common Stock | 928645100 | 26729 | 1044145 SH | DEFINED | 1, 2, 5, 6, 8 | |
| HOME BANCSHARES INC | Common equity shares | 436893200 | 10059 | 442033 SH | DEFINED | 1, 2, 5, 6, 8 | |
| PGT INC | Common equity shares | 69336V101 | 628 | 267535 SH | DEFINED | 1, 2 | |
| ROMA FINANCIAL CORP | Common equity shares | 77581P109 | 1598 | 144606 SH | DEFINED | 1, 2, 17 | |
| ALLIED WORLD ASSURANCE CO AG | Common equity shares | H01531104 | 29681 | 473446 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| WYNDHAM WORLDWIDE CORP | Common equity shares | 98310W108 | 181937 | 5719314 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ATLAS ENERGY LP | Limited Partnership | 04930A104 | 5154 | 230694 SH | DEFINED | 1, 2, 5, 6 | |
| CLEVELAND BIOLABS INC | Common Stock | 185860103 | 108 | 14400 SH | DEFINED | 1 | |
| ISHARES GSCI COMMODITY INDEXED TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 46428R107 | 838 | 22439 SH | DEFINED | 1 | |
| CHART INDUSTRIES INC | Common equity shares | 16115Q308 | 31639 | 574826 SH | DEFINED | 1, 2, 5, 6, 8 | |
| GEOMET INC | Common equity shares | 37250U201 | 30 | 17600 SH | DEFINED | 1 | |
| OSIRIS THERAPEUTICS INC | Common equity shares | 68827R108 | 2190 | 301133 SH | DEFINED | 1, 2, 6 | |
| WESTINGHOUSE SOLAR INC | Common equity shares | 96040V101 | 6 | 13600 SH | DEFINED | 1 | |
| AIRCASTLE LTD | Common equity shares | G0129K104 | 13706 | 1135703 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ASCENT SOLAR | Common equity | 043635101 | 40 | 14000 SH | DEFINED | 1 | |

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| TECHNOLOGIES | shares | | | | | | |
| EVERCORE PARTNERS INC | Common equity | 29977A105 | 11486 | 335047 SH | DEFINED | 1, 2, 6, 8 | |
| VIASYSTEMS GROUP INC | Common equity | 92553H803 | 1764 | 64654 SH | DEFINED | 1, 2 | |
| HANESBRANDS INC | Common equity | 410345102 | 123454 | 4565582 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| INNERWORKINGS INC | Common equity | 45773Y105 | 3606 | 489262 SH | DEFINED | 1, 2, 5, 6 | |
| BARCLAYS IPATH DJ UBS COMMODITY TR ETN | Investments that contain a pool of securities representing a specific index and are built like mutu | 06738C778 | 2275 | 44271 SH | DEFINED | 1 | |
| CHINA INFORMATION TECHNOLOGY | Common equity | 16950L109 | 35 | 12600 SH | DEFINED | 1, 6 | |
| NEW ORIENTAL ED & TECH -ADR | American Depository Receipt | 647581107 | 18336 | 183231 SH | DEFINED | 1, 2, 6, 18 | |
| GOLD RESOURCE CORP | Common equity | 38068T105 | 227 | 8505 SH | DEFINED | 1, 8 | |
| WESTERN UNION CO | Common equity | 959802109 | 489379 | 23562230 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| KAYNE ANDERSON ENERGY DEVELOPMENT CO. | Common equity | 48660Q102 | 3903 | 199560 SH | DEFINED | 1, 2, 17 | |
| RIVERBED TECHNOLOGY INC | Common equity | 768573107 | 193409 | 5137146 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| TOWERSTREAM CORP | Common equity | 892000100 | 85 | 21782 SH | DEFINED | 1 | |
| WARNER CHILCOTT PLC | Common equity | G94368100 | 51929 | 2230266 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| COMMVAULT SYSTEMS INC | Common equity | 204166102 | 36744 | 921127 SH | DEFINED | 1, 2, 5, 6, 8 | |
| PORTER BANCORP INC | Common equity | 736233107 | 354 | 44560 SH | DEFINED | 1, 2 | |
| MINDRAY MEDICAL INTL -ADR | American Depository Receipt | 602675100 | 2715 | 107732 SH | DEFINED | 1, 2, 6 | |
| EV ENERGY PARTNERS LP | Limited Partnership | 26926V107 | 3200 | 59550 SH | DEFINED | 1 | |
| ICF INTERNATIONAL INC | Common equity | 44925C103 | 6199 | 301988 SH | DEFINED | 1, 2, 6, 8 | |
| SHUTTERFLY INC | Common equity | 82568P304 | 44081 | 841850 SH | DEFINED | 1, 2, 5, 6, 8 | |
| FOX CHASE BANCORP INC | Common equity | 35137T108 | 1977 | 142123 SH | DEFINED | 1, 2 | |
| VIEWPOINT FINANCIAL GROUP | Common equity | 92672A101 | 3930 | 302359 SH | DEFINED | 1, 2, 8 | |
| BREITBURN ENERGY PARTNERS LP | Limited Partnership | 106776107 | 1633 | 75154 SH | DEFINED | 1 | |
| OWENS CORNING | Common equity | 690742101 | 78636 | 2184810 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ARMSTRONG WORLD INDUSTRIES | Common equity | 04247X102 | 30789 | 665456 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ACME PACKET INC | Common Stock | 004764106 | 69233 | 975671 SH | DEFINED | 1, 2, 5, 6, 8 | |
| EHEALTH INC | Common Stock | 28238P109 | 6626 | 498405 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SAIC INC | Common equity | 78390X101 | 187166 | 11061975 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |

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| ULTRAPETROL BAHAMAS LTD | shares Common equity | P94398107 | 1940 | 381984 | SH | DEFINED | 1,2 |
| SUSSER HOLDINGS CORP | shares Common equity | 869233106 | 1984 | 151710 | SH | DEFINED | 1,2 |
| EXLSERVICE HOLDINGS INC | shares Common equity | 302081104 | 6266 | 296229 | SH | DEFINED | 1,2,5,6 |
| DOUGLAS EMMETT INC | Real Estate Investment Trust | 25960P109 | 57523 | 3067632 | SH | DEFINED | 1,2,3,5,6,8 |
| CADENCE PHARMACEUTICALS INC | Common equity shares | 12738T100 | 5096 | 553203 | SH | DEFINED | 1,2,6,8 |
| PRIMORIS SERVICES CORP | Common Stock | 74164F103 | 3909 | 385837 | SH | DEFINED | 1,2 |
| ACHILLION PHARMACEUTICALS | Common equity shares | 00448Q201 | 122 | 17033 | SH | DEFINED | 1 |
| ASSISTED LIVING CONCEPTS INC | Common equity shares | 04544X300 | 8921 | 227908 | SH | DEFINED | 1,2,5,6,8 |
| HOME INNS & HOTELS MNGT -ADR | American Depository Receipt | 43713W107 | 4191 | 105926 | SH | DEFINED | 1,2,6 |
| GLOBALSTAR INC | Common equity shares | 378973408 | 1271 | 1000174 | SH | DEFINED | 1,2 |
| INNOPHOS HOLDINGS INC | Common Stock | 45774N108 | 20473 | 444037 | SH | DEFINED | 1,2,5,6,8 |
| ORBCOMM INC | Common equity shares | 68555P100 | 90 | 27025 | SH | DEFINED | 1 |
| MIZUHO FINANCIAL GROUP INC | American Depository Receipt | 60687Y109 | 56 | 16640 | SH | DEFINED | 1 |
| KBW INC | Common equity shares | 482423100 | 18714 | 714674 | SH | DEFINED | 1,2,5,6,8 |
| ONEBEACON INSURANCE GROUP | Common equity shares | G67742109 | 4326 | 319922 | SH | DEFINED | 1,2,6,8 |
| CAPELLA EDUCATION CO | Common equity shares | 139594105 | 17960 | 360556 | SH | DEFINED | 1,2,5,6,8 |
| METABOLIX INC | Common equity shares | 591018809 | 5335 | 507696 | SH | DEFINED | 1,2,6,8 |
| SOLTA MEDICAL INC | Common Stock | 83438K103 | 3015 | 913443 | SH | DEFINED | 1,2 |
| AMTRUST FINANCIAL SERVICES | Common equity shares | 032359309 | 10167 | 533219 | SH | DEFINED | 1,2,5,8 |
| SALLY BEAUTY HOLDINGS INC | Common equity shares | 79546E104 | 41435 | 2957956 | SH | DEFINED | 1,2,5,6,8 |
| WINN-DIXIE STORES INC | Common equity shares | 974280307 | 8661 | 1213045 | SH | DEFINED | 1,2,5,8 |
| EMERGENT BIOSOLUTIONS INC | Common equity shares | 29089Q105 | 13873 | 574290 | SH | DEFINED | 1,2,6,8 |
| HANSEN MEDICAL INC | Common equity shares | 411307101 | 1467 | 663616 | SH | DEFINED | 1,2 |
| HERTZ GLOBAL HOLDINGS INC | Common equity shares | 42805T105 | 42290 | 2705665 | SH | DEFINED | 1,2,5,6,8 |
| KBR INC | Common equity shares | 48242W106 | 194048 | 5137529 | SH | DEFINED | 1,2,5,6,8,1 |
| FIRST SOLAR INC | Common equity shares | 336433107 | 315416 | 1961033 | SH | DEFINED | 1,2,5,6,8,1 |
| VENOCO INC | Common equity shares | 92275P307 | 6852 | 400935 | SH | DEFINED | 1,2,5,6,8 |
| SPIRIT AEROSYSTEMS HOLDINGS | Common equity shares | 848574109 | 31681 | 1234194 | SH | DEFINED | 1,2,5,6,8 |
| AERCAP HOLDINGS NV | Common equity shares | N00985106 | 767 | 61019 | SH | DEFINED | 1,2,5 |

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| NETLIST INC | Common equity | 64118P109 | 35 | 14000 | SH | DEFINED | 1 |
| ALLEGIANT TRAVEL CO | Common equity | 01748X102 | 14001 | 319600 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HEELYS INC | Common Stock | 42279M107 | 25 | 11200 | SH | DEFINED | 1 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|------------------------------|------------------------------|-----------|--------|----------------|------------|--------------|------------|------------------|
| DCT INDUSTRIAL TRUST INC | Real Estate Investment Trust | 233153105 | 44777 | 8068537 | SH | | DEFINED | 1, 2, 3, 5, 6, 8 |
| GUIDANCE SOFTWARE INC | Common equity | 401692108 | 1781 | 212559 | SH | | DEFINED | 1, 2 |
| IPG PHOTONICS CORP | Common equity | 44980X109 | 29727 | 515380 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| CAL DIVE INTERNATIONAL INC | Common equity | 12802T101 | 19436 | 2784926 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| NEWSTAR FINANCIAL INC | Common Stock | 65251F105 | 5867 | 537545 | SH | | DEFINED | 1, 2, 6, 8 |
| OBAGI MEDICAL PRODUCTS INC | Common equity | 67423R108 | 4034 | 319231 | SH | | DEFINED | 1, 2, 6 |
| SPECTRA ENERGY CORP | Common equity | 847560109 | 781886 | 28767108 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| TEEKAY OFFSHORE PARTNERS LP | Limited Partnership | Y8565J101 | 1599 | 52426 | SH | | DEFINED | 1 |
| AFFYMAX INC | Common Stock | 00826A109 | 2087 | 355756 | SH | | DEFINED | 1, 2, 8 |
| ALTRA HOLDINGS INC | Common equity | 02208R106 | 14401 | 609669 | SH | | DEFINED | 1, 2, 6, 8 |
| CARROLS RESTAURANT GROUP INC | Common equity | 14574X104 | 1964 | 212130 | SH | | DEFINED | 1, 2 |
| MELCO CROWN ENTMT LTD -ADR | Depository Receipt | 585464100 | 295 | 38904 | SH | | DEFINED | 1, 2, 5, 6 |
| NEURALSTEM INC | Common equity | 64127R302 | 1260 | 701342 | SH | | DEFINED | 1, 2 |
| GREAT LAKES DREDGE & DOCK CP | Common Stock | 390607109 | 12359 | 1619529 | SH | | DEFINED | 1, 2, 6, 8 |
| PROLOR BIOTECH INC | Common equity | 74344F106 | 210 | 35014 | SH | | DEFINED | 1, 6 |
| PARK STERLING CORP | Common equity | 70086Y105 | 72 | 14800 | SH | | DEFINED | 1 |
| ZION OIL & GAS INC | Common equity | 989696109 | 71 | 14633 | SH | | DEFINED | 1, 2 |
| TIME WARNER CABLE INC | Common Stock | 88732J207 | 893852 | 12529481 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| LEGACY RESERVES LP | Limited Partnership | 524707304 | 2139 | 68250 | SH | | DEFINED | 1 |
| AEROVIRONMENT INC | Common equity | 008073108 | 11666 | 333844 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| ORITANI FINANCIAL CORP | Common equity | 68633D103 | 13629 | 1074538 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| OCULUS INNOVATIVE SCIENCES | Common equity | 67575P108 | 21 | 10600 | SH | | DEFINED | 1 |
| ANIMAL HEALTH INTL INC | Common equity | 03525N109 | 51 | 12200 | SH | | DEFINED | 1 |

