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STATE STREET CORP  
Form 13F-HR  
May 03, 2012

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, 2012

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 1, 2012 |
| -----                | -----                 | -----       |
| [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: 3,591  
 Form 13F Information Table Value Total: 639,875,496 (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  | 28-14459             | State Street Global Advisors Ireland Limited   |

FORM 13F INFORMATION TABLE AS OF 3/30/2012

| ISSUER                   | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | MANAGERS          |
|--------------------------|----------------------|-----------|---------|-------------|-------------------|--------------|-------------------|
| ADOBE SYSTEMS INC        | Common equity shares | 00724F101 | 621535  | 18114999    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| AGILENT TECHNOLOGIES INC | Common equity shares | 00846U101 | 568942  | 12782393    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| ANALOG DEVICES           | Common equity shares | 032654105 | 457365  | 11320812    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| AON PLC                  | Common equity shares | G0408V102 | 730323  | 14890036    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| APOLLO GROUP INC -CL A   | Common equity shares | 037604105 | 171591  | 4440587     | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| BB&T CORP                | Common equity shares | 054937107 | 879565  | 28020327    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| CARDINAL HEALTH INC      | Common equity shares | 14149Y108 | 595695  | 13818219    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| CARMAX INC               | Common equity shares | 143130102 | 284724  | 8217155     | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| CATERPILLAR INC          | Common equity shares | 149123101 | 7596328 | 71313568    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |
| CHUBB CORP               | Common equity shares | 171232101 | 861076  | 12459563    | SH                | DEFINED      | 1,2,5,6,8,10,12,1 |

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|                              |                      |           |         |           |    |                           |
|------------------------------|----------------------|-----------|---------|-----------|----|---------------------------|
| CIENA CORP                   | Common equity shares | 171779309 | 37290   | 2303068   | SH | DEFINED 1,2,5,6,8,12      |
| COMPUWARE CORP               | Common equity shares | 205638109 | 43049   | 4684474   | SH | DEFINED 1,2,5,6,8,12      |
| COMVERSE TECHNOLOGY INC      | Common Stock         | 205862402 | 1129    | 164275    | SH | DEFINED 1,2,6,10          |
| CONAGRA FOODS INC            | Common equity shares | 205887102 | 589933  | 22464826  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DANAHER CORP                 | Common equity shares | 235851102 | 1133284 | 20237096  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DARDEN RESTAURANTS INC       | Common equity shares | 237194105 | 258569  | 5054149   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DEAN FOODS CO                | Common equity shares | 242370104 | 81706   | 6746908   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DELL INC                     | Common equity shares | 24702R101 | 1066022 | 64218003  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DONNELLEY (R R) & SONS CO    | Common Stock         | 257867101 | 79390   | 6407089   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EATON CORP                   | Common equity shares | 278058102 | 609121  | 12223892  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DISH NETWORK CORP            | Common equity shares | 25470M109 | 121998  | 3704810   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ECOLAB INC                   | Common equity shares | 278865100 | 704851  | 11420177  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FIRSTENERGY CORP             | Common equity shares | 337932107 | 1403496 | 30785120  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FOOT LOCKER INC              | Common equity shares | 344849104 | 118976  | 3831737   | SH | DEFINED 1,2,5,6,8,12,17,1 |
| FORD MOTOR CO                | Common equity shares | 345370860 | 1657536 | 132708948 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| INTEL CORP                   | Common equity shares | 458140100 | 5669551 | 201691504 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LIFE TECHNOLOGIES CORP       | Common equity shares | 53217V109 | 330401  | 6767853   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KELLOGG CO                   | Common equity shares | 487836108 | 502631  | 9372237   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KROGER CO                    | Common equity shares | 501044101 | 571549  | 23588575  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LEGG MASON INC               | Common equity shares | 524901105 | 141238  | 5056860   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LINEAR TECHNOLOGY CORP       | Common equity shares | 535678106 | 333109  | 9884642   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LOWE`S COMPANIES INC         | Common equity shares | 548661107 | 1584047 | 50479494  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MANPOWERGROUP                | Common equity shares | 56418H100 | 103347  | 2181655   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MARATHON OIL CORP            | Common equity shares | 565849106 | 968372  | 30547956  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MARVELL TECHNOLOGY GROUP LTD | Common equity shares | G5876H105 | 134946  | 8578930   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MAXIM INTEGRATED PRODUCTS    | Common Stock         | 57772K101 | 149851  | 5241449   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MCDONALD`S CORP              | Common equity shares | 580135101 | 4452223 | 45384400  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MEDCO HEALTH SOLUTIONS INC   | Common equity shares | 58405U102 | 1002309 | 14257571  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MEDTRONIC INC                | Common equity shares | 585055106 | 1668481 | 42574190  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MICROCHIP TECHNOLOGY INC     | Common equity shares | 595017104 | 270684  | 7276627   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MONSANTO CO                  | Common equity        |           |         |           |    |                           |

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|                   |               |           |         |          |    |         |                   |
|-------------------|---------------|-----------|---------|----------|----|---------|-------------------|
|                   | shares        | 61166W101 | 1641850 | 20584997 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| MOTOROLA          | Common equity |           |         |          |    |         |                   |
| SOLUTIONS INC     | shares        | 620076307 | 556530  | 10948816 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| NEW YORK CMNTY    | Common equity |           |         |          |    |         |                   |
| BANCORP INC       | shares        | 649445103 | 217125  | 15608800 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| NEW YORK TIMES    | Common equity |           |         |          |    |         |                   |
| CO -CL A          | shares        | 650111107 | 29383   | 4327771  | SH | DEFINED | 1,2,5,6,8,12      |
| NORTHROP GRUMMAN  | Common equity |           |         |          |    |         |                   |
| CORP              | shares        | 666807102 | 1753778 | 28712779 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| NVIDIA CORP       | Common equity |           |         |          |    |         |                   |
|                   | shares        | 67066G104 | 344150  | 22361413 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| OLD REPUBLIC INTL | Common equity |           |         |          |    |         |                   |
| CORP              | shares        | 680223104 | 344285  | 32633309 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| OMNICARE INC      | Common equity |           |         |          |    |         |                   |
|                   | shares        | 681904108 | 115176  | 3238059  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| PATTERSON         | Common equity |           |         |          |    |         |                   |
| COMPANIES INC     | shares        | 703395103 | 117048  | 3504371  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| PEPCO HOLDINGS    | Common equity |           |         |          |    |         |                   |
| INC               | shares        | 713291102 | 222290  | 11767744 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| PETSMART INC      | Common equity |           |         |          |    |         |                   |
|                   | shares        | 716768106 | 195731  | 3420724  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| PIONEER NATURAL   | Common equity |           |         |          |    |         |                   |
| RESOURCES CO      | shares        | 723787107 | 625890  | 5608881  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| RADIAN GROUP INC  | Common equity |           |         |          |    |         |                   |
|                   | shares        | 750236101 | 12258   | 2818164  | SH | DEFINED | 1,2,5,6,8         |
| RENAISSANCERE     | Common equity |           |         |          |    |         |                   |
| HOLDINGS LTD      | shares        | G7496G103 | 79207   | 1045947  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| REPUBLIC SERVICES | Common equity |           |         |          |    |         |                   |
| INC               | shares        | 760759100 | 357157  | 11687066 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| ROSS STORES INC   | Common equity |           |         |          |    |         |                   |
|                   | shares        | 778296103 | 509641  | 8771854  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| SANDISK CORP      | Common equity |           |         |          |    |         |                   |
|                   | shares        | 80004C101 | 442360  | 8920286  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| SCANA CORP        | Common equity |           |         |          |    |         |                   |
|                   | shares        | 80589M102 | 262823  | 5762301  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| SPX CORP          | Common equity |           |         |          |    |         |                   |
|                   | shares        | 784635104 | 105015  | 1354406  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| SYNOPSIS INC      | Common equity |           |         |          |    |         |                   |
|                   | shares        | 871607107 | 136456  | 4450673  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| TCF FINANCIAL     | Common equity |           |         |          |    |         |                   |
| CORP              | shares        | 872275102 | 116867  | 9828824  | SH | DEFINED | 1,2,5,6,8,12      |
| TELEPHONE & DATA  | Common equity |           |         |          |    |         |                   |
| SYSTEMS INC       | shares        | 879433829 | 59583   | 2573713  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| 3M CO             | Common equity |           |         |          |    |         |                   |
|                   | shares        | 88579Y101 | 4708150 | 52776061 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| ABBOTT            | Common equity |           |         |          |    |         |                   |
| LABORATORIES      | shares        | 002824100 | 3734480 | 60931362 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| ACCENTURE PLC     | Common equity |           |         |          |    |         |                   |
|                   | shares        | G1151C101 | 1520186 | 23568737 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| AES CORP          | Common equity |           |         |          |    |         |                   |
|                   | shares        | 00130H105 | 423445  | 32397774 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| AMERICAN          | Common equity |           |         |          |    |         |                   |
| INTERNATIONAL     | shares        | 026874784 | 598440  | 19410965 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| GROUP             |               |           |         |          |    |         |                   |
| ANADARKO          | Common equity |           |         |          |    |         |                   |
| PETROLEUM CORP    | shares        | 032511107 | 1583663 | 20215355 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| ARCHER-DANIELS-   | Common equity |           |         |          |    |         |                   |
| MIDLAND CO        | shares        | 039483102 | 937127  | 29599711 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| AUTOZONE INC      | Common equity |           |         |          |    |         |                   |
|                   | shares        | 053332102 | 400087  | 1076072  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| BALL CORP         | Common equity |           |         |          |    |         |                   |
|                   | shares        | 058498106 | 276358  | 6444954  | SH | DEFINED | 1,2,5,6,8,10,12,1 |