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| DUNCAN ENERGY PARTNERS LP | Limited Partnership | 265026104 | 1885 | 46549 SH | DEFINED | 1 |
| EMPLOYERS HOLDINGS INC | Common equity shares | 292218104 | 18172 | 879393 SH | DEFINED | 1, 2, 5, 6, 8 |
| HFF INC | Common equity shares | 40418F108 | 4364 | 289819 SH | DEFINED | 1, 2 |
| CENTRAL GARDEN & PET CO | Common equity shares | 153527205 | 13179 | 1431145 SH | DEFINED | 1, 2, 5, 6, 8 |
| SYNTA PHARMACEUTICALS CORP | Private company?no public equity shares | 87162T206 | 1901 | 360796 SH | DEFINED | 1, 2 |
| CELLCOM ISRAEL LTD | Common equity shares | M2196U109 | 12148 | 366775 SH | DEFINED | 1, 2 |
| ACCURAY INC | Common Stock | 004397105 | 9019 | 998896 SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL CINEMEDIA INC | Common Stock | 635309107 | 22750 | 1218721 SH | DEFINED | 1, 2, 5, 6, 8 |
| FORTRESS INVESTMENT GRP LLC | Common equity shares | 34958B106 | 750 | 132048 SH | DEFINED | 1, 8 |
| OPTIMER PHARMACEUTICALS INC | Common equity shares | 68401H104 | 10169 | 859541 SH | DEFINED | 1, 2, 8 |
| TARGA RESOURCES PARTNERS LP | Misc Equity | 87611X105 | 4090 | 117928 SH | DEFINED | 1 |
| US AUTO PARTS NETWORK INC | Common equity shares | 90343C100 | 1745 | 200786 SH | DEFINED | 1, 2 |
| INFORMATION SERVICES GROUP | Common equity shares | 45675Y104 | 40 | 18200 SH | DEFINED | 1 |
| OPNEXT INC | Common equity shares | 68375V105 | 1768 | 728767 SH | DEFINED | 1, 2 |
| TRIANGLE CAPITAL CORP | Common Stock | 895848109 | 5246 | 290502 SH | DEFINED | 1, 2, 8 |
| COLEMAN CABLE INC | Common equity shares | 193459302 | 1010 | 113833 SH | DEFINED | 1, 2 |
| DOMTAR CORP | Common equity shares | 257559203 | 48041 | 523398 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CLEARWIRE CORP | Common equity shares | 18538Q105 | 8630 | 1544403 SH | DEFINED | 1, 2, 5, 6 |
| SOURCEFIRE INC | Common Stock | 83616T108 | 15411 | 560248 SH | DEFINED | 1, 2, 5, 6, 8 |
| BIGBAND NETWORKS INC | Common Stock | 089750509 | 2145 | 842280 SH | DEFINED | 1, 2, 6 |
| CONVERTED ORGANICS INC | Common equity shares | 21254S107 | 9 | 27700 SH | DEFINED | 1 |
| GAFISA SA | American Depository Receipt | 362607301 | 560 | 43603 SH | DEFINED | 1, 6, 10 |
| BROADRIDGE FINANCIAL SOLUTNS | Common equity shares | 11133T103 | 79261 | 3493404 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GLU MOBILE INC | Common equity shares | 379890106 | 47 | 10923 SH | DEFINED | 1 |
| ARUBA NETWORKS INC | Common Stock | 043176106 | 54483 | 1610012 SH | DEFINED | 1, 2, 5, 6, 8 |
| GSI TECHNOLOGY INC | Common Stock | 36241U106 | 3080 | 338874 SH | DEFINED | 1, 2 |
| SUPER MICRO COMPUTER INC | Common Stock | 86800U104 | 7641 | 476485 SH | DEFINED | 1, 2, 6, 8 |
| FLAGSTONE REINSURANCE HLD SA | Common equity shares | L3466T104 | 9452 | 1049755 SH | DEFINED | 1, 2, 5, 6, 8 |
| ESSA BANCORP INC | Common equity shares | 29667D104 | 4014 | 304157 SH | DEFINED | 1, 2, 17 |
| COMVERGE INC | Common equity shares | 205859101 | 2184 | 468312 SH | DEFINED | 1, 2, 6 |
| METROPCS COMMUNICATIONS INC | Common equity shares | 591708102 | 168807 | 10394324 SH | DEFINED | 1, 2, 5, 6, 8, 1 |

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| PENNANTPARK INVESTMENT CORP. | Common equity shares | 708062104 | 11168 | 936778 | SH | DEFINED | 1,2,6,8 |
| TFS FINANCIAL CORP | Common equity shares | 87240R107 | 9901 | 932379 | SH | DEFINED | 1,2,5,6,8,1 |
| CINEMARK HOLDINGS INC | Common equity shares | 17243V102 | 24096 | 1245321 | SH | DEFINED | 1,2,5,6,8 |
| BARCLAYS IPATH MSCI INDIA INDEX ETN | Investments that contain a pool of securities representing a specific index and are built like mutu | 06739F291 | 18805 | 259300 | SH | DEFINED | 1,4 |
| BAXTER INTERNATIONAL INC | Common equity shares | 071813109 | 1299684 | 24171259 | SH | DEFINED | 1,2,5,6,8,1 |
| SPDR DJ INTERNATIONAL REAL ESTATE ETF | ETF | 78463X863 | 52719 | 1350982 | SH | DEFINED | 1,2 |
| ISHARES BARCLAYS INTERMEDIATE GOVERNMENT/CREDIT BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288612 | 1162 | 10789 | SH | DEFINED | 1 |
| ISHARES BARCLAYS INTERMEDIATE CREDIT BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288638 | 2105 | 19981 | SH | DEFINED | 1 |
| SPDR MSCI ACWI EX-US ETF | ETF | 78463X848 | 37038 | 1054810 | SH | DEFINED | 1 |
| SPDR FTSE/MACQUARIE GLOBAL INFRASTRUCTURE 100 ETF | ETF | 78463X855 | 2883 | 67225 | SH | DEFINED | 5 |
| VANGUARD FTSE ALL-WORLD EX-US ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042775 | 37718 | 764768 | SH | DEFINED | 1 |
| SPDR S&P EMERGING MARKETS ETF | ETF | 78463X509 | 38402 | 510017 | SH | DEFINED | 2,5,18 |
| VANGUARD TOTAL BOND MARKET ETF | Investments that contain a pool of securities representing a specific index and | 921937835 | 363114 | 4537781 | SH | DEFINED | 1,2 |

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| | are built like mutu | | | | | | |
| DELTA AIR LINES INC | Common equity shares | 247361702 | 106634 | 10880557 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| OREXIGEN THERAPEUTICS INC | Common equity shares | 686164104 | 1738 | 617843 SH | DEFINED | 1, 2, 6, 8 | |
| PHARMASSET INC | Common Stock | 71715N106 | 63293 | 804117 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SPDR S&P INTERNATIONAL SMALL CAP ETF | ETF | 78463X871 | 70416 | 2229104 SH | DEFINED | 1, 2 | |
| SPDR S&P WORLD EX-US ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X889 | 4471 | 165671 SH | DEFINED | 1, 2 | |
| BIDZ.COM INC | Common equity shares | 08883T200 | 21 | 14400 SH | DEFINED | 1 | |
| CAVIUM NETWORKS INC | Private company?no public equity shares | 14965A101 | 48093 | 1070358 SH | DEFINED | 1, 2, 5, 6, 8 | |
| NEUROGESX INC | Common equity shares | 641252101 | 931 | 229391 SH | DEFINED | 1, 2 | |
| INTERACTIVE BROKERS GROUP | Common equity shares | 45841N107 | 9281 | 584091 SH | DEFINED | 1, 2, 5, 6, 8 | |
| TOMOTHERAPY INC | Common equity shares | 890088107 | 4196 | 918468 SH | DEFINED | 1, 2, 6 | |
| ALLIED NEVADA GOLD CORP | Common equity shares | 019344100 | 92485 | 2606773 SH | DEFINED | 1, 2, 5, 6, 8 | |
| AECOM TECHNOLOGY CORP | Common equity shares | 00766T100 | 79508 | 2867124 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| BIODEL INC | Common equity shares | 09064M105 | 560 | 265064 SH | DEFINED | 1, 2 | |
| JMP GROUP INC | Common equity shares | 46629U107 | 2263 | 262851 SH | DEFINED | 1, 2 | |
| SOLERA HOLDINGS INC | Common equity shares | 83421A104 | 98070 | 1919069 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| CONTINENTAL RESOURCES INC | Common equity shares | 212015101 | 52153 | 729718 SH | DEFINED | 1, 2, 5, 6, 12 | |
| INSULET CORP | Common equity shares | 45784P101 | 17527 | 849872 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SKILLED HEALTHCARE GROUP INC | Common equity shares | 83066R107 | 5948 | 413460 SH | DEFINED | 1, 2, 8 | |
| CAI INTERNATIONAL INC | Common equity shares | 12477X106 | 5335 | 206218 SH | DEFINED | 1, 2 | |
| TECHTARGET INC | Common equity shares | 87874R100 | 1391 | 156119 SH | DEFINED | 1, 2 | |
| ENERNOC INC | Common Stock | 292764107 | 7305 | 382391 SH | DEFINED | 1, 2, 5, 6, 8 | |
| TRIMAS CORP | Common Stock | 896215209 | 7962 | 370244 SH | DEFINED | 1, 2, 6 | |
| B&G FOODS INC | Common equity shares | 05508R106 | 20149 | 1073522 SH | DEFINED | 1, 2, 6, 8 | |
| RSC HOLDINGS INC | Common equity shares | 74972L102 | 13731 | 954927 SH | DEFINED | 1, 2, 5, 6, 8 | |
| GREENLIGHT CAPITAL RE LTD | Common equity shares | G4095J109 | 17448 | 618500 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ADVENT/CLAYMORE GLOBAL CONVERTIBLE SECURITIES & | Closed end mutual fund | 007639107 | 407 | 41450 SH | DEFINED | 18 | |