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|                                   |                                    |           |         |           |    |         |                          |
|-----------------------------------|------------------------------------|-----------|---------|-----------|----|---------|--------------------------|
| BANK OF AMERICA<br>CORP           | Common equity<br>shares            | 060505104 | 4103790 | 428817575 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| BANK OF NEW YORK<br>MELLON CORP   | Common equity<br>shares            | 064058100 | 1138203 | 47169769  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| BED BATH & BEYOND<br>INC          | Common equity<br>shares            | 075896100 | 640138  | 9733009   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| BOEING CO                         | Common equity<br>shares            | 097023105 | 2423673 | 32589431  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| BOSTON PROPERTIES<br>INC          | Real Estate<br>Investment<br>Trust | 101121101 | 759040  | 7229913   | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12 |
| CABLEVISION SYS<br>CORP -CL A     | Common equity<br>shares            | 12686C109 | 125287  | 8534976   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| CAREER EDUCATION<br>CORP          | Common equity<br>shares            | 141665109 | 7204    | 893697    | SH | DEFINED | 1, 2, 5, 6, 8            |
| CINCINNATI<br>FINANCIAL CORP      | Common equity<br>shares            | 172062101 | 455300  | 13193325  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| CITIGROUP INC                     | Common equity<br>shares            | 172967424 | 4035338 | 110405904 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| CLOROX CO/DE                      | Common equity<br>shares            | 189054109 | 566928  | 8245948   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| COACH INC                         | Common equity<br>shares            | 189754104 | 820592  | 10618468  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| COMPUTER SCIENCES<br>CORP         | Common equity<br>shares            | 205363104 | 181822  | 6072579   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| CONVERGYS CORP                    | Common equity<br>shares            | 212485106 | 51202   | 3835668   | SH | DEFINED | 1, 2, 5, 6, 8, 12        |
| DISNEY (WALT) CO                  | Common equity<br>shares            | 254687106 | 3203877 | 73181368  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| DST SYSTEMS INC                   | Common equity<br>shares            | 233326107 | 46191   | 851749    | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| DTE ENERGY CO                     | Common equity<br>shares            | 233331107 | 483259  | 8781310   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| DUN & BRADSTREET<br>CORP          | Common equity<br>shares            | 26483E100 | 163507  | 1929797   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| EVEREST RE GROUP<br>LTD           | Common equity<br>shares            | G3223R108 | 143929  | 1555554   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| EXPRESS SCRIPTS<br>HOLDING CO     | Common equity<br>shares            | 30219G108 | 951581  | 17563317  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| FIRST HORIZON<br>NATIONAL CORP    | Common equity<br>shares            | 320517105 | 161641  | 15572442  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12    |
| FLEXTRONICS<br>INTERNATIONAL      | Common equity<br>shares            | Y2573F102 | 60295   | 8340292   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| FLUOR CORP                        | Common equity<br>shares            | 343412102 | 367872  | 6127273   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| BEAM INC                          | Common Stock                       | 073730103 | 340062  | 5806143   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| GENUINE PARTS CO                  | Common equity<br>shares            | 372460105 | 530444  | 8453178   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| GOLDMAN SACHS<br>GROUP INC        | Common equity<br>shares            | 38141G104 | 2381413 | 19147836  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| HARTFORD<br>FINANCIAL<br>SERVICES | Common equity<br>shares            | 416515104 | 533157  | 25292071  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS |
|--------|-------|-------|-------|----------------|------------|--------------|-----------------|----------|
|--------|-------|-------|-------|----------------|------------|--------------|-----------------|----------|

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|                              |                              |           |         |           |    |                           |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------------------------|
| HEALTH MANAGEMENT ASSOC      | Common equity shares         | 421933102 | 40776   | 6067804   | SH | DEFINED 1,2,5,6,8,12      |
| HERSHEY CO                   | Common equity shares         | 427866108 | 370764  | 6045447   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HOME DEPOT INC               | Common equity shares         | 437076102 | 3204774 | 63700680  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HOST HOTELS & RESORTS INC    | Real Estate Investment Trust | 44107P104 | 572707  | 34879037  | SH | DEFINED 1,2,3,5,6,8,10,12 |
| ILLINOIS TOOL WORKS          | Common equity shares         | 452308109 | 1100356 | 19264035  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| INTL FLAVORS & FRAGRANCES    | Common equity shares         | 459506101 | 198678  | 3390441   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| INTUIT INC                   | Common equity shares         | 461202103 | 675641  | 11236547  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ISTAR FINANCIAL INC          | Real Estate Investment Trust | 45031U101 | 13425   | 1851922   | SH | DEFINED 1,2,5,6,8         |
| JABIL CIRCUIT INC            | Common equity shares         | 466313103 | 163468  | 6507285   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| JOHNSON CONTROLS INC         | Common equity shares         | 478366107 | 777586  | 23940696  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| JONES GROUP INC              | Common equity shares         | 48020T101 | 25671   | 2043649   | SH | DEFINED 1,2,5,6,8,17      |
| JPMORGAN CHASE & CO          | Common equity shares         | 46625H100 | 7139539 | 155275111 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LABORATORY CP OF AMER HLDGS  | Common equity shares         | 50540R409 | 339369  | 3707299   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LAUDER (ESTEE) COS INC -CL A | Common equity shares         | 518439104 | 525861  | 8489797   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LILLY (ELI) & CO             | Common equity shares         | 532457108 | 1644890 | 40846508  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LIMITED BRANDS INC           | Common equity shares         | 532716107 | 440148  | 9169742   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MCCORMICK & CO INC           | Common equity shares         | 579780206 | 424828  | 7805162   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MOODY`S CORP                 | Common equity shares         | 615369105 | 309817  | 7359159   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AFLAC INC                    | Common equity shares         | 001055102 | 961241  | 20900948  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AIR PRODUCTS & CHEMICALS INC | Common equity shares         | 009158106 | 887324  | 9665793   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMERICAN EXPRESS CO          | Common equity shares         | 025816109 | 2598836 | 44915773  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMERISOURCEBERGEN CORP       | Common equity shares         | 03073E105 | 393301  | 9911750   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMGEN INC                    | Common equity shares         | 031162100 | 2125803 | 31266389  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| APACHE CORP                  | Common equity shares         | 037411105 | 1556435 | 15496227  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| APARTMENT INVST & MGMT CO    | Real Estate Investment Trust | 03748R101 | 148303  | 5615315   | SH | DEFINED 1,2,3,5,6,8,10,12 |
| AVERY DENNISON CORP          | Common equity shares         | 053611109 | 127299  | 4225363   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AVON PRODUCTS                | Common equity shares         | 054303102 | 318473  | 16450154  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BIOGEN IDEC INC              | Common equity shares         | 09062X103 | 1159009 | 9200634   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BLOCK H & R INC              | Common equity                |           |         |           |    |                           |

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|                             |               |           |         |           |    |         |                   |
|-----------------------------|---------------|-----------|---------|-----------|----|---------|-------------------|
|                             | shares        | 093671105 | 178054  | 10810391  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| BMC SOFTWARE INC            | Common Stock  | 055921100 | 300456  | 7481746   | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| BRINKER INTL INC            | Common equity |           |         |           |    |         |                   |
|                             | shares        | 109641100 | 54537   | 1979378   | SH | DEFINED | 1,2,5,6,8,12,17,1 |
| AVIS BUDGET GROUP INC       | Common Stock  | 053774105 | 30984   | 2189625   | SH | DEFINED | 1,2,5,6,8,12,17   |
| CA INC                      | Common equity |           |         |           |    |         |                   |
|                             | shares        | 12673P105 | 437379  | 15870010  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| CAMERON INTERNATIONAL CORP  | Common equity |           |         |           |    |         |                   |
|                             | shares        | 13342B105 | 550918  | 10428025  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| CSX CORP                    | Common equity |           |         |           |    |         |                   |
|                             | shares        | 126408103 | 878298  | 40812684  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| D R HORTON INC              | Common equity |           |         |           |    |         |                   |
|                             | shares        | 23331A109 | 201592  | 13288616  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| DOVER CORP                  | Common equity |           |         |           |    |         |                   |
|                             | shares        | 260003108 | 539280  | 8568157   | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| DOW CHEMICAL                | Common equity |           |         |           |    |         |                   |
|                             | shares        | 260543103 | 1485397 | 42881125  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| DUKE REALTY CORP            | Real Estate   |           |         |           |    |         |                   |
|                             | Investment    |           |         |           |    |         |                   |
|                             | Trust         | 264411505 | 153370  | 10695295  | SH | DEFINED | 1,2,3,5,6,8,10,12 |
| EMERSON ELECTRIC CO         | Common equity |           |         |           |    |         |                   |
|                             | shares        | 291011104 | 1552068 | 29744690  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| EQUITY RESIDENTIAL          | Real Estate   |           |         |           |    |         |                   |
|                             | Investment    |           |         |           |    |         |                   |
|                             | Trust         | 29476L107 | 910708  | 14543313  | SH | DEFINED | 1,2,3,5,6,8,10,12 |
| EXPEDITORS INTL WASH INC    | Common equity |           |         |           |    |         |                   |
|                             | shares        | 302130109 | 347641  | 7474495   | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| FRANKLIN RESOURCES INC      | Common equity |           |         |           |    |         |                   |
|                             | shares        | 354613101 | 676635  | 5455463   | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| GENERAL ELECTRIC CO         | Common equity |           |         |           |    |         |                   |
|                             | shares        | 369604103 | 7890702 | 393159123 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| GENERAL MILLS INC           | Common equity |           |         |           |    |         |                   |
|                             | shares        | 370334104 | 1604581 | 40673627  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| HASBRO INC                  | Common Stock  | 418056107 | 156686  | 4267152   | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| HONEYWELL INTERNATIONAL INC | Common equity |           |         |           |    |         |                   |
|                             | shares        | 438516106 | 4612322 | 75549922  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| INTERPUBLIC GROUP OF COS    | Common equity |           |         |           |    |         |                   |
|                             | shares        | 460690100 | 214689  | 18816282  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| LENNAR CORP                 | Common equity |           |         |           |    |         |                   |
|                             | shares        | 526057104 | 194686  | 7162776   | SH | DEFINED | 1,2,5,6,8,10,12   |
| LEVEL 3 COMMUNICATIONS INC  | Common Stock  |           |         |           |    |         |                   |
|                             |               | 52729N308 | 62146   | 2415288   | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| LSI CORP                    | Common equity |           |         |           |    |         |                   |
|                             | shares        | 502161102 | 208505  | 24022452  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| MERCK & CO                  | Common equity |           |         |           |    |         |                   |
|                             | shares        | 58933Y105 | 4716652 | 122829166 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| MOHAWK INDUSTRIES INC       | Common equity |           |         |           |    |         |                   |
|                             | shares        | 608190104 | 154367  | 2320845   | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| MORGAN STANLEY              | Common equity |           |         |           |    |         |                   |
|                             | shares        | 617446448 | 3664116 | 186563886 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| ADVANCED MICRO DEVICES      | Common equity |           |         |           |    |         |                   |
|                             | shares        | 007903107 | 249282  | 31082412  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| AMAZON.COM INC              | Common equity |           |         |           |    |         |                   |
|                             | shares        | 023135106 | 2625928 | 12966899  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| AMEREN CORP                 | Common equity |           |         |           |    |         |                   |
|                             | shares        | 023608102 | 404849  | 12426168  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| AVALONBAY COMMUNITIES INC   | Real Estate   |           |         |           |    |         |                   |
|                             | Investment    |           |         |           |    |         |                   |