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| INCOME FUND | | | | | | | |
| CLEAN ENERGY FUELS CORP | Common Stock | 184499101 | 37605 | 2295751 SH | DEFINED | 1, 2, 5, 6, 8 | |
| JAZZ PHARMACEUTICALS INC | Common equity shares | 472147107 | 14912 | 468236 SH | DEFINED | 1, 2 | |
| LDK SOLAR CO LTD -ADR | American Depository Receipt | 50183L107 | 148 | 12100 SH | DEFINED | 1, 5 | |
| ENERGY XXI (BERMUDA) | Common equity shares | G10082140 | 68149 | 1998546 SH | DEFINED | 1, 2, 6, 8 | |
| SWISHER HYGIENE INC | Common Stock | 870808102 | 221 | 36000 SH | DEFINED | 1 | |
| INFINERA CORP | Common Stock | 45667G103 | 15082 | 1797696 SH | DEFINED | 1, 2, 5, 6, 8 | |
| FBR CAPITAL MARKETS CORP | Common equity shares | 30247C301 | 3244 | 906296 SH | DEFINED | 1, 2, 8 | |
| LIMELIGHT NETWORKS INC | Common Stock | 53261M104 | 6172 | 862043 SH | DEFINED | 1, 2, 6 | |
| VANTAGE DRILLING CO | Common equity shares | G93205113 | 11291 | 6271682 SH | DEFINED | 1, 2 | |
| DISCOVER FINANCIAL SVCS INC | Common equity shares | 254709108 | 555487 | 23030001 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| COVIDIEN PLC | Common equity shares | G2554F113 | 924032 | 17790202 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| TE CONNECTIVITY LTD | Common equity shares | H84989104 | 123747 | 3553979 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| STERLITE INDUSTRIES (INDIA) | American Depository Receipt | 859737207 | 5671 | 367364 SH | DEFINED | 1, 2, 6, 8 | |
| AUTHENTEC INC | Common equity shares | 052660107 | 33 | 10200 SH | DEFINED | 1 | |
| BLACKROCK KELSO CAPITAL CORP | Common equity shares | 092533108 | 15208 | 1501264 SH | DEFINED | 1, 2, 6, 8 | |
| COMSCORE INC | Common Stock | 20564W105 | 13630 | 461825 SH | DEFINED | 1, 2, 6, 8 | |
| SPECTRA ENERGY PARTNERS LP | Limited Partnership | 84756N109 | 1544 | 46967 SH | DEFINED | 1 | |
| BOISE INC | Common equity shares | 09746Y105 | 12723 | 1389060 SH | DEFINED | 1, 2, 6, 8, 17 | |
| POLYPORE INTERNATIONAL INC | Common equity shares | 73179V103 | 25645 | 445331 SH | DEFINED | 1, 2, 5, 6, 8 | |
| PROS HOLDINGS INC | Common equity shares | 74346Y103 | 4944 | 339163 SH | DEFINED | 1, 2, 6 | |
| INTERCLICK INC | Common equity shares | 458483203 | 76 | 10800 SH | DEFINED | 1 | |
| SHORETEL INC | Common Stock | 825211105 | 6772 | 823049 SH | DEFINED | 1, 2, 6, 8 | |
| BENEFICIAL MUTUAL BANCORP | Common equity shares | 08173R104 | 5702 | 661524 SH | DEFINED | 1, 2, 5, 6, 8 | |
| IPATH CBOE S&P 500 BUYWRITE INDEX ETN | Investments that contain a pool of securities representing a specific index and are built like mutu | 06739F135 | 842 | 17331 SH | DEFINED | 5 | |
| SPDR BARCLAYS CAPITAL AGGREGATE BOND ETF | ETF | 78464A649 | 9196 | 165906 SH | DEFINED | 1, 2 | |
| SPDR DB INTERNATIONAL GOVERNMENT INFLATION- | Investments that contain a pool of securities | 78464A490 | 29877 | 494233 SH | DEFINED | 1, 2 | |

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| PROTECTED BOND ETF | representing a specific index and are built like mutu | | | | | | |
| SPDR BARCLAYS CAPITAL INTERMEDIATE TERM TREASURY ETF | USA: Common Stock | 78464A672 | 6509 | 111359 SH | | DEFINED | 1 |
| WABCO HOLDINGS INC | Common equity shares | 92927K102 | 53041 | 860467 SH | | DEFINED | 1, 2, 5, 6, 8 |
| DICE HOLDINGS INC | Common equity shares | 253017107 | 4841 | 320240 SH | | DEFINED | 1, 2, 6, 8 |
| ENCORE BANCSHARES INC | Common equity shares | 29255V201 | 1653 | 136263 SH | | DEFINED | 1, 2 |
| PHARMERICA CORP | Common equity shares | 71714F104 | 7523 | 657870 SH | | DEFINED | 1, 2, 5, 6, 8 |
| HHGREGG INC | Common equity shares | 42833L108 | 3677 | 274643 SH | | DEFINED | 1, 2, 6, 8 |
| ORBITZ WORLDWIDE INC | Common equity shares | 68557K109 | 1778 | 498586 SH | | DEFINED | 1, 2, 5, 6 |
| ZAGG INC | Common equity shares | 98884U108 | 75 | 10000 SH | | DEFINED | 1 |
| MONOTYPE IMAGING HOLDINGS | Common equity shares | 61022P100 | 8959 | 617845 SH | | DEFINED | 1, 2, 6 |
| REX ENERGY CORP | Common Stock | 761565100 | 28234 | 2423815 SH | | DEFINED | 1, 2, 5, 6, 8 |
| VALIDUS HOLDINGS LTD | Common equity shares | G9319H102 | 41209 | 1236442 SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| LULULEMON ATHLETICA INC | Common equity shares | 550021109 | 3273 | 36742 SH | | DEFINED | 1, 2, 5, 8 |
| DOLAN CO | Common equity shares | 25659P402 | 8658 | 713226 SH | | DEFINED | 1, 2, 8 |
| SUCAMPO PHARMACEUTICALS INC | Common equity shares | 864909106 | 806 | 192872 SH | | DEFINED | 1, 2 |
| GENPACT LTD | Common equity shares | G3922B107 | 11035 | 762279 SH | | DEFINED | 1, 2, 5, 6, 8 |
| CONCHO RESOURCES INC | Common equity shares | 20605P101 | 203255 | 1894260 SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| VIRTUSA CORP | Common Stock | 92827P102 | 4453 | 237987 SH | | DEFINED | 1, 2, 6 |
| E-HOUSE CHINA HOLDINGS -ADR | American Depository Receipt | 26852W103 | 1125 | 95720 SH | | DEFINED | 1, 2, 6 |
| MASIMO CORP | Common Stock | 574795100 | 66060 | 1995801 SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| DEMANDTEC INC | Common equity shares | 24802R506 | 4819 | 366247 SH | | DEFINED | 1, 2, 6 |
| WUXI PHARMATECH (CAYMAN) -ADR | American Depository Receipt | 929352102 | 1983 | 128199 SH | | DEFINED | 1, 2, 6 |
| HORSEHEAD HOLDING CORP | Common equity shares | 440694305 | 25291 | 1483360 SH | | DEFINED | 1, 2, 6, 8 |
| MERCADOLIBRE INC | Common Stock | 58733R102 | 2027 | 24838 SH | | DEFINED | 1, 5, 6, 8 |
| VMWARE INC -CL A | Common equity shares | 928563402 | 101051 | 1239356 SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| SPDR BARCLAYS CAPITAL TIPS ETF | ETF | 78464A656 | 9481 | 175879 SH | | DEFINED | 1, 2 |
| CYBERDEFENDER CORP | Common equity shares | 23248L107 | 21 | 10200 SH | | DEFINED | 1 |
| BARCLAYS BANK PLC | Public preferred instrument | 06739H776 | 1226 | 48617 SH | | DEFINED | 2 |
| ENCORE ENERGY | Misc Equity | 29257A106 | 1160 | 49421 SH | | DEFINED | 1 |

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| PARTNERS LP TERADATA CORP | Common equity | 88076W103 | 313464 | 6182740 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| ATHENAHEALTH INC | Common Stock | 04685W103 | 33328 | 738472 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DUFF & PHELPS CORP | Common equity | 26433B107 | 8318 | 520400 | SH | DEFINED | 1, 2, 6, 8 |
| | shares | | | | | | |
| CONSTANT CONTACT INC | Common Stock | 210313102 | 19340 | 554305 | SH | DEFINED | 1, 2, 6, 8 |
| MAIN STREET CAPITAL CORP. | Common equity | 56035L104 | 5136 | 278431 | SH | DEFINED | 1, 2, 8 |
| | shares | | | | | | |
| MAP PHARMACEUTICALS INC | Common equity | 56509R108 | 3698 | 268145 | SH | DEFINED | 1, 2, 6 |
| | shares | | | | | | |
| RESOLUTE ENERGY CORP | Common Stock | 76116A108 | 13387 | 738065 | SH | DEFINED | 1, 2, 6, 8 |
| FIRST FINANCIAL NORTHWEST | Common equity | 32022K102 | 74 | 12800 | SH | DEFINED | 1 |
| | shares | | | | | | |
| TEXTAINER GROUP HOLDINGS LTD | Common equity | G8766E109 | 7526 | 202511 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| POWERSHARES EMERGING MARKETS SOVEREIGN DEBT PORTFOLIO | Investments | 73936T573 | 228 | 8639 | SH | DEFINED | 1 |
| | that contain a pool of securities representing a specific index and are built like mutu | | | | | | |
| ZEP INC | Common equity | 98944B108 | 7969 | 457457 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| PATRIOT COAL CORP | Common equity | 70336T104 | 117437 | 4546579 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| | shares | | | | | | |
| DUPONT FABROS TECHNOLOGY INC | Real Estate | 26613Q106 | 42302 | 1744451 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| | Investment Trust | | | | | | |
| CVR ENERGY INC | Common equity | 12662P108 | 42885 | 1851670 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| AMERICAN DG ENERGY INC | Common equity | 025398108 | 556 | 254958 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| PZENA INVESTMENT MANAGEMENT | Common equity | 74731Q103 | 889 | 125822 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| ULTA SALON COSMETCS & FRAG | Common equity | 90384S303 | 45869 | 952995 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| RETAIL OPPORTUNITY INVTs CP | Common Stock | 76131N101 | 9365 | 856204 | SH | DEFINED | 1, 2, 3, 6, 8 |
| DELTEK INC | Common equity | 24784L105 | 2598 | 341568 | SH | DEFINED | 1, 2, 6, 8 |
| | shares | | | | | | |
| GIANT INTERACTIVE GROUP -ADR | American | 374511103 | 1277 | 171296 | SH | DEFINED | 1, 2, 6 |
| | Depository Receipt | | | | | | |
| NANOSPHERE INC | Common equity | 63009F105 | 914 | 281202 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| NEUTRAL TANDEM INC | Common Stock | 64128B108 | 10350 | 701607 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SANDRIDGE ENERGY INC | Common equity | 80007P307 | 85303 | 6664287 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| APPROACH RESOURCES INC | Common Stock | 03834A103 | 14239 | 423728 | SH | DEFINED | 1, 2, 6, 8 |
| NORTHFIELD BANCORP INC | Common equity | 66611L105 | 4703 | 341085 | SH | DEFINED | 1, 2, 8 |
| | shares | | | | | | |
| AMERICAN PUBLIC EDUCATION | Common Stock | 02913V103 | 15988 | 395300 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENSIGN GROUP INC | Common equity | 29358P101 | 9318 | 291763 | SH | DEFINED | 1, 2, 6 |
| | shares | | | | | | |

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| LUMBER LIQUIDATORS HLDGS INC | Common equity shares | 55003T107 | 25331 | 1013911 SH | DEFINED | 1, 2, 6, 8 |
| ENERGYSOLUTIONS INC | Common equity shares | 292756202 | 10199 | 1711248 SH | DEFINED | 1, 2, 5, 6, 8 |
| MSCI INC | Common equity shares | 55354G100 | 112355 | 3051470 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CHIMERA INVESTMENT CORP | Real Estate Investment Trust | 16934Q109 | 52246 | 13193531 SH | DEFINED | 1, 2, 5, 6, 8 |
| EL PASO PIPELINE PARTNERS LP | Limited Partnership | 283702108 | 4626 | 127688 SH | DEFINED | 1 |
| RUBICON TECHNOLOGY INC | Common Stock | 78112T107 | 8013 | 289551 SH | DEFINED | 1, 2, 6, 8 |
| ISHARES MSCI BRIC INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286657 | 1497 | 29757 SH | DEFINED | 6 |
| HECKMANN CORP | Common Stock | 422680108 | 10905 | 1664896 SH | DEFINED | 1, 2, 5, 6, 8 |
| SUCCESSFACTORS INC | Common Stock | 864596101 | 54468 | 1393428 SH | DEFINED | 1, 2, 5, 6, 8 |
| STREAM GLOBAL SERVICES INC | Common equity shares | 86323M100 | 234 | 76714 SH | DEFINED | 1 |
| INVESCO LTD | American Depository Receipt | G491BT108 | 464808 | 18184963 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BARCLAYS BANK PLC | Public preferred instrument | 06739H511 | 1045 | 40627 SH | DEFINED | 2 |
| SPDR BARCLAYS CAPITAL HIGH YIELD BOND ETF | ETF | 78464A417 | 375722 | 9279433 SH | DEFINED | 1, 2, 5 |
| SOLUTIA INC | Common equity shares | 834376501 | 63790 | 2511362 SH | DEFINED | 1, 2, 5, 6, 8 |
| FEDERAL-MOGUL CORP | Common Stock | 313549404 | 5766 | 231791 SH | DEFINED | 1, 2, 5, 6, 8 |
| TITAN MACHINERY INC | Common Stock | 88830R101 | 5991 | 237216 SH | DEFINED | 1, 2, 6 |
| ENTROPIC COMMUNICATIONS INC | Common Stock | 29384R105 | 14004 | 1657055 SH | DEFINED | 1, 2, 6, 8 |
| TRIPLE-S MANAGEMENT CORP | Common equity shares | 896749108 | 10311 | 500991 SH | DEFINED | 1, 2, 8 |
| APPLIED MICRO CIRCUITS CORP | Common equity shares | 03822W406 | 17623 | 1697927 SH | DEFINED | 1, 2, 5, 6, 8 |
| CARDTRONICS INC | Common equity shares | 14161H108 | 14326 | 704077 SH | DEFINED | 1, 2, 6, 8 |
| TWO HARBORS INVESTMENT CORP | Common Stock | 90187B101 | 16173 | 1544582 SH | DEFINED | 1, 2, 8 |
| FORESTAR GROUP INC | Common equity shares | 346233109 | 16432 | 864083 SH | DEFINED | 1, 2, 5, 6, 8 |
| ISHARES MSCI EAFE SMALL CAP INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288273 | 12898 | 297600 SH | DEFINED | 1 |
| K12 INC | Common Stock | 48273U102 | 17108 | 507504 SH | DEFINED | 1, 2, 5, 6, 8 |
| MEDASSETS INC | Common equity | 584045108 | 13194 | 864378 SH | DEFINED | 1, 2, 5, 6, 8 |

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| TEEKAY TANKERS LTD | shares Common equity | Y8565N102 | 5912 | 565342 | SH | DEFINED | 1,2 |
| ORION ENERGY SYSTEMS INC | shares Common Stock | 686275108 | 58 | 14500 | SH | DEFINED | 1 |
| ISHARES JPMORGAN USD EMERGING MARKETS BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288281 | 1108 | 10394 | SH | DEFINED | 1,18 |
| NETSUITE INC | shares Common equity | 64118Q107 | 10294 | 354006 | SH | DEFINED | 1,2,5,6,8 |
| ORION MARINE GROUP INC | Common Stock | 68628V308 | 6068 | 564895 | SH | DEFINED | 1,2,6,8 |
| NATIONAL AMERN UNIV HLDG INC | Common equity shares | 63245Q105 | 641 | 90139 | SH | DEFINED | 1,2 |
| ECHOSTAR CORP | Common equity shares | 278768106 | 18908 | 499443 | SH | DEFINED | 1,2,5,6,8 |
| CALPINE CORP | Common equity shares | 131347304 | 91619 | 5773043 | SH | DEFINED | 1,2,5,6,8,1 |
| DANVERS BANCORP INC | Common Stock | 236442109 | 7663 | 357721 | SH | DEFINED | 1,2,6,8,17 |
| BROOKFIELD INFERS PTRS LP | Misc Equity | G16252101 | 6623 | 298049 | SH | DEFINED | 1,2,5,6 |
| A. H. BELO CORP | Common equity shares | 001282102 | 2779 | 332417 | SH | DEFINED | 1,2 |
| MERIDIAN INTERSTATE BANCORP | Common equity shares | 58964Q104 | 2322 | 165219 | SH | DEFINED | 1,2 |
| GREENHAVEN CONTINUOUS COMMODITY INDEX FUND | Default | 395258106 | 285 | 8079 | SH | DEFINED | 1 |
| IPC THE HOSPITALIST CO INC | Common Stock | 44984A105 | 15940 | 351037 | SH | DEFINED | 1,2,6,8 |
| DANA HOLDING CORP | Common equity shares | 235825205 | 61053 | 3761902 | SH | DEFINED | 1,2,5,6,8 |
| GEROVA FINANCIAL GROUP LTD | Common equity shares | G38490200 | 100 | 18936 | SH | DEFINED | 1,2 |
| MAKO SURGICAL CORP | Common Stock | 560879108 | 13454 | 555970 | SH | DEFINED | 1,2,6,8 |
| PHILIP MORRIS INTERNATIONAL | Common equity shares | 718172109 | 50053341 | 76266041 | SH | DEFINED | 1,2,5,6,8,1 ,19 |
| CARDIONET INC | Common equity shares | 14159L103 | 2222 | 463339 | SH | DEFINED | 1,2,8 |
| HILLENBRAND INC | Common equity shares | 431571108 | 18808 | 874788 | SH | DEFINED | 1,2,5,6,8 |
| VISA INC | Common equity shares | 92826C839 | 1271974 | 17277418 | SH | DEFINED | 1,2,5,6,8,1 |
| 1ST UNITED BANCORP INC | Common equity shares | 33740N105 | 2323 | 330903 | SH | DEFINED | 1,2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
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| IRIDIUM COMMUNICATIONS INC | Common Stock | 46269C102 | 5030 | 630938 SH | DEFINED | 1, 2, 6, 8 |
| L & L ENERGY INC | Common Stock | 50162D100 | 1888 | 272663 SH | DEFINED | 1, 2, 6 |
| ISHARES MSCI TURKEY INVESTABLE MARKET INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286715 | 10125 | 158600 SH | DEFINED | 1 |
| ISHARES TRUST ISHARES MSCI ACWI EX US INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288240 | 1503 | 33058 SH | DEFINED | 1 |
| BARCLAYS BANK PLC | Public preferred instrument | 06739H362 | 2463 | 93688 SH | DEFINED | 2 |
| INTREPID POTASH INC | Common equity shares | 46121Y102 | 42313 | 1215246 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMERICAN WATER WORKS CO INC | Common equity shares | 030420103 | 86972 | 3100499 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HATTERAS FINANCIAL CORP | Common equity shares | 41902R103 | 42664 | 1517145 SH | DEFINED | 1, 2, 5, 6, 8 |
| DR PEPPER SNAPPLE GROUP INC | Common equity shares | 26138E109 | 324732 | 8738746 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MAIDEN HOLDINGS LTD | Common equity shares | G5753U112 | 8397 | 1121005 SH | DEFINED | 1, 2, 8 |
| COLFAX CORP | Common equity shares | 194014106 | 11083 | 482780 SH | DEFINED | 1, 2, 5, 6, 8 |
| WESTERN GAS PARTNERS LP | Limited Partnership | 958254104 | 2421 | 69312 SH | DEFINED | 1 |
| GUARANTY BANCORP | Common equity shares | 40075T102 | 55 | 43100 SH | DEFINED | 1 |
| INVERNESS MEDICAL INNOVATIONS | Public preferred instrument | 01449J20 | 3139 | 11247 SH | DEFINED | 1, 2 |
| SPDR DJ GLOBAL REAL ESTATE ETF | ETF | 78463X749 | 4065 | 106519 SH | DEFINED | 1, 5 |
| AMERICAN CAPITAL AGENCY CORP | Common Stock | 02503X105 | 75080 | 2576588 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VERSO PAPER CORP | Common equity shares | 92531L108 | 1040 | 194282 SH | DEFINED | 1, 2 |
| AIR TRANSPORT SERVICES GROUP | Common equity shares | 00922R105 | 9845 | 1164965 SH | DEFINED | 1, 2 |
| POWERSHARES RIVERFRONT TACTICAL BALANCED GROWTH PORTFOLIO | Investments that contain a pool of securities representing a specific index and are built like mutu | 73936Q405 | 388 | 29371 SH | DEFINED | 1 |
| FIFTH STREET | Common equity | 31678A103 | 16804 | 1258522 SH | DEFINED | 1, 2, 6, 8 |

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|---------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|-------------|---------|------------------|--|
| FINANCE CORP | shares | | | | | | |
| SCRIPPS NETWORKS INTERACTIVE | Common equity | 811065101 | 158213 | 3158863 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| TW TELECOM INC | Common equity | 87311L104 | 81691 | 4254637 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| LENDER PROCESSING SERVICES | Common equity | 52602E102 | 102892 | 3196582 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| VANGUARD TOTAL WORLD STOCK ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042742 | 1983 | 39791 SH | DEFINED | 1 | |
| ENERGY RECOVERY INC | Common Stock | 29270J100 | 2316 | 728904 SH | DEFINED | 1, 2, 6, 8 | |
| ACTIVISION BLIZZARD INC | Common equity | 00507V109 | 112120 | 10219810 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| ACE LTD | Common equity | H0023R105 | 826320 | 12771620 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| JOHN BEAN TECHNOLOGIES | Common equity | 477839104 | 11865 | 617084 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SPDR S&P INTERNATIONAL UTILITIES SECTOR ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X632 | 1867 | 88697 SH | DEFINED | 6 | |
| GT SOLAR INTL INC | Common equity | 3623E0209 | 16409 | 1539197 SH | DEFINED | 1, 2, 5, 6, 8 | |
| SIRIUS XM RADIO INC | Common equity | 82967N108 | 74812 | 45068486 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| RACKSPACE HOSTING INC | Common equity | 750086100 | 153955 | 3592923 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| HSN INC | Common equity | 404303109 | 43540 | 1359374 SH | DEFINED | 1, 2, 5, 6, 8 | |
| INTERVAL LEISURE GROUP | Common equity | 46113M108 | 16357 | 1000655 SH | DEFINED | 1, 2, 5, 6, 8 | |
| MYR GROUP INC | Common Stock | 55405W104 | 9348 | 390841 SH | DEFINED | 1, 2, 8 | |
| IBIO INC | Common Stock | 451033104 | 32 | 10400 SH | DEFINED | 1 | |
| SIGNET JEWELERS LTD | Common equity | G81276100 | 62415 | 1356224 SH | DEFINED | 1, 2, 5, 6 | |
| REINSURANCE GROUP AMER INC | Common equity | 759351604 | 136742 | 2178079 SH | DEFINED | 1, 2, 5, 6, 8, 1 | |
| REVLON INC -CL A | Common equity | 761525609 | 4165 | 262337 SH | DEFINED | 1, 2, 8 | |
| ASCENT MEDIA CORP | Common Stock | 043632108 | 14486 | 296575 SH | DEFINED | 1, 2, 5, 6, 8 | |
| DISCOVERY COMMUNICATNS NEW | Common equity | 25470F302 | 35549 | 1009458 SH | DEFINED | 1, 2, 5, 8, 10, | |
| ECOPETROL SA | American Depository Receipt | 279158109 | 14002 | 336038 SH | DEFINED | 1, 5, 6, 8, 10 | |
| SUNPOWER CORP | Common equity | 867652307 | 686 | 41121 SH | DEFINED | 1, 5, 6, 8, 10 | |
| KB FINANCIAL GROUP | American Depository Receipt | 48241A105 | 4291 | 82233 SH | DEFINED | 1, 2, 6, 18 | |
| MODUSLINK GLOBAL | Common equity | 60786L107 | 6007 | 1099596 SH | DEFINED | 1, 2, 5, 8 | |