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|                             |                                     |           |          |           |    |                           |
|-----------------------------|-------------------------------------|-----------|----------|-----------|----|---------------------------|
|                             | Trust                               | 053484101 | 657424   | 4651008   | SH | DEFINED 1,2,3,5,6,8,10,12 |
| BARD (C.R.) INC             | Common equity shares                | 067383109 | 315648   | 3197463   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BECTON DICKINSON & CO       | Common equity shares                | 075887109 | 1029131  | 13253534  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BOSTON SCIENTIFIC CORP      | Common equity shares                | 101137107 | 320765   | 53639910  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BRUNSWICK CORP              | Common equity shares                | 117043109 | 54476    | 2115686   | SH | DEFINED 1,2,5,6,8,17      |
| CAMPBELL SOUP CO            | Common equity shares                | 134429109 | 240381   | 7101228   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CARNIVAL CORP/PLC (USA)     | Composition of more than 1 security | 143658300 | 566186   | 17649167  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CHEVRON CORP                | Common equity shares                | 166764100 | 10762237 | 100356541 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CHICOS FAS INC              | Common equity shares                | 168615102 | 70112    | 4642834   | SH | DEFINED 1,2,5,6,8,12      |
| COMCAST CORP                | Common equity shares                | 20030N101 | 2792855  | 93064155  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CONSOLIDATED EDISON INC     | Common equity shares                | 209115104 | 1075604  | 18411535  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DEERE & CO                  | Common equity shares                | 244199105 | 1164692  | 14396699  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DU PONT (E I) DE NEMOURS    | Common equity shares                | 263534109 | 2253928  | 42607308  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EDISON INTERNATIONAL        | Common equity shares                | 281020107 | 1410825  | 33187855  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FIFTH THIRD BANCORP         | Common equity shares                | 316773100 | 567473   | 40390188  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NEXTERA ENERGY INC          | Common equity shares                | 65339F101 | 1218379  | 19947290  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FREEMPORT-MCMORAN COP&GOLD  | Common equity shares                | 35671D857 | 1429264  | 37572515  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GANNETT CO                  | Common equity shares                | 364730101 | 123403   | 8049685   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GENERAL DYNAMICS CORP       | Common equity shares                | 369550108 | 927797   | 12643721  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GENERAL GROWTH PPTYS INC    | Real Estate Investment Trust        | 370023103 | 214767   | 12641255  | SH | DEFINED 1,2,3,5,6,8,10,12 |
| HARLEY-DAVIDSON INC         | Common equity shares                | 412822108 | 399646   | 8142749   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HEALTH NET INC              | Common equity shares                | 42222G108 | 76735    | 1931850   | SH | DEFINED 1,2,5,6,8,10,12   |
| HOSPIRA INC                 | Common equity shares                | 441060100 | 240113   | 6421899   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| INTL BUSINESS MACHINES CORP | Common equity shares                | 459200101 | 13254456 | 63524800  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| JDS UNIPHASE CORP           | Common equity shares                | 46612J507 | 107013   | 7385418   | SH | DEFINED 1,2,5,6,8,10,12   |
| JUNIPER NETWORKS INC        | Common Stock                        | 48203R104 | 440648   | 19259252  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KIMCO REALTY CORP           | Real Estate Investment Trust        | 49446R109 | 397320   | 20629667  | SH | DEFINED 1,2,3,5,6,8,10,12 |
| KLA-TENCOR CORP             | Common equity shares                | 482480100 | 349876   | 6429236   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LEGGETT & PLATT INC         | Common equity shares                | 524660107 | 456774   | 19850864  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LEXMARK INTL INC -CL A      | Common equity shares                | 529771107 | 85216    | 2563730   | SH | DEFINED 1,2,5,6,8,10,12,1 |



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|                              |                              |           |         |          |    |         |                          |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|--------------------------|
| LIBERTY PROPERTY TRUST       | Real Estate Investment Trust | 531172104 | 164409  | 4602790  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12 |
| MICRON TECHNOLOGY INC        | Common Stock                 | 595112103 | 288777  | 35651640 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| PUBLIC STORAGE               | Real Estate Investment Trust | 74460D109 | 981312  | 7102197  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12 |
| TYSON FOODS INC -CL A        | Common equity shares         | 902494103 | 234734  | 12257559 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| VARIAN MEDICAL SYSTEMS INC   | Common equity shares         | 92220P105 | 297888  | 4319833  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| VERISIGN INC                 | Common equity shares         | 92343E102 | 229337  | 5981372  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| VORNADO REALTY TRUST         | Real Estate Investment Trust | 929042109 | 766338  | 9101416  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12 |
| WASHINGTON POST -CL B        | Common equity shares         | 939640108 | 78930   | 211308   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| WEATHERFORD INTERNATIONAL    | Common equity shares         | H27013103 | 90548   | 6000461  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| WHOLE FOODS MARKET INC       | Common equity shares         | 966837106 | 507891  | 6104539  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| WISCONSIN ENERGY CORP        | Common equity shares         | 976657106 | 396130  | 11260361 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| ALTERA CORP                  | Common equity shares         | 021441100 | 465381  | 11686950 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| ALTRIA GROUP INC             | Common equity shares         | 02209S103 | 2635340 | 85368632 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| HESS CORP                    | Common equity shares         | 42809H107 | 810817  | 13754372 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| AMERICAN AXLE & MFG HOLDINGS | Common equity shares         | 024061103 | 16936   | 1446104  | SH | DEFINED | 1, 2, 6, 8               |

| ISSUER                      | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS                 |
|-----------------------------|----------------------|-----------|---------|-------------|-------------------|-------------|--------------------------|
| AMERN EAGLE OUTFITTERS INC  | Common equity shares | 02553E106 | 86395   | 5025862     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 1 |
| WELLPOINT INC               | Common equity shares | 94973V107 | 1118616 | 15157510    | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 1 |
| AVNET INC                   | Common equity shares | 053807103 | 158647  | 4359699     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 1 |
| BARNES & NOBLE INC          | Common equity shares | 067774109 | 21989   | 1659686     | SH                | DEFINED     | 1, 2, 5, 6, 8, 12        |
| CAPITAL ONE FINANCIAL CORP  | Common equity shares | 14040H105 | 1109946 | 19912954    | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 1 |
| CHARLES RIVER LABS INTL INC | Common equity shares | 159864107 | 38830   | 1075949     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 1 |
| CIGNA CORP                  | Common equity shares | 125509109 | 553017  | 11228513    | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 1 |
| CON-WAY INC                 | Common equity shares | 205944101 | 41361   | 1268361     | SH                | DEFINED     | 1, 2, 5, 6, 8, 12        |
| COVENTRY HEALTH CARE INC    | Common equity shares | 222862104 | 195819  | 5505329     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 1 |

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|                             |                      |           |         |           |    |                           |
|-----------------------------|----------------------|-----------|---------|-----------|----|---------------------------|
| DORAL FINANCIAL CORP        | Common equity shares | 25811P886 | 3244    | 2106307   | SH | DEFINED 1,2,6             |
| EXELON CORP                 | Common equity shares | 30161N101 | 1630137 | 41574505  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KIMBERLY-CLARK CORP         | Common equity shares | 494368103 | 1338571 | 18115753  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TORONTO DOMINION BANK       | Common equity shares | 891160509 | 1711    | 20134     | SH | DEFINED 1,10              |
| AETNA INC                   | Common equity shares | 00817Y108 | 1106575 | 22060992  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ALLSTATE CORP               | Common equity shares | 020002101 | 637897  | 19377305  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| APPLIED MATERIALS INC       | Common equity shares | 038222105 | 701922  | 56425251  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BAKER HUGHES INC            | Common equity shares | 057224107 | 747328  | 17818946  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CADENCE DESIGN SYSTEMS INC  | Common equity shares | 127387108 | 77026   | 6505707   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CORNING INC                 | Common equity shares | 219350105 | 824270  | 58541857  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CVS CAREMARK CORP           | Common equity shares | 126650100 | 2321676 | 51823235  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DIRECTV                     | Common equity shares | 25490A101 | 1509888 | 30601631  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EL PASO CORP                | Common equity shares | 28336L109 | 933329  | 31584723  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ENERGIZER HOLDINGS INC      | Common equity shares | 29266R108 | 137664  | 1855725   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EQUIFAX INC                 | Common equity shares | 294429105 | 247251  | 5586227   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FISERV INC                  | Common equity shares | 337738108 | 393464  | 5670224   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HALLIBURTON CO              | Common equity shares | 406216101 | 1313811 | 39584453  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HUNTINGTON BANCSHARES       | Common equity shares | 446150104 | 265474  | 41159281  | SH | DEFINED 1,2,5,6,8,10,12   |
| INTL GAME TECHNOLOGY        | Common equity shares | 459902102 | 188255  | 11212050  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ITT CORP                    | Common equity shares | 450911201 | 77361   | 3372492   | SH | DEFINED 1,2,5,6,8,12,18,1 |
| LIBERTY GLOBAL INC          | Common equity shares | 530555101 | 179968  | 3593796   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LIZ CLAIBORNE INC           | Common equity shares | 539320101 | 26988   | 2020226   | SH | DEFINED 1,2,5,6,8         |
| MICROSOFT CORP              | Common equity shares | 594918104 | 9682461 | 300231310 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ALCOA INC                   | Common equity shares | 013817101 | 505768  | 50477035  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FIDELITY NATIONAL INFO SVCS | Common equity shares | 31620M106 | 314236  | 9487706   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COSTCO WHOLESALE CORP       | Common equity shares | 22160K105 | 1496383 | 16480156  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DOMINION RESOURCES INC      | Common equity shares | 25746U109 | 1401705 | 27371676  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ELECTRONIC ARTS INC         | Common equity shares | 285512109 | 195381  | 11855370  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FEDEX CORP                  | Common equity shares | 31428X106 | 1047942 | 11395576  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HARMAN INTERNATIONAL INDS   | Common equity shares | 413086109 | 111862  | 2389767   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HEWLETT-PACKARD             | Common equity        |           |         |           |    |                           |