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|---------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|-----------|--------|------------|---------|-------------|
| SOLUTIONS HOME BANCORP INC | shares Common equity | 43689E107 | 1983 | 129390 SH | DEFINED | 1,2 |
| DIGIMARC CORP | shares Common equity | 25381B101 | 3130 | 108313 SH | DEFINED | 1,2 |
| GRAND CANYON EDUCATION INC | Common Stock | 38526M106 | 9030 | 622559 SH | DEFINED | 1,2,5,6,8 |
| ELIZABETH ARDEN INC | Common equity | 28660G106 | 15556 | 518380 SH | DEFINED | 1,2,5,6,8 |
| IAC/INTERACTIVECORP | shares Common equity | 44919P508 | 42553 | 1377536 SH | DEFINED | 1,2,5,6,8,1 |
| CLEARWATER PAPER CORP | Common Stock | 18538R103 | 21443 | 263349 SH | DEFINED | 1,2,5,6,8 |
| CRACKER BARREL OLD CTRY STOR | Common equity | 22410J106 | 28539 | 580774 SH | DEFINED | 1,2,5,6,8,1 |
| VIRTUS INVESTMENT PTNRS INC | Common Stock | 92828Q109 | 7931 | 134621 SH | DEFINED | 1,2 |
| GENERAL MARITIME CORP | Common equity | Y2693R101 | 3127 | 1525875 SH | DEFINED | 1,2,5,8 |
| MEAD JOHNSON NUTRITION CO | Common equity | 582839106 | 420872 | 7265004 SH | DEFINED | 1,2,5,6,8,1 |
| SPDR BARCLAYS CAPITAL INTERMEDIATE TERM CORPORATE BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A375 | 8644 | 264139 SH | DEFINED | 1,2 |
| IDT CORP | Common Stock | 448947507 | 11469 | 425440 SH | DEFINED | 1,2 |
| HEARTWARE INTERNATIONAL INC | Common Stock | 422368100 | 15717 | 183784 SH | DEFINED | 1,2,6 |
| ITAU UNIBANCO HLDG SA | American Depository Receipt | 465562106 | 153586 | 6386104 SH | DEFINED | 1,2,4,5,6,8 |
| BRIDGEPOINT EDUCATION INC | Common equity | 10807M105 | 5597 | 327254 SH | DEFINED | 1,2,6,8 |
| ROSETTA STONE INC | Common Stock | 777780107 | 2131 | 161299 SH | DEFINED | 1,2,6 |
| SPDR BARCLAYS CAPITAL CONVERTIBLE SECURITIES ETF | ETF | 78464A359 | 6840 | 162277 SH | DEFINED | 1,18 |
| GOLDEN MINERALS CO | Common equity | 381119106 | 238 | 10774 SH | DEFINED | 1,6 |
| DIGITALGLOBE INC | shares Common equity | 25389M877 | 15908 | 567411 SH | DEFINED | 1,2,5,6,8 |
| SOLARWINDS INC | Common equity | 83416B109 | 17080 | 728068 SH | DEFINED | 1,2,5,6,8 |
| OPENTABLE INC | Common Stock | 68372A104 | 32744 | 307883 SH | DEFINED | 1,2,6,8 |
| GOVERNMENT PPTYS INCOME TR | Real Estate Investment Trust | 38376A103 | 16508 | 614670 SH | DEFINED | 1,2,3,5,6,8 |
| CYPRESS SHARPRIDGE INVTS INC | Common equity | 23281A307 | 15713 | 1238973 SH | DEFINED | 1,2,6,8 |
| MYREXIS INC | Common Stock | 62856H107 | 138 | 35179 SH | DEFINED | 1,5,6 |
| MEDIDATA SOLUTIONS INC | Common equity | 58471A105 | 8590 | 336004 SH | DEFINED | 1,2,6,8 |
| INVESCO MORTGAGE CAPITAL INC | Common equity | 46131B100 | 33449 | 1530849 SH | DEFINED | 1,2,6,8 |
| LOGMEIN INC | Common Stock | 54142L109 | 13100 | 310672 SH | DEFINED | 1,2,6,8 |
| ALUFP 2.875 | A U S issuer | 549463AH | 3878 | 3948000 SH | DEFINED | 2 |

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| 06/15/25 | issuing in U S dollars in the U S capital market | | | | | | |
| TERRITORIAL BANCORP INC | Common equity shares | 88145X108 | 4438 | 222754 SH | DEFINED | 1,2,17 | |
| GLOBE SPECIALTY METALS INC | Common equity shares | 37954N206 | 60899 | 2675776 SH | DEFINED | 1,2,6,8 | |
| PENNYMAC MORTGAGE INVEST TR | Closed end mutual fund | 70931T103 | 7775 | 422793 SH | DEFINED | 1,2,6,8 | |
| ALTISOURCE PORTFOLIO SOLTNS | Common equity shares | L0175J104 | 359 | 11739 SH | DEFINED | 1,5,6,8 | |
| AVAGO TECHNOLOGIES LTD | Common equity shares | Y0486S104 | 61320 | 1971874 SH | DEFINED | 1,2,5,6,8,1 | |
| CUMBERLAND PHARMACEUTICALS | Common equity shares | 230770109 | 1137 | 205096 SH | DEFINED | 1,2 | |
| EMDEON INC | Common equity shares | 29084T104 | 4373 | 271515 SH | DEFINED | 1,2,6,8 | |
| STARWOOD PROPERTY TRUST INC | Real Estate Investment Trust | 85571B105 | 32955 | 1477799 SH | DEFINED | 1,2,6,8 | |
| CAREFUSION CORP | Common Stock | 14170T101 | 223475 | 7924821 SH | DEFINED | 1,2,5,6,8,1 | |
| CREXUS INVESTMENT CORP | Real Estate Investment Trust | 226553105 | 3593 | 314678 SH | DEFINED | 1,2 | |
| SPECTRUM BRANDS HOLDINGS INC | Common equity shares | 84763R101 | 9326 | 335957 SH | DEFINED | 1,2,6 | |
| A123 SYSTEMS INC | Common Stock | 03739T108 | 9582 | 1509343 SH | DEFINED | 1,2,6,8 | |
| APOLLO COMMERCIAL RE FIN INC | Real Estate Investment Trust | 03762U105 | 5637 | 344632 SH | DEFINED | 1,2 | |
| ARTIO GLOBAL INVESTORS INC | Common equity shares | 04315B107 | 13069 | 808795 SH | DEFINED | 1,2,8 | |
| COLONY FINANCIAL INC | Common equity shares | 19624R106 | 5309 | 281967 SH | DEFINED | 1,2,8 | |
| VITACOST.COM INC | Common equity shares | 92847A200 | 0 | 259170 SH | DEFINED | 1,2,6 | |
| SELECT MEDICAL HOLDINGS CORP | Common equity shares | 81619Q105 | 7297 | 905647 SH | DEFINED | 1,2,8 | |
| TALECRIS BIOTHERAPEUTCS HLDG | Common equity shares | 874227101 | 29311 | 1093661 SH | DEFINED | 1,2,5,6,8 | |
| ECHO GLOBAL LOGISTICS INC | Common Stock | 27875T101 | 2214 | 168414 SH | DEFINED | 1,2,6 | |
| EDUCATION MANAGEMENT CORP | Common equity shares | 28140M103 | 8947 | 427255 SH | DEFINED | 1,2,6,8 | |
| BANCO SANTANDER BRASIL -ADR | Depository Receipt | 05967A107 | 11327 | 924136 SH | DEFINED | 1,2,4,5,6,8 | |
| VERISK ANALYTICS INC | Common equity shares | 92345Y106 | 54553 | 1665307 SH | DEFINED | 1,2,5,6,8,1 | |
| MISTRAS GROUP INC | Common equity shares | 60649T107 | 4189 | 243477 SH | DEFINED | 1,2,6 | |
| OMEROS CORP | Common equity shares | 682143102 | 2165 | 270653 SH | DEFINED | 1,2 | |
| RAILAMERICA INC | Common equity shares | 750753402 | 7232 | 424242 SH | DEFINED | 1,2,6 | |
| DOLE FOOD CO INC | Common equity shares | 256603101 | 10386 | 761825 SH | DEFINED | 1,2,6,8 | |
| VITAMIN SHOPPE INC | Common equity shares | 92849E101 | 21004 | 620925 SH | DEFINED | 1,2,6,8 | |
| ANCESTRY.COM INC | Common equity | 032803108 | 13223 | 372970 SH | DEFINED | 1,2,6,8 | |

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| HYATT HOTELS CORP | shares Common equity | 448579102 | 23041 | 535288 | SH | DEFINED | 1, 2, 3, 5, 6 |
| LIBERTY MEDIA STARZ GROUP | shares Common equity | 53071M708 | 51023 | 657505 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| STR HOLDINGS INC | shares Common equity | 78478V100 | 11983 | 624699 | SH | DEFINED | 1, 2, 6, 8 |
| LEAR CORP | shares Common equity | 521865204 | 62715 | 1283286 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DOLLAR GENERAL CORP RUE21 INC | Common Stock Common equity | 256677105 781295100 | 47554 14867 | 1516775 516137 | SH SH | DEFINED DEFINED | 1, 2, 5, 6, 8, 1 1, 2, 6, 8 |
| BRASIL TELECOM SA | Depository Receipt | 10553M200 | 386 | 35867 | SH | DEFINED | 1, 2, 10 |
| FORTINET INC | Common equity | 34959E109 | 39375 | 894904 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARCHIPELAGO LEARNING INC | Common Stock | 03956P102 | 1639 | 191472 | SH | DEFINED | 1, 2, 6 |
| CLOUD PEAK ENERGY INC | Common equity | 18911Q102 | 53825 | 2493177 | SH | DEFINED | 1, 2, 6, 8 |
| GLOBAL DEFNSE TCH & SYS INC | Common equity | 37950B107 | 2184 | 90187 | SH | DEFINED | 1, 2 |
| AOL INC | Common equity | 00184X105 | 59253 | 3034204 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CHARTER COMMUNICATIONS INC | Common equity | 16117M305 | 1424 | 28123 | SH | DEFINED | 1, 2, 5 |
| ALCOA INC | USA: Bond | 013817AT | 9943 | 3520000 | SH | DEFINED | 2 |
| ALLERGAN INC | USA: Bond | 018490AL | 4041 | 3595000 | SH | DEFINED | 2 |
| AMGEN INC | A U S issuer issuing in U S dollars in the U S capital market | 031162AQ | 14515 | 14588000 | SH | DEFINED | 2 |
| AMYLIN PHARMACEUTICALS | USA: Bond | 032346AF | 2897 | 3320000 | SH | DEFINED | 2 |
| ARCHER DANIELS | A U S issuer issuing in U S dollars in the U S capital market | 039483AW | 7475 | 6738000 | SH | DEFINED | 2 |
| BECKMAN COULTER INC | USA: Bond | 075811AD | 3886 | 3254000 | SH | DEFINED | 2 |
| BOSTON PROPERTIES LP | USA: Bond | 10112RAK | 3826 | 3774000 | SH | DEFINED | 2 |
| CAMERON INTL CORP | Common equity | 13342BAB | 6100 | 3766000 | SH | DEFINED | 2 |
| CEPHALON INC CEPH | A U S issuer issuing in U S dollars in the U S capital market | 156708AP | 7634 | 4577000 | SH | DEFINED | 2 |
| CEPHALON INC | Common equity | 156708AR | 4074 | 3369000 | SH | DEFINED | 2 |
| CHESAPEAKE ENERGY CORP | A U S issuer issuing in U S dollars in the U S capital market | 165167BZ | 14880 | 13673000 | SH | DEFINED | 2 |
| CHESAPEAKE ENERGY | Common equity | 165167CB | 4270 | 4627000 | SH | DEFINED | 2 |