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|                              |                      |           |          |           |    |         |                    |
|------------------------------|----------------------|-----------|----------|-----------|----|---------|--------------------|
| CO                           | shares               | 428236103 | 2602403  | 109207117 | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| HILL-ROM HOLDINGS INC        | Common equity shares | 431475102 | 45600    | 1364811   | SH | DEFINED | 1,2,5,6,8,12,17    |
| INTL PAPER CO                | Common equity shares | 460146103 | 1096727  | 31245553  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| KRAFT FOODS INC              | Common equity shares | 50075N104 | 3425867  | 90130625  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| LINCARE HOLDINGS INC         | Common equity shares | 532791100 | 56652    | 2189153   | SH | DEFINED | 1,2,5,6,8,12       |
| LINCOLN NATIONAL CORP        | Common equity shares | 534187109 | 305842   | 11602407  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| MARSH & MCLENNAN COS         | Common equity shares | 571748102 | 673805   | 20549116  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| METLIFE INC                  | Common equity shares | 59156R108 | 1470373  | 39367322  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| ALLEGHENY TECHNOLOGIES INC   | Common equity shares | 01741R102 | 190559   | 4628680   | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| ALLERGAN INC                 | Common equity shares | 018490102 | 1061422  | 11122548  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| AMERICAN ELECTRIC POWER CO   | Common equity shares | 025537101 | 910190   | 23592414  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| APPLE INC                    | Common equity shares | 037833100 | 21113085 | 35219588  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| ASHLAND INC                  | Common equity shares | 044209104 | 110716   | 1813203   | SH | DEFINED | 1,2,5,6,8,12,18    |
| AUTODESK INC                 | Common equity shares | 052769106 | 416281   | 9836500   | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| AUTOMATIC DATA PROCESSING    | Common equity shares | 053015103 | 1163619  | 21083842  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| AUTONATION INC               | Common equity shares | 05329W102 | 63324    | 1845470   | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| BEMIS CO INC                 | Common equity shares | 081437105 | 299081   | 9262559   | SH | DEFINED | 1,2,5,6,8,10,12    |
| BEST BUY CO INC              | Common equity shares | 086516101 | 265453   | 11210045  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| BIG LOTS INC                 | Common equity shares | 089302103 | 101809   | 2366567   | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| OFFICEMAX INC                | Common equity shares | 67622P101 | 19770    | 3455982   | SH | DEFINED | 1,2,5,6,8          |
| BRISTOL-MYERS SQUIBB CO      | Common equity shares | 110122108 | 2131297  | 63149158  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| BROADCOM CORP                | Common equity shares | 111320107 | 738954   | 18802924  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| BROWN-FORMAN B               | Common equity shares | 115637209 | 312293   | 3744914   | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| CENTERPOINT ENERGY INC       | Common equity shares | 15189T107 | 421986   | 21398514  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| CENTURYLINK INC              | Common equity shares | 156700106 | 1301851  | 33683042  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| CINTAS CORP                  | Common equity shares | 172908105 | 164134   | 4195620   | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| CISCO SYSTEMS INC            | Common equity shares | 17275R102 | 4497335  | 212639885 | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| FRONTIER COMMUNICATIONS CORP | Common Stock         | 35906A108 | 158278   | 37955410  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| CITRIX SYSTEMS INC           | Common equity shares | 177376100 | 543036   | 6881681   | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| CMS ENERGY CORP              | Common equity shares | 125896100 | 248004   | 11273181  | SH | DEFINED | 1,2,5,6,8,10,12,17 |
| COCA-COLA CO                 | Common equity shares | 191216100 | 6754594  | 91266080  | SH | DEFINED | 1,2,5,6,8,10,12,17 |

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|                           |                      |           |          |           |    |                           |
|---------------------------|----------------------|-----------|----------|-----------|----|---------------------------|
| COLGATE-PALMOLIVE CO      | Common equity shares | 194162103 | 3636779  | 37193555  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COMERICA INC              | Common equity shares | 200340107 | 295562   | 9133644   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CONOCOPHILLIPS            | Common equity shares | 20825C104 | 3835312  | 50458068  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COOPER INDUSTRIES PLC     | Common equity shares | G24140108 | 363311   | 5681230   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COOPER TIRE & RUBBER CO   | Common equity shares | 216831107 | 22487    | 1477602   | SH | DEFINED 1,2,5,6,8         |
| MOLSON COORS BREWING CO   | Common equity shares | 60871R209 | 277106   | 6123839   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CRANE CO                  | Common equity shares | 224399105 | 55531    | 1144778   | SH | DEFINED 1,2,5,6,8,12      |
| CUMMINS INC               | Common equity shares | 231021106 | 1584120  | 13196667  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DELUXE CORP               | Common equity shares | 248019101 | 40940    | 1748137   | SH | DEFINED 1,2,5,6,8,12,17,1 |
| DEVON ENERGY CORP         | Common equity shares | 25179M103 | 1184188  | 16650727  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DILLARDS INC -CL A        | Common equity shares | 254067101 | 33510    | 531715    | SH | DEFINED 1,2,5,6,8,17      |
| DUKE ENERGY CORP          | Common equity shares | 26441C105 | 1325990  | 63112334  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DYNEGY INC                | Common equity shares | 26817G300 | 1246     | 2224700   | SH | DEFINED 1,2,5,6,8         |
| E TRADE FINANCIAL CORP    | Common equity shares | 269246401 | 115014   | 10503703  | SH | DEFINED 1,2,5,6,8,10,12   |
| EASTMAN CHEMICAL CO       | Common equity shares | 277432100 | 281904   | 5453648   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EBAY INC                  | Common equity shares | 278642103 | 1574522  | 42681571  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EMC CORP/MA               | Common equity shares | 268648102 | 2274545  | 76122682  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ENTERGY CORP              | Common equity shares | 29364G103 | 581766   | 8657253   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EOG RESOURCES INC         | Common equity shares | 26875P101 | 1195348  | 10759205  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EXXON MOBIL CORP          | Common equity shares | 30231G102 | 16190587 | 186678211 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FAMILY DOLLAR STORES      | Common equity shares | 307000109 | 272475   | 4305882   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MACY'S INC                | Common equity shares | 55616P104 | 632086   | 15909646  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FEDERATED INVESTORS INC   | Common equity shares | 314211103 | 70841    | 3161005   | SH | DEFINED 1,2,5,6,8,10,12   |
| FOREST LABORATORIES -CL A | Common equity shares | 345838106 | 363600   | 10481413  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GAP INC                   | Common equity shares | 364760108 | 341482   | 13063230  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GILEAD SCIENCES INC       | Common equity shares | 375558103 | 1349073  | 27616553  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GOODRICH CORP             | Common equity shares | 382388106 | 566767   | 4518214   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GOODYEAR TIRE & RUBBER CO | Common equity shares | 382550101 | 100625   | 8967943   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GRAINGER (W W) INC        | Common equity shares | 384802104 | 468449   | 2180789   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HEINZ (H J) CO            | Common equity shares | 423074103 | 645294   | 12050338  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HUMANA INC                | Common equity        |           |          |           |    |                           |

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|                       |                                   |                        |                  |                     |          |  |
|-----------------------|-----------------------------------|------------------------|------------------|---------------------|----------|--|
| INGERSOLL-RAND<br>PLC | shares<br>Common equity<br>shares | 444859102<br>G47791101 | 573725<br>439247 | 6203947<br>10622817 | SH<br>SH | DEFINED 1,2,5,6,8,10,12,1<br>DEFINED 1,2,5,6,8,10,12,1 |
|-----------------------|-----------------------------------|------------------------|------------------|---------------------|----------|--|

| ISSUER                            | CLASS                   | CUSIP     | VALUE   | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION           | MANAGERS |
|-----------------------------------|-------------------------|-----------|---------|----------------|------------|--------------|---------------------------|----------|
| JANUS CAPITAL<br>GROUP INC        | Common equity<br>shares | 47102X105 | 41437   | 4650149        | SH         |              | DEFINED 1,2,5,6,8,10,12   |          |
| JOHNSON & JOHNSON                 | Common equity<br>shares | 478160104 | 9373296 | 142105779      | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| KB HOME                           | Common equity<br>shares | 48666K109 | 20953   | 2354541        | SH         |              | DEFINED 1,2,5,6,8,12,17   |          |
| KEYCORP                           | Common equity<br>shares | 493267108 | 403210  | 47435099       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| KOHL`S CORP                       | Common equity<br>shares | 500255104 | 556073  | 11115016       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| LOCKHEED MARTIN<br>CORP           | Common equity<br>shares | 539830109 | 5673054 | 63131983       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| LOEWS CORP                        | Common equity<br>shares | 540424108 | 485280  | 12171451       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| LOUISIANA-PACIFIC<br>CORP         | Common equity<br>shares | 546347105 | 40659   | 4348541        | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| M & T BANK CORP                   | Common equity<br>shares | 55261F104 | 481610  | 5543394        | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| MARRIOTT INTL INC                 | Common equity<br>shares | 571903202 | 407495  | 10765969       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| MASCO CORP                        | Common equity<br>shares | 574599106 | 222792  | 16663435       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| MATTEL INC                        | Common Stock            | 577081102 | 423553  | 12583183       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| MBIA INC                          | Common equity<br>shares | 55262C100 | 16644   | 1698268        | SH         |              | DEFINED 1,2,5,6,8         |          |
| MCGRAW-HILL<br>COMPANIES          | Common equity<br>shares | 580645109 | 626503  | 12925661       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| MCKESSON CORP                     | Common equity<br>shares | 58155Q103 | 826560  | 9417311        | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| MEADWESTVACO CORP                 | Common equity<br>shares | 583334107 | 241493  | 7644540        | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| MEREDITH CORP                     | Common equity<br>shares | 589433101 | 39583   | 1219563        | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| MGIC INVESTMENT<br>CORP/WI        | Common equity<br>shares | 552848103 | 19301   | 3891295        | SH         |              | DEFINED 1,2,5,6,8         |          |
| MOLEX INC                         | Common equity<br>shares | 608554101 | 125847  | 4475298        | SH         |              | DEFINED 1,2,5,6,8,10,12   |          |
| MONSTER WORLDWIDE<br>INC          | Common Stock            | 611742107 | 26932   | 2761972        | SH         |              | DEFINED 1,2,5,6,8,10,12   |          |
| MYLAN INC                         | Common Stock            | 628530107 | 376750  | 16066335       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| NABORS INDUSTRIES<br>LTD          | Common equity<br>shares | G6359F103 | 243061  | 13897555       | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| NAVISTAR<br>INTERNATIONAL<br>CORP | Common Stock            | 63934E108 | 34702   | 857970         | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| NCR CORP                          | Common equity<br>shares | 62886E108 | 82357   | 3793232        | SH         |              | DEFINED 1,2,5,6,8,12,17   |          |
| NETAPP INC                        | Common equity           |           |         |                |            |              |                           |          |

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|                                 |                                    |           |         |           |    |                           |
|---------------------------------|------------------------------------|-----------|---------|-----------|----|---------------------------|
|                                 | shares                             | 64110D104 | 589657  | 13170759  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NEWELL RUBBERMAID<br>INC        | Common equity<br>shares            | 651229106 | 194197  | 10903837  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NEWMONT MINING<br>CORP          | Common equity<br>shares            | 651639106 | 1075619 | 20979709  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NIKE INC                        | Common equity<br>shares            | 654106103 | 1387995 | 12799597  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NISOURCE INC                    | Common equity<br>shares            | 65473P105 | 353733  | 14527218  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NOBLE CORP                      | Common equity<br>shares            | H5833N103 | 315570  | 8422323   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NORDSTROM INC                   | Common equity<br>shares            | 655664100 | 339466  | 6092485   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NORFOLK SOUTHERN<br>CORP        | Common equity<br>shares            | 655844108 | 825220  | 12535571  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NORTHERN TRUST<br>CORP          | Common equity<br>shares            | 665859104 | 482589  | 10170367  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NOVELLUS SYSTEMS<br>INC         | Common equity<br>shares            | 670008101 | 116047  | 2325054   | SH | DEFINED 1,2,5,6,8,10,12   |
| NUCOR CORP                      | Common equity<br>shares            | 670346105 | 727024  | 16927255  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| OCCIDENTAL<br>PETROLEUM CORP    | Common equity<br>shares            | 674599105 | 3030685 | 31824947  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| OFFICE DEPOT INC                | Common equity<br>shares            | 676220106 | 44012   | 12757018  | SH | DEFINED 1,2,5,6,8,12      |
| OMNICOM GROUP                   | Common equity<br>shares            | 681919106 | 496434  | 9801252   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ORACLE CORP                     | Common equity<br>shares            | 68389X105 | 4309085 | 147773837 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PACCAR INC                      | Common equity<br>shares            | 693718108 | 585415  | 12500856  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PALL CORP                       | Common equity<br>shares            | 696429307 | 251310  | 4214354   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PARAMETRIC<br>TECHNOLOGY CORP   | Common equity<br>shares            | 699173209 | 104460  | 3738628   | SH | DEFINED 1,2,5,6,8,12,17   |
| PARKER-HANNIFIN<br>CORP         | Common equity<br>shares            | 701094104 | 485118  | 5737780   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PAYCHEX INC                     | Common equity<br>shares            | 704326107 | 378951  | 12228190  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PENNEY (J C) CO                 | Common equity<br>shares            | 708160106 | 670993  | 18938581  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PEPSICO INC                     | Common equity<br>shares            | 713448108 | 4010851 | 60450048  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PERKINELMER INC                 | Common equity<br>shares            | 714046109 | 105900  | 3828684   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PFIZER INC                      | Common equity<br>shares            | 717081103 | 6638682 | 292969407 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PG&E CORP                       | Common equity<br>shares            | 69331C108 | 890896  | 20522873  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PINNACLE WEST<br>CAPITAL CORP   | Common equity<br>shares            | 723484101 | 383734  | 8011065   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PITNEY BOWES INC                | Common equity<br>shares            | 724479100 | 500747  | 28484092  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PLUM CREEK TIMBER<br>CO INC     | Real Estate<br>Investment<br>Trust | 729251108 | 248704  | 5984361   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PMC-SIERRA INC                  | Common equity<br>shares            | 69344F106 | 23560   | 3258538   | SH | DEFINED 1,2,5,6,8         |
| PNC FINANCIAL<br>SVCS GROUP INC | Common equity<br>shares            | 693475105 | 1415426 | 21947803  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| POWER-ONE INC                   | Common Stock                       | 73930R102 | 7254    | 1594702   | SH | DEFINED 1,2,6,8           |
| PPG INDUSTRIES                  | Common equity                      |           |         |           |    |                           |

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|                   |               |           |         |           |    |                           |
|-------------------|---------------|-----------|---------|-----------|----|---------------------------|
| INC               | shares        | 693506107 | 743753  | 7763601   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PPL CORP          | Common equity |           |         |           |    |                           |
|                   | shares        | 69351T106 | 786332  | 27824649  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PRAXAIR INC       | Common equity |           |         |           |    |                           |
|                   | shares        | 74005P104 | 1288691 | 11241184  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PRICE (T. ROWE)   | Common equity |           |         |           |    |                           |
| GROUP             | shares        | 74144T108 | 737751  | 11297920  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PRINCIPAL         |               |           |         |           |    |                           |
| FINANCIAL GRP     | Common equity |           |         |           |    |                           |
| INC               | shares        | 74251V102 | 347912  | 11789662  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PROCTER & GAMBLE  | Common equity |           |         |           |    |                           |
| CO                | shares        | 742718109 | 7683667 | 114323256 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PROGRESS ENERGY   | Common equity |           |         |           |    |                           |
| INC               | shares        | 743263105 | 1467249 | 27626677  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PROGRESSIVE       | Common equity |           |         |           |    |                           |
| CORP-OHIO         | shares        | 743315103 | 521931  | 22516486  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PRUDENTIAL        | Common equity |           |         |           |    |                           |
| FINANCIAL INC     | shares        | 744320102 | 1139342 | 17973635  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PUBLIC SERVICE    | Common equity |           |         |           |    |                           |
| ENTRP GRP INC     | shares        | 744573106 | 747406  | 24417174  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PULTEGROUP INC    | Common equity |           |         |           |    |                           |
|                   | shares        | 745867101 | 137654  | 15553870  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| QLOGIC CORP       | Common equity |           |         |           |    |                           |
|                   | shares        | 747277101 | 42930   | 2417268   | SH | DEFINED 1,2,5,6,8,12      |
| QUALCOMM INC      | Common equity |           |         |           |    |                           |
|                   | shares        | 747525103 | 4322678 | 63550055  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| QUEST DIAGNOSTICS | Common equity |           |         |           |    |                           |
| INC               | shares        | 74834L100 | 343656  | 5619976   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RADIOSHACK CORP   | Common equity |           |         |           |    |                           |
|                   | shares        | 750438103 | 23408   | 3762858   | SH | DEFINED 1,2,5,6,8,12      |
| RAYTHEON CO       | Common equity |           |         |           |    |                           |
|                   | shares        | 755111507 | 682455  | 12930207  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| REGIONS FINANCIAL | Common equity |           |         |           |    |                           |
| CORP              | shares        | 7591EP100 | 415840  | 63101829  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| REYNOLDS AMERICAN | Common equity |           |         |           |    |                           |
| INC               | shares        | 761713106 | 515796  | 12446802  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ROBERT HALF INTL  | Common equity |           |         |           |    |                           |
| INC               | shares        | 770323103 | 161303  | 5323904   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ROCKWELL          | Common equity |           |         |           |    |                           |
| AUTOMATION        | shares        | 773903109 | 398864  | 5004445   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ROCKWELL COLLINS  | Common equity |           |         |           |    |                           |
| INC               | shares        | 774341101 | 315340  | 5478320   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ROWAN COS INC     | Common equity |           |         |           |    |                           |
|                   | shares        | 779382100 | 208103  | 6319440   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RYDER SYSTEM INC  | Common equity |           |         |           |    |                           |
|                   | shares        | 783549108 | 94381   | 1787537   | SH | DEFINED 1,2,5,6,8,10,12   |
| SAFEWAY INC       | Common equity |           |         |           |    |                           |
|                   | shares        | 786514208 | 252808  | 12509211  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SANMINA-SCI CORP  | Common equity |           |         |           |    |                           |
|                   | shares        | 800907206 | 18637   | 1627574   | SH | DEFINED 1,2,5,6,8,12      |
| SARA LEE CORP     | Common equity |           |         |           |    |                           |
|                   | shares        | 803111103 | 484795  | 22517489  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AT&T INC          | Common equity |           |         |           |    |                           |
|                   | shares        | 00206R102 | 7479952 | 239511543 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SCHLUMBERGER LTD  | Common equity |           |         |           |    |                           |
|                   | shares        | 806857108 | 3634791 | 51977469  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SCHWAB (CHARLES)  | Common equity |           |         |           |    |                           |
| CORP              | shares        | 808513105 | 556316  | 38713495  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SEALED AIR CORP   | Common equity |           |         |           |    |                           |
|                   | shares        | 81211K100 | 142670  | 7388226   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SEMPRA ENERGY     | Common equity |           |         |           |    |                           |
|                   | shares        | 816851109 | 707696  | 11802620  | SH | DEFINED 1,2,5,6,8,10,12,1 |

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|                              |                              |           |         |           |    |         |                          |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|--------------------------|
| SHERWIN-WILLIAMS CO          | Common equity shares         | 824348106 | 371798  | 3421389   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| SIGMA-ALDRICH CORP           | Common equity shares         | 826552101 | 336388  | 4604236   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| SIMON PROPERTY GROUP INC     | Real Estate Investment Trust | 828806109 | 2167365 | 14877571  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12 |
| SLM CORP                     | Common Stock                 | 78442P106 | 326174  | 20696042  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| SNAP-ON INC                  | Common equity shares         | 833034101 | 115572  | 1895596   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12    |
| SOUTHERN CO                  | Common equity shares         | 842587107 | 1864906 | 41506968  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| SOUTHWEST AIRLINES           | Common equity shares         | 844741108 | 203283  | 24670813  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| SPRINT NEXTEL CORP           | Common equity shares         | 852061100 | 324306  | 113790290 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| ST JUDE MEDICAL INC          | Common equity shares         | 790849103 | 533394  | 12037766  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| TRAVELERS COS INC            | Common equity shares         | 89417E109 | 1369451 | 23132501  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| STANLEY BLACK & DECKER INC   | Common equity shares         | 854502101 | 576590  | 7492036   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| STAPLES INC                  | Common equity shares         | 855030102 | 478915  | 29599750  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| STARBUCKS CORP               | Common equity shares         | 855244109 | 1479847 | 26477805  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| STARWOOD HOTELS&RESORTS WRLD | Common equity shares         | 85590A401 | 467408  | 8285918   | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12 |
| STATE STREET CORP            | Common equity shares         | 857477103 | 1004834 | 22084141  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| STRYKER CORP                 | Common equity shares         | 863667101 | 625593  | 11275937  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |

| ISSUER                 | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | MANAGERS                 |
|------------------------|----------------------|-----------|---------|-------------|-------------------|--------------|--------------------------|
| SUNOCO INC             | Common equity shares | 86764P109 | 274090  | 7184656     | SH                | DEFINED      | 1, 2, 5, 6, 8, 10, 12, 1 |
| SUNTRUST BANKS INC     | Common equity shares | 867914103 | 556550  | 23026608    | SH                | DEFINED      | 1, 2, 5, 6, 8, 10, 12, 1 |
| SUPERVALU INC          | Common equity shares | 868536103 | 84557   | 14809405    | SH                | DEFINED      | 1, 2, 5, 6, 8, 10, 12    |
| SYMANTEC CORP          | Common equity shares | 871503108 | 603842  | 32290821    | SH                | DEFINED      | 1, 2, 5, 6, 8, 10, 12, 1 |
| SYNOVUS FINANCIAL CORP | Common equity shares | 87161C105 | 58539   | 28556191    | SH                | DEFINED      | 1, 2, 5, 6, 8, 12        |
| SYSCO CORP             | Common equity shares | 871829107 | 869068  | 29104431    | SH                | DEFINED      | 1, 2, 5, 6, 8, 10, 12, 1 |
| TARGET CORP            | Common equity shares | 87612E106 | 3545380 | 60844045    | SH                | DEFINED      | 1, 2, 5, 6, 8, 10, 12, 1 |
| TECO ENERGY INC        | Common equity shares | 872375100 | 170096  | 9692279     | SH                | DEFINED      | 1, 2, 5, 6, 8, 10, 12, 1 |
| TELLABS INC            | Common equity shares | 879664100 | 34902   | 8618426     | SH                | DEFINED      | 1, 2, 5, 6, 8, 12        |