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| CORP | shares | | | | | | |
| CIENA CORP | A U S issuer issuing in U S dollars in the U S capital market | 171779AE | 2542 | 2600000 SH | DEFINED | 2 | |
| D.R. HORTON INC DHI | USA: Bond | 23331ABB | 3518 | 3069000 SH | DEFINED | 2 | |
| DANAHER CORP | A U S issuer issuing in U S dollars in the U S capital market | 235851AF | 7390 | 4906000 SH | DEFINED | 1,2 | |
| EMC CORP | USA: Bond | 268648AK | 17697 | 10656000 SH | DEFINED | 2 | |
| EMC CORP | A U S issuer issuing in U S dollars in the U S capital market | 268648AM | 16954 | 9908000 SH | DEFINED | 2 | |
| GILEAD SCIENCES INC | USA: Bond | 375558AG | 2924 | 2667000 SH | DEFINED | 2 | |
| GILEAD SCIENCES INC | A U S issuer issuing in U S dollars in the U S capital market | 375558AH | 4793 | 3924000 SH | DEFINED | 2 | |
| HOLOGIC INC | A U S issuer issuing in U S dollars in the U S capital market | 436440AA | 6933 | 7131000 SH | DEFINED | 2 | |
| INTEL CORP | A U S issuer issuing in U S dollars in the U S capital market | 458140AD | 9970 | 9594000 SH | DEFINED | 2 | |
| L-3 COMMS HLDGS INC | USA: Bond | 502413AW | 3775 | 3724000 SH | DEFINED | 2 | |
| LIBERTY MEDIA LLC | A U S issuer issuing in U S dollars in the U S capital market | 530718AF | 7740 | 6490000 SH | DEFINED | 2 | |
| LIFEPOINT HOSPITALS INC | A U S issuer issuing in U S dollars in the U S capital market | 53219LAH | 3376 | 3120000 SH | DEFINED | 2 | |
| LINEAR TECHNOLOGY CORP A | Any issuer issuing in any currency offered in all markets simultaneously | 535678AC | 5326 | 4930000 SH | DEFINED | 2 | |
| MASSEY ENERGY CO | USA: Bond | 576203AJ | 4917 | 4302000 SH | DEFINED | 2 | |
| MEDTRONIC INC | Any issuer issuing in | 585055AL | 8653 | 8594000 SH | DEFINED | 2 | |

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| MEDTRONIC INC | any currency offered in all markets simultaneously Any issuer issuing in any currency offered in all markets simultaneously | 585055AM | 14600 | 14087000 SH | DEFINED | 2 |
| MICROCHIP TECHNOLOGY INC | USA: Bond | 595017AB | 8807 | 6420000 SH | DEFINED | 2 |
| MICRON TECHNOLOGY INC | A U S issuer issuing in U S dollars in the U S capital market | 595112AH | 6377 | 5823000 SH | DEFINED | 2 |
| MOLSON COORS BREWING CO | Common equity shares | 60871RAA | 3954 | 3394000 SH | DEFINED | 2 |
| MYLAN INC | USA: Bond | 628530AG | 4238 | 3820000 SH | DEFINED | 2 |
| NII HOLDINGS INC | Any issuer issuing in any currency offered in all markets simultaneously | 62913FAJ | 6128 | 6027000 SH | DEFINED | 2 |
| NABORS INDUSTRIES INC | Any issuer issuing in any currency offered in all markets simultaneously | 629568AP | 7975 | 7947000 SH | DEFINED | 2 |
| NETAPP INC | USA: Bond | 64110DAB | 11220 | 7064000 SH | DEFINED | 2 |
| NEWMONT MINING CORP | A U S issuer issuing in U S dollars in the U S capital market | 651639AH | 5321 | 4023000 SH | DEFINED | 2 |
| NEWMONT MINING CORP | USA: Bond | 651639AJ | 4720 | 3471000 SH | DEFINED | 2 |
| PEABODY ENERGY CORP | USA: Bond | 704549AG | 6738 | 5023000 SH | DEFINED | 2 |
| SANDISK CORP | A U S issuer issuing in U S dollars in the U S capital market | 80004CAC | 6735 | 6858000 SH | DEFINED | 2 |
| SUNTECH POWER HLDGS CO | Common equity shares | 86800CAE | 3197 | 3470000 SH | DEFINED | 2 |
| SYMANTEC CORP | A U S dollar denominated issue offered in Europe | 871503AD | 3558 | 3421000 SH | DEFINED | 2 |
| SYMANTEC CORP | USA: Bond | 871503AF | 6962 | 5752000 SH | DEFINED | 2 |
| TEVA PHARM FINANCE LLC C | A U S issuer issuing in U S dollars in the U S | 88163VAE | 3825 | 3354000 SH | DEFINED | 2 |

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| | capital | | | | | | |
| | market | | | | | | |
| TEXTRON INC TXT | USA: Bond | 883203BN | 8346 | 3846000 SH | DEFINED | 2 | |
| TRANSOCEAN INC B | A U S | 893830AV | 9959 | 9955000 SH | DEFINED | 2 | |
| | issuer | | | | | | |
| | issuing in | | | | | | |
| | U S dollars | | | | | | |
| | in the U S | | | | | | |
| | capital | | | | | | |
| | market | | | | | | |
| TRANSOCEAN INC C | USA: Bond | 893830AW | 9604 | 9731000 SH | DEFINED | 2 | |
| UAL CORP | USA: Bond | 902549AH | 4099 | 4000000 SH | DEFINED | 2 | |
| USEC INC | Common equity | 90333EAC | 2802 | 3470000 SH | DEFINED | 2 | |
| | shares | | | | | | |
| US STEEL CORP | USA: Bond | 912909AE | 10656 | 5582000 SH | DEFINED | 2 | |
| VERISIGN INC | A U S | 92343EAD | 9065 | 7442000 SH | DEFINED | 2 | |
| | issuer | | | | | | |
| | issuing in U | | | | | | |
| | S dollars | | | | | | |
| | in the U S | | | | | | |
| | capital | | | | | | |
| | market | | | | | | |
| WACHOVIA CORP | Public | 94974680 | 25045 | 24143 SH | DEFINED | 1,2 | |
| | preferred | | | | | | |
| | instrument | | | | | | |
| XILINX INC | USA: Bond | 983919AD | 4745 | 4073000 SH | DEFINED | 2 | |
| PEBBLEBROOK HOTEL | Common equity | 70509V100 | 15433 | 696899 SH | DEFINED | 1,2,6,8 | |
| TRUST | shares | | | | | | |
| CIT GROUP INC | Common equity | 125581801 | 155349 | 3650982 SH | DEFINED | 1,2,5,6,8,1 | |
| | shares | | | | | | |
| KAR AUCTION | Common equity | 48238T109 | 4227 | 275768 SH | DEFINED | 1,2,6,8 | |
| SERVICES INC | shares | | | | | | |
| ALLIANCE DATA | USA: Bond | 018581AD | 5462 | 4526000 SH | DEFINED | 2 | |
| SYSTEMS CO 144A | | | | | | | |
| BANK OF AMERICA | USA: Bond | 06050568 | 20435 | 20410 SH | DEFINED | 1,2 | |
| CORP | | | | | | | |
| INTL GAME | USA: Bond | 459902AQ | 4831 | 4150000 SH | DEFINED | 2 | |
| TECHNOLOGY 144A | | | | | | | |
| ARCELORMITTAL | USA: Bond | 03938LAK | 7149 | 4830000 SH | DEFINED | 2 | |
| AES TRUST III | Preferred | 00808N20 | 3257 | 66878 SH | DEFINED | 1,2 | |
| | equity shares | | | | | | |
| LIBERTY MEDIA LLC | Common equity | 530715AR | 2421 | 2961000 SH | DEFINED | 2 | |
| | shares | | | | | | |
| PROLOGIS TRUST | USA: Bond | 743410AQ | 4416 | 4373000 SH | DEFINED | 2 | |
| SBA COMMUNICATIONS | USA: Bond | 78388JAN | 3599 | 3139000 SH | DEFINED | 2 | |
| CORP 144A | | | | | | | |
| VALE CAPITAL II | USA: Bond | 91912F30 | 7556 | 79766 SH | DEFINED | 2 | |
| COBALT INTL ENERGY | Common equity | 19075F106 | 36150 | 2150582 SH | DEFINED | 1,2,6,8 | |
| INC | shares | | | | | | |
| TEAM HEALTH | Common equity | 87817A107 | 5063 | 289693 SH | DEFINED | 1,2,6 | |
| HOLDINGS INC | shares | | | | | | |
| NAVISTAR INTL CORP | USA: Bond | 63934EAL | 5939 | 3872000 SH | DEFINED | 2 | |
| NEWMONT MINING CORP | Common equity | 651639AK | 3281 | 2617000 SH | DEFINED | 2 | |
| | shares | | | | | | |
| KRATON PERFORMANCE | Common equity | 50077C106 | 9081 | 237451 SH | DEFINED | 1,2,6,8 | |
| POLYMERS | shares | | | | | | |
| SUPERMEDIA INC | Common Stock | 868447103 | 1509 | 241774 SH | DEFINED | 1,2 | |
| WILLIS GROUP | Common equity | G96666105 | 45738 | 1133353 SH | DEFINED | 1,2,5,6,8,1 | |
| HOLDINGS PLC | shares | | | | | | |
| FORD MOTOR COMPANY | USA: Bond | 345370CN | 9113 | 4980000 SH | DEFINED | 2 | |
| OCZ TECHNOLOGY | Common equity | 67086E303 | 105 | 12994 SH | DEFINED | 1 | |
| GROUP INC | shares | | | | | | |