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|                              |                      |           |         |           |    |                           |
|------------------------------|----------------------|-----------|---------|-----------|----|---------------------------|
| TENET HEALTHCARE CORP        | Common equity shares | 88033G100 | 78310   | 14748123  | SH | DEFINED 1,2,5,6,8,10,12   |
| TERADYNE INC                 | Common equity shares | 880770102 | 107961  | 6391897   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TEXAS INSTRUMENTS INC        | Common Stock         | 882508104 | 1410779 | 41975339  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TEXTRON INC                  | Common equity shares | 883203101 | 281149  | 10102277  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| THERMO FISHER SCIENTIFIC INC | Common equity shares | 883556102 | 819246  | 14530830  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| THOMAS & BETTS CORP          | Common equity shares | 884315102 | 78960   | 1098039   | SH | DEFINED 1,2,5,6,8,12,17   |
| TIFFANY & CO                 | Common equity shares | 886547108 | 321646  | 4652843   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TIME WARNER INC              | Common equity shares | 887317303 | 1379374 | 36539586  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TJX COMPANIES INC            | Common equity shares | 872540109 | 1103073 | 27778338  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TORCHMARK CORP               | Common equity shares | 891027104 | 206464  | 4141683   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TRANSOCEAN LTD               | Common equity shares | H8817H100 | 36319   | 664008    | SH | DEFINED 1,2,5,6,8,12,18   |
| TYCO INTERNATIONAL LTD       | Common equity shares | H89128104 | 1016230 | 18089038  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| U S BANCORP                  | Common equity shares | 902973304 | 2360731 | 74517587  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| UNION PACIFIC CORP           | Common equity shares | 907818108 | 1853266 | 17242953  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| UNISYS CORP                  | Common equity shares | 909214306 | 20540   | 1041489   | SH | DEFINED 1,2,5,6,8,17      |
| UNITED PARCEL SERVICE INC    | Common equity shares | 911312106 | 2521417 | 31236603  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| UNITED STATES STEEL CORP     | Common equity shares | 912909108 | 186594  | 6353043   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| UNITED TECHNOLOGIES CORP     | Common equity shares | 913017109 | 9122297 | 109986674 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| UNITEDHEALTH GROUP INC       | Common equity shares | 91324P102 | 2338538 | 39676582  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| UNUM GROUP                   | Common equity shares | 91529Y106 | 280601  | 11462685  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| VALERO ENERGY CORP           | Common equity shares | 91913Y100 | 665835  | 25837559  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| VERIZON COMMUNICATIONS INC   | Common equity shares | 92343V104 | 4350350 | 113794191 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| VF CORP                      | Common equity shares | 918204108 | 562250  | 3851514   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CBS CORP                     | Common equity shares | 124857202 | 798609  | 23550639  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| VULCAN MATERIALS CO          | Common equity shares | 929160109 | 210557  | 4927687   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WAL-MART STORES INC          | Common equity shares | 931142103 | 4947303 | 80838314  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WALGREEN CO                  | Common equity shares | 931422109 | 1291039 | 38550119  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WASTE MANAGEMENT INC         | Common equity shares | 94106L109 | 684067  | 19567554  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WATERS CORP                  | Common equity shares | 941848103 | 308749  | 3332066   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WATSON                       | Common equity        |           |         |           |    |                           |

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|                                  |                         |           |         |           |    |                           |
|----------------------------------|-------------------------|-----------|---------|-----------|----|---------------------------|
| PHARMACEUTICALS<br>INC           | shares                  | 942683103 | 389797  | 5812784   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WELLS FARGO & CO                 | Common equity<br>shares | 949746101 | 6700073 | 196252997 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WEYERHAEUSER CO                  | Common equity<br>shares | 962166104 | 430903  | 19657967  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WHIRLPOOL CORP                   | Common equity<br>shares | 963320106 | 267559  | 3481185   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WILLIAMS COS INC                 | Common equity<br>shares | 969457100 | 770497  | 25007967  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WORTHINGTON<br>INDUSTRIES        | Common equity<br>shares | 981811102 | 51747   | 2698016   | SH | DEFINED 1,2,5,6,8,12      |
| XCEL ENERGY INC                  | Common equity<br>shares | 98389B100 | 618228  | 23355481  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| XEROX CORP                       | Common equity<br>shares | 984121103 | 630350  | 78013213  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| XILINX INC                       | Common equity<br>shares | 983919101 | 359101  | 9857237   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| XL GROUP PLC                     | Common equity<br>shares | G98290102 | 262973  | 12124273  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| YAHOO INC                        | Common equity<br>shares | 984332106 | 755980  | 49669483  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| YUM BRANDS INC                   | Common equity<br>shares | 988498101 | 1454889 | 20439543  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ZIMMER HOLDINGS<br>INC           | Common equity<br>shares | 98956P102 | 438358  | 6819535   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ZIONS<br>BANCORPORATION          | Common equity<br>shares | 989701107 | 204687  | 9538214   | SH | DEFINED 1,2,5,6,8,10,12   |
| NEWS CORP                        | Common Stock            | 65248E104 | 1487559 | 75549015  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SHIP FINANCE INTL<br>LTD         | Common equity<br>shares | G81075106 | 14217   | 929256    | SH | DEFINED 1,2,5,6           |
| CNO FINANCIAL<br>GROUP INC       | Common equity<br>shares | 12621E103 | 40600   | 5218838   | SH | DEFINED 1,2,5,6,8,12      |
| HARRIS CORP                      | Common equity<br>shares | 413875105 | 199547  | 4426338   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SEARS HOLDINGS<br>CORP           | Common equity<br>shares | 812350106 | 213252  | 3218827   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MEMC ELECTRONIC<br>MATERIALS INC | Common equity<br>shares | 552715104 | 20203   | 5597626   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| YRC WORLDWIDE INC                | Common equity<br>shares | 984249607 | 94      | 14191     | SH | DEFINED 1                 |
| CREE INC                         | Common equity<br>shares | 225447101 | 98506   | 3114240   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CHESAPEAKE ENERGY<br>CORP        | Common equity<br>shares | 165167107 | 633406  | 27337372  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ALLIANT<br>TECHSYSTEMS INC       | Common equity<br>shares | 018804104 | 37779   | 753898    | SH | DEFINED 1,2,5,6,12        |
| ABERCROMBIE &<br>FITCH -CL A     | Common equity<br>shares | 002896207 | 167803  | 3382226   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ACXIOM CORP                      | Common equity<br>shares | 005125109 | 39709   | 2705147   | SH | DEFINED 1,2,5,6,8,12      |
| AFFYMETRIX INC                   | Common equity<br>shares | 00826T108 | 6917    | 1620426   | SH | DEFINED 1,2,6,8           |
| HUBBELL INC -CL<br>B             | Common equity<br>shares | 443510201 | 104498  | 1329819   | SH | DEFINED 1,2,5,6,8,12      |
| LANCASTER COLONY<br>CORP         | Common equity<br>shares | 513847103 | 43545   | 655167    | SH | DEFINED 1,2,5,6,8,12,17   |
| PENTAIR INC                      | Common equity<br>shares | 709631105 | 284782  | 5981591   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TOTAL SYSTEM<br>SERVICES INC     | Common equity<br>shares | 891906109 | 155665  | 6747445   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KEY ENERGY                       | Common equity           |           |         |           |    |                           |

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|                                    |                                    |           |         |          |    |                           |
|------------------------------------|------------------------------------|-----------|---------|----------|----|---------------------------|
| SERVICES INC                       | shares                             | 492914106 | 52601   | 3404836  | SH | DEFINED 1,2,5,6,8         |
| EAGLE MATERIALS<br>INC             | Common equity<br>shares            | 26969P108 | 36999   | 1064734  | SH | DEFINED 1,2,5,6,8         |
| NORTHEAST<br>UTILITIES             | Common equity<br>shares            | 664397106 | 342626  | 9230336  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PIPER JAFFRAY COS<br>INC           | Common equity<br>shares            | 724078100 | 10012   | 375973   | SH | DEFINED 1,2,5,6,8         |
| L-3<br>COMMUNICATIONS<br>HLDGS INC | Common equity<br>shares            | 502424104 | 267192  | 3775531  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WILEY (JOHN) &<br>SONS -CL A       | Common equity<br>shares            | 968223206 | 53120   | 1116278  | SH | DEFINED 1,2,5,6,8,12      |
| ATMEL CORP                         | Common equity<br>shares            | 049513104 | 99752   | 10116175 | SH | DEFINED 1,2,5,6,8,12      |
| SEI INVESTMENTS<br>CO              | Common equity<br>shares            | 784117103 | 93807   | 4534072  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ADTRAN INC                         | Common equity<br>shares            | 00738A106 | 67209   | 2154934  | SH | DEFINED 1,2,5,6,8,12      |
| ADVANCE AUTO<br>PARTS INC          | Common equity<br>shares            | 00751Y106 | 201620  | 2276397  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CONSTELLATION<br>BRANDS            | Common equity<br>shares            | 21036P108 | 173301  | 7346347  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CYTEC INDUSTRIES<br>INC            | Common equity<br>shares            | 232820100 | 66766   | 1098347  | SH | DEFINED 1,2,5,6,8,12      |
| DOLLAR TREE INC                    | Common equity<br>shares            | 256746108 | 431560  | 4567251  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HARTE HANKS INC                    | Common equity<br>shares            | 416196103 | 9089    | 1004601  | SH | DEFINED 1,2,5,6,8         |
| ITT EDUCATIONAL<br>SERVICES INC    | Common equity<br>shares            | 45068B109 | 38268   | 578567   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| JEFFERIES GROUP<br>INC             | Common equity<br>shares            | 472319102 | 60612   | 3216896  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NVR INC                            | Common equity<br>shares            | 62944T105 | 138651  | 190885   | SH | DEFINED 1,2,5,6,8,12      |
| PACKAGING CORP OF<br>AMERICA       | Common equity<br>shares            | 695156109 | 66940   | 2262440  | SH | DEFINED 1,2,5,6,8,12      |
| POPULAR INC                        | Common equity<br>shares            | 733174106 | 98551   | 48073104 | SH | DEFINED 1,2,5,6,8,12      |
| PRECISION<br>CASTPARTS CORP        | Common equity<br>shares            | 740189105 | 873366  | 5051268  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RAYONIER INC                       | Real Estate<br>Investment<br>Trust | 754907103 | 149409  | 3388582  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RENT-A-CENTER INC                  | Common equity<br>shares            | 76009N100 | 87454   | 2316647  | SH | DEFINED 1,2,5,6,8,12      |
| RYLAND GROUP INC                   | Common equity<br>shares            | 783764103 | 67518   | 3501946  | SH | DEFINED 1,2,5,6,8         |
| SAKS INC                           | Common equity<br>shares            | 79377W108 | 57709   | 4970631  | SH | DEFINED 1,2,5,6,8,12      |
| SPDR S&P 500 ETF                   | USA: Common<br>Stock               | 78462F103 | 1312275 | 9325434  | SH | DEFINED 1,2,5,10,17       |
| UTSTARCOM<br>HOLDINGS CORP         | Common equity<br>shares            | G9310A106 | 135     | 93401    | SH | DEFINED 1                 |
| PATTERSON-UTI<br>ENERGY INC        | Common equity<br>shares            | 703481101 | 71135   | 4114109  | SH | DEFINED 1,2,5,6,8,12      |
| NABI<br>BIOPHARMACEUTICALS         | Common Stock                       | 629519109 | 1978    | 1063460  | SH | DEFINED 1,2,6             |
| WMS INDUSTRIES<br>INC              | Common equity<br>shares            | 929297109 | 26602   | 1121071  | SH | DEFINED 1,2,5,6,8         |
| PANERA BREAD CO                    | Common equity<br>shares            | 69840W108 | 110098  | 684205   | SH | DEFINED 1,2,5,6,8,12      |
| AFFILIATED                         | Common equity                      |           |         |          |    |                           |