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|-----------------------------------------------|---------------------------|-----------|--------|-------------|---------|-------------|
| OMNIAMERICAN BANCORP INC | Common equity shares | 68216R107 | 2955 | 186392 SH | DEFINED | 1,2 |
| CHESAPEAKE LODGING TRUST | Common equity shares | 165240102 | 5964 | 342559 SH | DEFINED | 1,2,8 |
| SYMETRA FINANCIAL CORP | Common equity shares | 87151Q106 | 5757 | 423226 SH | DEFINED | 1,2,6,8 |
| MADISON SQUARE GARDEN INC | Common equity shares | 55826P100 | 18403 | 681963 SH | DEFINED | 1,2,5,6,8 |
| STERLITE INDS INDIA LTD NOTE 4.000%10/3 | USA: Bond | 859737AB | 2933 | 2850000 SH | DEFINED | 2 |
| CAMBIUM LEARNING GROUP INC | Common equity shares | 13201A107 | 771 | 226456 SH | DEFINED | 1,2 |
| NORTHWEST BANCSHARES INC | Common equity shares | 667340103 | 30777 | 2454319 SH | DEFINED | 1,2,5,6,8,1 |
| PILGRIM'S PRIDE CORP | Common equity shares | 72147K108 | 6929 | 898420 SH | DEFINED | 1,2,6 |
| FIBERTOWER CORP | Common Stock | 31567R209 | 1626 | 809664 SH | DEFINED | 1,2 |
| OCEAN SHORE HOLDING CO | Common equity shares | 67501R103 | 143 | 10991 SH | DEFINED | 1 |
| ENSCO PLC -ADR | Common equity shares | 29358Q109 | 23727 | 410210 SH | DEFINED | 1,2,5,6,8,1 |
| BIGLARI HOLDINGS INC | Common equity shares | 08986R101 | 17983 | 42456 SH | DEFINED | 1,2,6,8 |
| SYCAMORE NETWORKS INC | Common equity shares | 871206405 | 9825 | 402277 SH | DEFINED | 1,2,5,6,8 |
| TOWERS WATSON & CO | Common equity shares | 891894107 | 68163 | 1229055 SH | DEFINED | 1,2,5,6,8,1 |
| MF GLOBAL HOLDINGS LTD | Common equity shares | 55277J108 | 23019 | 2780125 SH | DEFINED | 1,2,5,6,8 |
| DEX ONE CORP | Common equity shares | 25212W100 | 4813 | 995171 SH | DEFINED | 1,2,6 |
| CARMIKE CINEMAS INC | Common equity shares | 143436400 | 1279 | 179031 SH | DEFINED | 1,2 |
| COWEN GROUP INC | Common equity shares | 223622101 | 2479 | 617492 SH | DEFINED | 1,2 |
| TRANSWITCH CORP | Common equity shares | 894065309 | 57 | 12649 SH | DEFINED | 1 |
| NATIONAL GRID | Common equity shares | 636274300 | 228 | 4746 SH | DEFINED | 1 |
| CACI INTL INC-CL A | Common equity shares | 127190304 | 44730 | 729484 SH | DEFINED | 1,2,5,6 |
| PEABODY ENERGY CORP | Common equity shares | 704549104 | 875448 | 12165645 SH | DEFINED | 1,2,5,6,8,1 |
| INTERNATIONAL COAL GROUP INC | Common equity shares | 45928H106 | 77635 | 6870428 SH | DEFINED | 1,2,5,6,8 |
| NOMURA HOLDINGS INC | Common equity shares | 65535H208 | 265 | 50810 SH | DEFINED | 1,2 |
| CHIQUITA BRANDS INTL INC | Common equity shares | 170032809 | 15616 | 1017630 SH | DEFINED | 1,2,5,6,8 |
| CITIGROUP INC | USA: Bond | 17296741 | 25519 | 201971 SH | DEFINED | 2 |
| NEWS CORP | Common equity shares | 65248E203 | 52257 | 2806542 SH | DEFINED | 1,2,5,8,10, |
| USA MOBILITY INC | Common equity shares | 90341G103 | 10817 | 746663 SH | DEFINED | 1,2,5,6,8 |
| IRONWOOD PHARMACEUTICALS INC | Common Stock | 46333X108 | 4981 | 355707 SH | DEFINED | 1,2,6,8 |
| SOLAR CAPITAL LTD | Common equity shares | 83413U100 | 3080 | 128980 SH | DEFINED | 1,2,8 |
| PIEDMONT OFFICE REALTY TRUST | Real Estate Investment | 720190206 | 53351 | 2748421 SH | DEFINED | 1,2,3,5,6,8 |

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|----------------------------|--------------------------------------|-----------|------|-----------|---------|---------|
| TERRENO REALTY CORP | Trust Real Estate | 88146M101 | 2585 | 150014 SH | DEFINED | 1, 2 |
| GENERAC HOLDINGS INC | Investment Trust Common equity | 368736104 | 7578 | 373628 SH | DEFINED | 1, 2 |
| GRAHAM PACKAGING CO INC | shares Common equity | 384701108 | 5763 | 330628 SH | DEFINED | 1, 2, 6 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA |
|------------------------------------|-------------------------------------------------------------|-----------|-------|----------------|------------|--------------|------------|---------------|
| QUINSTREET INC | Common equity | 74874Q100 | 4266 | 187811 SH | | | DEFINED | 1, 2, 6, 8 |
| UNILIFE CORP | shares Common equity | 90478E103 | 4975 | 877666 SH | | | DEFINED | 1, 2, 6 |
| ANTHERA PHARMACEUTCLS INC | shares Common equity | 03674U102 | 485 | 71890 SH | | | DEFINED | 1, 2 |
| ACCURIDE CORP | Common Stock | 00439T206 | 351 | 25300 SH | | | DEFINED | 1 |
| BALTIC TRADING LTD | Common equity | Y0553W103 | 2484 | 272193 SH | | | DEFINED | 1, 2 |
| SENSATA TECHNOLOGIES HLDG NV | shares Common equity | N7902X106 | 2030 | 58452 SH | | | DEFINED | 1, 2, 5, 8 |
| AVEO PHARMACEUTICALS INC | shares Common equity | 053588109 | 2353 | 175746 SH | | | DEFINED | 1, 2 |
| SEMGROUP CORP | Common equity | 81663A105 | 2254 | 80053 SH | | | DEFINED | 1, 5 |
| FINANCIAL ENGINES INC | shares Common Stock | 317485100 | 6479 | 235062 SH | | | DEFINED | 1, 2, 6, 8 |
| CALIX INC | Common equity | 13100M509 | 3565 | 175486 SH | | | DEFINED | 1, 2, 6 |
| FIRST INTERSTATE BANCSYSTEM | shares Common equity | 32055Y201 | 2753 | 202508 SH | | | DEFINED | 1, 2 |
| MAXLINEAR INC | Common equity | 57776J100 | 888 | 108730 SH | | | DEFINED | 1, 2, 6 |
| MERU NETWORKS INC | shares Common equity | 59047Q103 | 1935 | 95291 SH | | | DEFINED | 1, 2, 6 |
| SS&C TECHNOLOGIES HLDGS INC | Common equity | 78467J100 | 5989 | 293326 SH | | | DEFINED | 1, 2, 6, 8 |
| SCORPIO TANKERS INC | Common equity | Y7542C106 | 2452 | 237958 SH | | | DEFINED | 1, 2 |
| ANNALY CAPITAL MGMT | USA: Bond | 035710AA | 4233 | 3621000 SH | | | DEFINED | 2 |
| VIRGIN MEDIA INC 144A | An issue in any currency issued on a private basis | 92769LAB7 | 10692 | 6236000 SH | | | DEFINED | 2 |
| PRIMERICA INC | Preferred equity shares | 74164M108 | 11589 | 454322 SH | | | DEFINED | 1, 2, 5, 6, 8 |
| METALS USA HOLDINGS CORP | Common equity | 59132A104 | 3151 | 192508 SH | | | DEFINED | 1, 2, 6 |
| GOLUB CAPITAL BDC INC | shares Common equity | 38173M102 | 1566 | 99283 SH | | | DEFINED | 1, 2 |
| CHATHAM LODGING | Real Estate | 16208T102 | 2688 | 165207 SH | | | DEFINED | 1, 2 |

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|------------------------------|------------------------------|-----------|--------|------------|---------|-------------|--|
| TRUST | Investment Trust | | | | | | |
| VIMPELCOM LTD | Common equity shares | 92719A106 | 13167 | 932546 SH | DEFINED | 1,2,6 | |
| ALIMERA SCIENCES INC | Common equity shares | 016259103 | 961 | 123237 SH | DEFINED | 1,2 | |
| CODEXIS INC | Common Stock | 192005106 | 2471 | 208403 SH | DEFINED | 1,2,6 | |
| DYNAVOX INC | Common equity shares | 26817F104 | 797 | 144385 SH | DEFINED | 1,2 | |
| GLOBAL GEOPHYSICAL SVCS INC | Common equity shares | 37946S107 | 2071 | 143413 SH | DEFINED | 1,2,6 | |
| SPS COMMERCE INC | Common equity shares | 78463M107 | 1204 | 77688 SH | DEFINED | 1,2 | |
| THL CREDIT INC | Closed end mutual fund | 872438106 | 1626 | 118951 SH | DEFINED | 1,2,6 | |
| EXCEL TRUST INC | Real Estate Investment Trust | 30068C109 | 2646 | 224477 SH | DEFINED | 1,2 | |
| CONVIO INC | Common equity shares | 21257W105 | 904 | 77768 SH | DEFINED | 1,2 | |
| ALPHA AND OMEGA SEMICONDUCTR | Common Stock | G6331P104 | 948 | 74854 SH | DEFINED | 1,2 | |
| DRYSHIPS INC | USA: Bond | 262498AB | 3530 | 3476000 SH | DEFINED | 2 | |
| DOUGLAS DYNAMICS INC | Common equity shares | 25960R105 | 2562 | 179735 SH | DEFINED | 1,2 | |
| SIX FLAGS ENTERTAINMENT CORP | Common equity shares | 83001A102 | 5783 | 80314 SH | DEFINED | 1,2,8 | |
| EXPRESS INC | Common equity shares | 30219E103 | 5762 | 294813 SH | DEFINED | 1,2,6,8 | |
| ROADRUNNER TRANS SVCS HLDGS | Common equity shares | 76973Q105 | 2456 | 163137 SH | DEFINED | 1,2 | |
| TELENAV INC | Common Stock | 879455103 | 1998 | 168260 SH | DEFINED | 1,2 | |
| NORANDA ALUMINUM HOLDING CP | Common equity shares | 65542W107 | 4560 | 284266 SH | DEFINED | 1,2 | |
| MPG OFFICE TRUST INC | Real Estate Investment Trust | 553274101 | 3506 | 945336 SH | DEFINED | 1,2 | |
| SPANSION INC | Common equity shares | 84649R200 | 5471 | 293138 SH | DEFINED | 1,2,8 | |
| ACCRETIVE HEALTH INC | Common equity shares | 00438V103 | 5463 | 196835 SH | DEFINED | 1,2,6 | |
| REACHLOCAL INC | Common equity shares | 75525F104 | 1685 | 84245 SH | DEFINED | 1,2,6 | |
| FIRST AMERICAN FINANCIAL CP | Common equity shares | 31847R102 | 64113 | 3885478 SH | DEFINED | 1,2,5,6,8,1 | |
| FURIEX PHARMACEUTICALS INC | Common Stock | 36106P101 | 3384 | 200605 SH | DEFINED | 1,2,5,6 | |
| CBOE HOLDINGS INC | Common equity shares | 12503M108 | 3640 | 125687 SH | DEFINED | 1,2,8 | |
| BROADSOFT INC | Common equity shares | 11133B409 | 6062 | 127055 SH | DEFINED | 1,2,6 | |
| QEP RESOURCES INC | Common equity shares | 74733V100 | 319831 | 7889351 SH | DEFINED | 1,2,5,6,8,1 | |
| HIGHER ONE HOLDINGS INC | Common equity shares | 42983D104 | 2779 | 192523 SH | DEFINED | 1,2,6,8 | |
| OASIS PETROLEUM INC | Common equity shares | 674215108 | 50463 | 1595794 SH | DEFINED | 1,2,6,8 | |
| MOTRICITY INC | Common equity shares | 620107102 | 1595 | 105993 SH | DEFINED | 1,2 | |
| VISHAY PRECISION GROUP INC | Common equity shares | 92835K103 | 2738 | 174659 SH | DEFINED | 1,2,5,6,8 | |

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|------------------------------|------------------------------|-----------|-------|------------|---------|-------------|
| HUDSON PACIFIC PPTYS INC | Common equity shares | 444097109 | 3222 | 219204 SH | DEFINED | 1,2 |
| SMURFIT-STONE CONTAINER CORP | Common equity shares | 83272A104 | 6890 | 178289 SH | DEFINED | 1,2,5,8 |
| FABRINET | Common equity shares | G3323L100 | 3018 | 149752 SH | DEFINED | 1,2,6 |
| TESLA MOTORS INC | Common equity shares | 88160R101 | 4399 | 158832 SH | DEFINED | 1,6,8 |
| GOLDCORP INC 144A | USA: Bond | 380956AB8 | 6663 | 5233000 SH | DEFINED | 2 |
| HARTFORD FINL SVCS GRP | USA: Bond | 416515708 | 3410 | 131200 SH | DEFINED | 2 |
| MYLAN INC 144A | USA: Bond | 628530AJ6 | 6597 | 3570000 SH | DEFINED | 2 |
| PPL CORPORATION | USA: Bond | 69351T601 | 7557 | 142474 SH | DEFINED | 2 |
| SBA COMMUNICATIONS CORP 144A | Common equity shares | 78388JAM8 | 4208 | 2837000 SH | DEFINED | 2 |
| QUAD/GRAPHICS INC | Common equity shares | 747301109 | 691 | 16228 SH | DEFINED | 1,2 |
| BABCOCK & WILCOX CO | Common equity shares | 05615F102 | 54632 | 1636748 SH | DEFINED | 1,2,5,6,8,1 |
| QLIK TECHNOLOGIES INC | Common Stock | 74733T105 | 7246 | 278674 SH | DEFINED | 1,2,8 |
| REALD INC | Common equity shares | 75604L105 | 8020 | 293240 SH | DEFINED | 1,2,6,8 |
| CAMELOT INFO SYSTEMS INC-ADR | American Depository Receipt | 13322V105 | 223 | 13425 SH | DEFINED | 2 |
| AMERESCO INC | Common equity shares | 02361E108 | 1614 | 114038 SH | DEFINED | 1,2 |
| GREEN DOT CORP | Common equity shares | 39304D102 | 2021 | 47095 SH | DEFINED | 1,2,8 |
| LYONDELBASELL INDUSTRIES NV | Common equity shares | N53745100 | 62654 | 1584223 SH | DEFINED | 1,2,5,6,8,1 |
| ENVESTNET INC | Common equity shares | 29404K106 | 1428 | 106467 SH | DEFINED | 1,2 |
| MOLYCOP INC | Common equity shares | 608753109 | 77526 | 1291716 SH | DEFINED | 1,2,5,6,8 |
| GORDMANS STORES INC | Common equity shares | 38269P100 | 1209 | 68065 SH | DEFINED | 1,2 |
| INTRALINKS HOLDINGS INC | Common equity shares | 46118H104 | 4970 | 185858 SH | DEFINED | 1,2,8 |
| NUPATHE INC | Common equity shares | 67059M100 | 375 | 47965 SH | DEFINED | 1 |
| MEDIAMIND TECHNOLOGIES INC | Common equity shares | 58449C100 | 955 | 68971 SH | DEFINED | 1,2 |
| REALPAGE INC | Common equity shares | 75606N109 | 7965 | 287256 SH | DEFINED | 1,2,8 |
| CORESITE REALTY CORP | Real Estate Investment Trust | 21870Q105 | 4295 | 271276 SH | DEFINED | 1,2 |
| VISTEON CORP | Common Stock | 92839U206 | 1972 | 31568 SH | DEFINED | 1,2,17 |
| AMYRIS INC | Common Stock | 03236M101 | 2273 | 79627 SH | DEFINED | 1,2 |
| CAMPUS CREST COMMUNITIES INC | Real Estate Investment Trust | 13466Y105 | 7055 | 596368 SH | DEFINED | 1,2,3,8 |
| KEYW HOLDING CORP | Common equity shares | 493723100 | 1818 | 148000 SH | DEFINED | 1,2 |
| SANDISK CORP | Common equity shares | 80004CAD | 6295 | 5544000 SH | DEFINED | 2 |
| ANGLOGOLD HLDGS | USA: Bond | 03512Q20 | 5252 | 98112 SH | DEFINED | 2 |
| BODY CENTRAL CORP | Common equity shares | 09689U102 | 2050 | 88189 SH | DEFINED | 1,2 |
| TOWER INTERNATIONAL | Common equity | 891826109 | 1510 | 89300 SH | DEFINED | 1,2 |

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|------------------------------|-----------------------------------------------------------------------------------------------------|------------|--------|------------|---------|-------------|--|
| INC | shares | | | | | | |
| NETSPEND HOLDINGS INC | Common equity | 64118V106 | 5711 | 542882 SH | DEFINED | 1,2 | |
| BRAVO BRIO RESTAURANT GP INC | Common equity | 10567B109 | 3023 | 170880 SH | DEFINED | 1,2 | |
| VERA BRADLEY INC | Common equity | 92335C106 | 9672 | 229187 SH | DEFINED | 1,2 | |
| AEGERION PHARMACEUTICALS INC | Common equity | 00767E102 | 983 | 59325 SH | DEFINED | 1,2 | |
| CHEMTURA CORP | Common equity | 163893209 | 1011 | 58762 SH | DEFINED | 1 | |
| PACIFIC BIOSCIENCES OF CALIF | Common equity | 69404D108 | 2837 | 202000 SH | DEFINED | 1,2 | |
| EXAMWORKS GROUP INC | Common equity | 30066A105 | 3493 | 157200 SH | DEFINED | 1,2 | |
| SEACUBE CONTAINER LEASING | Common Stock | G799978105 | 2321 | 144905 SH | DEFINED | 1,2 | |
| FRESH MARKET INC | Common equity | 35804H106 | 10619 | 281327 SH | DEFINED | 1,2,6 | |
| HOWARD HUGHES CORP | Common equity | 44267D107 | 25514 | 361199 SH | DEFINED | 1,2,5,6 | |
| PRIMO WATER CORP | Common equity | 74165N105 | 1632 | 133100 SH | DEFINED | 1,2 | |
| SABRA HEALTH CARE REIT INC | Common equity | 78573L106 | 8644 | 490707 SH | DEFINED | 1,2,5,6,8 | |
| SUN HEALTHCARE GROUP INC | Common equity | 86677E100 | 7295 | 518475 SH | DEFINED | 1,2,5,6,8 | |
| COMPLETE GENOMICS INC | Common equity | 20454K104 | 558 | 61700 SH | DEFINED | 1 | |
| INPHI CORP | Common equity | 45772F107 | 2202 | 104831 SH | DEFINED | 1,2 | |
| BOOZ ALLEN HAMILTON HLDG CP | Common equity | 099502106 | 1238 | 68696 SH | DEFINED | 1,2 | |
| GENERAL MOTORS CO | Common equity | 37045V100 | 106915 | 3445533 SH | DEFINED | 1,2,5,6,8,1 | |
| LPL INVESTMENT HOLDINGS INC | Common equity | 50213H100 | 5351 | 149385 SH | DEFINED | 1,2,6 | |
| ZOGENIX INC | Common equity | 98978L105 | 494 | 98000 SH | DEFINED | 1 | |
| ANACOR PHARMACEUTICALS INC | Common equity | 032420101 | 1219 | 175900 SH | DEFINED | 1,2 | |
| APACHE CORP | USA: Bond | 037411808 | 10881 | 154300 SH | DEFINED | 2 | |
| GENERAL MOTORS | USA: Bond | 37045V209 | 28853 | 599227 SH | DEFINED | 2 | |
| LIBERTY GLOBAL INC 144A | USA: Bond | 530555AB7 | 8801 | 5171000 SH | DEFINED | 2 | |
| STANLEY BLACK & DECKER I | USA: Bond | 854502309 | 4893 | 40632 SH | DEFINED | 2 | |
| FXCM INC | Common equity | 302693106 | 3420 | 262507 SH | DEFINED | 1,2 | |
| TARGA RESOURCES CORP | Common equity | 87612G101 | 7201 | 198810 SH | DEFINED | 1,2,5 | |
| FIRST REPUBLIC BANK | Investments that contain a pool of securities representing a specific index and are built like mutu | 33616C100 | 224 | 7247 SH | DEFINED | 1,2 | |

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|---------------------|---------------|-----------|--------|----------|----|----------------|-------------|
| ABITIBIBOWATER INC | Common equity | 003687209 | 37056 | 1379108 | SH | DEFINED | 1,2,19 |
| | shares | | | | | | |
| FLEETCOR | Common equity | 339041105 | 2208 | 67624 | SH | DEFINED | 1,2 |
| TECHNOLOGIES INC | shares | | | | | | |
| GAIN CAPITAL | Common equity | 36268W100 | 215 | 28000 | SH | DEFINED | 1 |
| HOLDINGS INC | shares | | | | | | |
| RIGNET INC | Common equity | 766582100 | 389 | 21446 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| WALKER & DUNLOP INC | Common equity | 93148P102 | 661 | 54400 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| QAD INC | Common Stock | 74727D306 | 1402 | 130437 | SH | DEFINED | 1,2 |
| SWIFT | Common Stock | 87074U101 | 604 | 41100 | SH | DEFINED | 1 |
| TRANSPORTATION CO | | | | | | | |
| FORTEGRA FINANCIAL | Closed end | 34954W104 | 225 | 19800 | SH | DEFINED | 1 |
| CORP | mutual fund | | | | | | |
| MOTOROLA MOBILITY | Common equity | 620097105 | 256287 | 10503676 | SH | DEFINED | 1,2,5,6,8,1 |
| HLDGS INC | shares | | | | | | |
| AMERICAN ASSETS | Real Estate | 024013104 | 8559 | 402439 | SH | DEFINED | 1,2,3,8 |
| TRUST INC | Investment | | | | | | |
| | Trust | | | | | | |
| KINROSS GOLD CORP | Option | 496902404 | 487 | 28500 | SH | OPTION DEFINED | 18 |
| EQUITY OPTION | | | | | | | |
| MEDLEY CAPITAL CORP | Common Stock | 58503F106 | 883 | 72444 | SH | DEFINED | 1,2 |
| YAMANA GOLD INC | Option | 98462Y100 | 316 | 30778 | SH | OPTION DEFINED | 18 |
| EQUITY OPTION | | | | | | | |
| GOLD FIELDS LTD | Option | 38059T106 | 193 | 14434 | SH | OPTION DEFINED | 18 |
| EQUITY OPTION | | | | | | | |
| GOLDCORP INC EQUITY | Option | 380956409 | 487 | 11145 | SH | OPTION DEFINED | 18 |
| OPTION | | | | | | | |
| FAIRPOINT | Common equity | 305560302 | 202 | 12000 | SH | DEFINED | 1 |
| COMMUNICATIONS INC | shares | | | | | | |
| DEMAND MEDIA INC | Miscellaneous | 24802N109 | 1670 | 70900 | SH | DEFINED | 1,2 |
| NIELSEN HOLDINGS NV | Common Stock | N63218106 | 20333 | 744706 | SH | DEFINED | 1,2,5,6 |
| BANKUNITED INC | Common equity | 06652K103 | 466 | 16200 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| EPOCRATES INC | Common equity | 29429D103 | 456 | 23000 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| NEOPHOTONICS CORP | Common equity | 64051T100 | 354 | 31300 | SH | DEFINED | 1 |
| | shares | | | | | | |
| ENDOCYTE INC | Common equity | 29269A102 | 534 | 62400 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| IMPERIAL HOLDINGS | Common equity | 452834104 | 2117 | 208666 | SH | DEFINED | 1,2 |
| INC | shares | | | | | | |
| GEVO INC | Common equity | 374396109 | 398 | 20200 | SH | DEFINED | 1,2 |
| | shares | | | | | | |
| SUMMIT HOTEL | Common equity | 866082100 | 2280 | 229457 | SH | DEFINED | 1,2 |
| PROPERTIES INC | shares | | | | | | |
| KINDER MORGAN INC | Common equity | 49456B101 | 8853 | 298662 | SH | DEFINED | 1,2,5 |
| | shares | | | | | | |
| OCCIDENTAL PET CORP | Option | 674599105 | 1091 | 14138 | SH | OPTION DEFINED | 18 |
| EQUITY OPTION | | | | | | | |
| SUNOCO INC EQUITY | Option | 86764P109 | 523 | 15040 | SH | OPTION DEFINED | 18 |
| OPTION | | | | | | | |
| SOLAR SENIOR | Common equity | 83416M105 | 1255 | 67358 | SH | DEFINED | 1,2 |
| CAPITAL LTD | shares | | | | | | |
| MARATHON OIL CORP | Option | 565849106 | 662 | 21358 | SH | OPTION DEFINED | 18 |
| EQUITY OPTION | | | | | | | |
| HCA HOLDINGS INC | Common Stock | 40412C101 | 2984 | 88100 | SH | DEFINED | 1,2 |
| COEUR D`ALENE MINES | Option | 192108504 | 244 | 15456 | SH | OPTION DEFINED | 18 |
| CORP EQUITY OPTION | | | | | | | |
| SILVER WHEATON CORP | Option | 828336107 | 558 | 27769 | SH | OPTION DEFINED | 18 |
| EQUITY OPTION | | | | | | | |

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TOTAL MARKET
VALUE: 616096959