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|                  |               |           |        |         |    |         |                   |
|------------------|---------------|-----------|--------|---------|----|---------|-------------------|
| MANAGERS GRP INC | shares        | 008252108 | 142554 | 1274935 | SH | DEFINED | 1,2,5,6,8,12      |
| ANSYS INC        | Common equity |           |        |         |    |         |                   |
|                  | shares        | 03662Q105 | 136644 | 2101429 | SH | DEFINED | 1,2,5,6,8,12,17,1 |
| APTARGROUP INC   | Common equity |           |        |         |    |         |                   |
|                  | shares        | 038336103 | 86119  | 1572404 | SH | DEFINED | 1,2,5,6,8,12      |

| ISSUER                           | CLASS                         | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS        |
|----------------------------------|-------------------------------|-----------|--------|----------------|------------|--------------|-----------------|-----------------|
| AXCELIS<br>TECHNOLOGIES INC      | Common equity<br>shares       | 054540109 | 3289   | 1912993        | SH         |              | DEFINED         | 1,2             |
| BENCHMARK<br>ELECTRONICS INC     | Common equity<br>shares       | 08160H101 | 23917  | 1450434        | SH         |              | DEFINED         | 1,2,5,6,8       |
| BROCADE<br>COMMUNICATIONS<br>SYS | Common equity<br>shares       | 111621306 | 31629  | 5500514        | SH         |              | DEFINED         | 1,2,5,6,8,17    |
| BROOKS AUTOMATION<br>INC         | Common equity<br>shares       | 114340102 | 19113  | 1550227        | SH         |              | DEFINED         | 1,2,5,6,8       |
| CARTER`S INC                     | Common equity<br>shares       | 146229109 | 83860  | 1684845        | SH         |              | DEFINED         | 1,2,5,6,8,12    |
| CUMULUS MEDIA INC                | Common equity<br>shares       | 231082108 | 1987   | 569312         | SH         |              | DEFINED         | 1,2,6           |
| EMULEX CORP                      | Common equity<br>shares       | 292475209 | 20194  | 1946174        | SH         |              | DEFINED         | 1,2,5,6,8,17    |
| ENTEGRIS INC                     | Common equity<br>shares       | 29362U104 | 27276  | 2920574        | SH         |              | DEFINED         | 1,2,5,6,8,17    |
| EXTREME NETWORKS<br>INC          | Common Stock                  | 30226D106 | 7040   | 1838021        | SH         |              | DEFINED         | 1,2,5,6,8       |
| FORWARD AIR CORP                 | Common equity<br>shares       | 349853101 | 22772  | 621085         | SH         |              | DEFINED         | 1,2,5,6,8       |
| GATX CORP                        | Common equity<br>shares       | 361448103 | 45345  | 1125210        | SH         |              | DEFINED         | 1,2,5,6,8,12    |
| GENTEX CORP                      | Common equity<br>shares       | 371901109 | 82704  | 3375676        | SH         |              | DEFINED         | 1,2,5,6,8,12,18 |
| IDEX CORP                        | Common equity<br>shares       | 45167R104 | 81706  | 1939407        | SH         |              | DEFINED         | 1,2,5,6,8,12    |
| LTX-CREDENCE CORP<br>MANHATTAN   | Common Stock<br>Common equity | 502403207 | 6677   | 928475         | SH         |              | DEFINED         | 1,2,6,8         |
| ASSOCIATES INC                   | shares                        | 562750109 | 23237  | 488772         | SH         |              | DEFINED         | 1,2,6,8,17      |
| MICROS SYSTEMS<br>INC            | Common equity<br>shares       | 594901100 | 100706 | 1821338        | SH         |              | DEFINED         | 1,2,5,6,8,12    |
| MYRIAD GENETICS<br>INC           | Common equity<br>shares       | 62855J104 | 38912  | 1644548        | SH         |              | DEFINED         | 1,2,5,6,8,10,17 |
| NATIONAL<br>INSTRUMENTS CORP     | Common equity<br>shares       | 636518102 | 55574  | 1948588        | SH         |              | DEFINED         | 1,2,5,6,8,12    |
| NPS<br>PHARMACEUTICALS<br>INC    | Common equity<br>shares       | 62936P103 | 17035  | 2490881        | SH         |              | DEFINED         | 1,2,6,8         |
| OSHKOSH CORP                     | Common equity<br>shares       | 688239201 | 48487  | 2092630        | SH         |              | DEFINED         | 1,2,5,6,8,12,17 |
| P F CHANGS CHINA<br>BISTRO INC   | Common equity<br>shares       | 69333Y108 | 19984  | 505571         | SH         |              | DEFINED         | 1,2,6,8         |
| PLEXUS CORP                      | Common equity<br>shares       | 729132100 | 30280  | 865598         | SH         |              | DEFINED         | 1,2,5,6,8       |
| ROPER INDUSTRIES                 | Common equity                 |           |        |                |            |              |                 |                 |

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|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| INC/DE                       | shares                       | 776696106 | 343227 | 3461438 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RUBY TUESDAY INC             | Common equity shares         | 781182100 | 12773  | 1399506 | SH | DEFINED 1,2,6,8           |
| SPARTECH CORP                | Common equity shares         | 847220209 | 3171   | 649590  | SH | DEFINED 1,2,6,8           |
| TEEKAY CORP                  | Common equity shares         | Y8564W103 | 19334  | 556385  | SH | DEFINED 1,2,5,6           |
| VISHAY INTERTECHNOLOGY INC   | Common equity shares         | 928298108 | 45296  | 3725037 | SH | DEFINED 1,2,5,6,8,12      |
| GREATBATCH INC               | Common equity shares         | 39153L106 | 12380  | 505026  | SH | DEFINED 1,2,5,6,8         |
| WINTRUST FINANCIAL CORP      | Common equity shares         | 97650W108 | 46235  | 1291873 | SH | DEFINED 1,2,6,8           |
| ST JOE CO                    | Common equity shares         | 790148100 | 12601  | 662912  | SH | DEFINED 1,2,5,6,8         |
| MACERICH CO                  | Real Estate Investment Trust | 554382101 | 307246 | 5320064 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| ACADIA REALTY TRUST          | Real Estate Investment Trust | 004239109 | 33002  | 1464255 | SH | DEFINED 1,2,3,5,6,8       |
| BROOKFIELD OFFICE PPTYS INC  | Common equity shares         | 112900105 | 10100  | 578758  | SH | DEFINED 1,2,3             |
| CAMDEN PROPERTY TRUST        | Real Estate Investment Trust | 133131102 | 179069 | 2723541 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| CORP OFFICE PPTYS TR INC     | Real Estate Investment Trust | 22002T108 | 57504  | 2477569 | SH | DEFINED 1,2,3,5,6,8,12    |
| DDR CORP                     | Real Estate Investment Trust | 23317H102 | 90383  | 6190499 | SH | DEFINED 1,2,3,5,6,8,12    |
| EASTGROUP PROPERTIES         | Real Estate Investment Trust | 277276101 | 47437  | 944684  | SH | DEFINED 1,2,3,5,6,8       |
| ESSEX PROPERTY TRUST         | Real Estate Investment Trust | 297178105 | 182293 | 1203175 | SH | DEFINED 1,2,3,5,6,8,12    |
| HOSPITALITY PROPERTIES TRUST | Real Estate Investment Trust | 44106M102 | 122526 | 4629016 | SH | DEFINED 1,2,3,5,6,8,12    |
| LASALLE HOTEL PROPERTIES     | Real Estate Investment Trust | 517942108 | 82545  | 2933264 | SH | DEFINED 1,2,3,5,6,8       |
| RAMCO-GERSHENSON PROPERTIES  | Real Estate Investment Trust | 751452202 | 15061  | 1232664 | SH | DEFINED 1,2,3,6,8         |
| REGENCY CENTERS CORP         | Real Estate Investment Trust | 758849103 | 158634 | 3566466 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| TANGER FACTORY OUTLET CTRS   | Real Estate Investment Trust | 875465106 | 87397  | 2939701 | SH | DEFINED 1,2,3,5,6,8       |
| MECHEL OAO                   | American Depository Receipt  | 583840103 | 14154  | 1576458 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MOBILE TELESYSTEMS OJSC      | American Depository Receipt  | 607409109 | 120480 | 6569313 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LAM RESEARCH CORP            | Common equity shares         | 512807108 | 146167 | 3275788 | SH | DEFINED 1,2,5,6,8,10,12,1 |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| RAMBUS INC                   | Common equity shares         | 750917106 | 15637  | 2424210  | SH | DEFINED 1,2,5,6,8         |
| METTLER-TOLEDO INTL INC      | Common equity shares         | 592688105 | 141398 | 765361   | SH | DEFINED 1,2,5,6,8,12      |
| NEENAH PAPER INC             | Common equity shares         | 640079109 | 11620  | 390585   | SH | DEFINED 1,2,6,8           |
| EW SCRIPPS -CL A             | Common equity shares         | 811054402 | 7025   | 711507   | SH | DEFINED 1,2,6,8           |
| FMC TECHNOLOGIES INC         | Common equity shares         | 30249U101 | 533338 | 10577996 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMPHENOL CORP                | Common equity shares         | 032095101 | 369382 | 6179910  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CME GROUP INC                | Common equity shares         | 12572Q105 | 727004 | 2512696  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COMMUNITY HEALTH SYSTEMS INC | Common equity shares         | 203668108 | 47591  | 2139677  | SH | DEFINED 1,2,5,6,8,12,17   |
| COVANCE INC                  | Common equity shares         | 222816100 | 76757  | 1611324  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GEN-PROBE INC                | Common equity shares         | 36866T103 | 74399  | 1120281  | SH | DEFINED 1,2,5,6,8,12      |
| REGIS CORP/MN                | Common equity shares         | 758932107 | 35234  | 1912039  | SH | DEFINED 1,2,5,6,8,12      |
| SL GREEN REALTY CORP         | Real Estate Investment Trust | 78440X101 | 232844 | 3002529  | SH | DEFINED 1,2,3,5,6,8,10,12 |
| STANCORP FINANCIAL GROUP INC | Common equity shares         | 852891100 | 43944  | 1073381  | SH | DEFINED 1,2,5,6,8,12,17   |
| TELEFLEX INC                 | Common equity shares         | 879369106 | 58806  | 961797   | SH | DEFINED 1,2,5,6,8,12      |
| URBAN OUTFITTERS INC         | Common equity shares         | 917047102 | 128576 | 4416792  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AGCO CORP                    | Common equity shares         | 001084102 | 154152 | 3265240  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EDWARDS LIFESCIENCES CORP    | Common equity shares         | 28176E108 | 322201 | 4430081  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AAON INC                     | Common equity shares         | 000360206 | 7570   | 374962   | SH | DEFINED 1,2,6,8           |
| AAR CORP                     | Common equity shares         | 000361105 | 18266  | 1000842  | SH | DEFINED 1,2,5,6,8         |
| AMERIS BANCORP               | Common equity shares         | 03076K108 | 6422   | 488733   | SH | DEFINED 1,2               |
| ABM INDUSTRIES INC           | Common equity shares         | 000957100 | 112626 | 4634954  | SH | DEFINED 1,2,5,6,8         |
| AEP INDUSTRIES INC           | Common equity shares         | 001031103 | 3297   | 94818    | SH | DEFINED 1,2               |
| AGL RESOURCES INC            | Common equity shares         | 001204106 | 205467 | 5238733  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AK STEEL HOLDING CORP        | Common equity shares         | 001547108 | 36412  | 4815928  | SH | DEFINED 1,2,5,6,8,10,17   |
| PROLOGIS INC                 | Real Estate Investment Trust | 74340W103 | 823958 | 22874955 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| ATMI INC                     | Common equity shares         | 00207R101 | 17357  | 744816   | SH | DEFINED 1,2,5,6,8         |
| ATP OIL & GAS CORP           | Common equity shares         | 00208J108 | 18202  | 2476712  | SH | DEFINED 1,2,6,8           |
| AVI BIOPHARMA INC            | Common equity shares         | 002346104 | 3780   | 2455729  | SH | DEFINED 1,2,5,6           |
| AVX CORP                     | Common equity shares         | 002444107 | 8094   | 610326   | SH | DEFINED 1,2,5,6,8         |

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|                              |  |           |        |         |    |                           |
|------------------------------|--|-----------|--------|---------|----|---------------------------|
| AXT INC                      | Common Stock   | 00246W103 | 3578   | 563968  | SH | DEFINED 1,2,6             |
| AZZ INC                      | Common equity shares                                     | 002474104 | 13848  | 268111  | SH | DEFINED 1,2,5,6,8         |
| AARON`S INC                  | Common equity shares                                     | 002535300 | 80575  | 3111042 | SH | DEFINED 1,2,5,6,8,12      |
| AASTROM BIOSCIENCES INC      | Common equity shares                                     | 00253U305 | 40     | 19746   | SH | DEFINED 1                 |
| ABAXIS INC                   | Common equity shares                                     | 002567105 | 13591  | 466698  | SH | DEFINED 1,2,6,8           |
| ABIOMED INC                  | Common Stock   | 003654100 | 14163  | 638276  | SH | DEFINED 1,2,6,8           |
| ABRAXAS PETROLEUM CORP/NV    | Common equity shares                                     | 003830106 | 10853  | 3479474 | SH | DEFINED 1,2,6,8           |
| ACETO CORP                   | Common equity shares                                     | 004446100 | 4803   | 506229  | SH | DEFINED 1,2,8             |
| ACTIVE POWER INC             | Common equity shares                                     | 00504W100 | 889    | 1141310 | SH | DEFINED 1,2               |
| ACTUATE CORP                 | Common equity shares                                     | 00508B102 | 6232   | 992238  | SH | DEFINED 1,2,5,6,8         |
| ACTUANT CORP -CL A           | Common equity shares                                     | 00508X203 | 42910  | 1480295 | SH | DEFINED 1,2,5,6,8         |
| INSPERITY INC                | Common equity shares                                     | 45778Q107 | 15099  | 492772  | SH | DEFINED 1,2,5,6,8         |
| AMAG PHARMACEUTICALS INC     | Common Stock   | 00163U106 | 6817   | 427601  | SH | DEFINED 1,2,5,6,8         |
| ADVANCED PHOTONIX INC -CL A  | Common equity shares                                     | 00754E107 | 7      | 11300   | SH | DEFINED 1                 |
| ADVANCED SEMICON ENGINEERING | American Depository Receipt                              | 00756M404 | 4477   | 872308  | SH | DEFINED 1,2,5,6,8         |
| DENNYS CORP                  | Common equity shares                                     | 24869P104 | 10504  | 2599786 | SH | DEFINED 1,2,5,6,8         |
| AEGON NV                     | Similar to ADR Certificates representing ordinary shares | 007924103 | 68     | 12266   | SH | DEFINED 1,2               |
| ADVANCED ENERGY INDS INC     | Common equity shares                                     | 007973100 | 11285  | 860226  | SH | DEFINED 1,2,6,8           |
| ADVENT SOFTWARE INC          | Common equity shares                                     | 007974108 | 28731  | 1122390 | SH | DEFINED 1,2,5,6,8,12      |
| AGREE REALTY CORP            | Real Estate Investment Trust                             | 008492100 | 4853   | 215075  | SH | DEFINED 1,2,3,8           |
| AIR METHODS CORP             | Common equity shares                                     | 009128307 | 20633  | 236466  | SH | DEFINED 1,2,6,8           |
| AIRGAS INC                   | Common equity shares                                     | 009363102 | 249316 | 2802312 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AKAMAI TECHNOLOGIES INC      | Common equity shares                                     | 00971T101 | 253563 | 6908872 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AKORN INC                    | Common Stock   | 009728106 | 23099  | 1974260 | SH | DEFINED 1,2,6,8           |
| ALAMO GROUP INC              | Common equity shares                                     | 011311107 | 4971   | 165454  | SH | DEFINED 1,2               |
| ALASKA AIR GROUP INC         | Common equity shares                                     | 011659109 | 86646  | 2418934 | SH | DEFINED 1,2,5,6,8,12,17,1 |
| ALASKA COMMUNICATIONS SYS GP | Common equity shares                                     | 01167P101 | 2694   | 874904  | SH | DEFINED 1,2,6,8           |

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| ISSUER                             | CLASS                              | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS          |
|------------------------------------|------------------------------------|-----------|--------|-------------|-------------------|-------------|-------------------|
| ALBANY INTL CORP<br>-CL A          | Common equity<br>shares            | 012348108 | 14065  | 612935      | SH                | DEFINED     | 1,2,6,8           |
| ALBANY MOLECULAR<br>RESH INC       | Common Stock                       | 012423109 | 1131   | 419306      | SH                | DEFINED     | 1,2               |
| ALBEMARLE CORP                     | Common equity<br>shares            | 012653101 | 124416 | 1946525     | SH                | DEFINED     | 1,2,5,6,8,12,18   |
| ALCATEL-LUCENT                     | American<br>Depository<br>Receipt  | 013904305 | 341    | 150802      | SH                | DEFINED     | 1,5,8,12          |
| ALEXANDER &<br>BALDWIN INC         | Common equity<br>shares            | 014482103 | 48265  | 996144      | SH                | DEFINED     | 1,2,5,6,8,12      |
| ALEXANDER`S INC                    | Real Estate<br>Investment<br>Trust | 014752109 | 18592  | 47205       | SH                | DEFINED     | 1,2,3,5,6,8       |
| ALEXANDRIA R E<br>EQUITIES INC     | Real Estate<br>Investment<br>Trust | 015271109 | 156460 | 2139433     | SH                | DEFINED     | 1,2,3,5,6,8,12    |
| ALEXION<br>PHARMACEUTICALS<br>INC  | Common Stock                       | 015351109 | 286917 | 3089788     | SH                | DEFINED     | 1,2,5,6,8,10,12,1 |
| ALICO INC                          | Common equity<br>shares            | 016230104 | 1585   | 68648       | SH                | DEFINED     | 1,2               |
| ALIGN TECHNOLOGY<br>INC            | Common equity<br>shares            | 016255101 | 35763  | 1298093     | SH                | DEFINED     | 1,2,5,6,8         |
| ALKERMES PLC                       | Common equity<br>shares            | G01767105 | 56670  | 3054977     | SH                | DEFINED     | 1,2,5,6,8         |
| ALLEGHANY CORP                     | Common equity<br>shares            | 017175100 | 129731 | 394188      | SH                | DEFINED     | 1,2,5,6,8,10,12,1 |
| ALLETE INC                         | Common equity<br>shares            | 018522300 | 33350  | 803935      | SH                | DEFINED     | 1,2,5,6,8         |
| BALLY<br>TECHNOLOGIES INC          | Common equity<br>shares            | 05874B107 | 45258  | 968137      | SH                | DEFINED     | 1,2,5,6,8         |
| ALLIANCE RESOURCE<br>PTNRS -LP     | Limited<br>Partnership             | 01877R108 | 1628   | 27102       | SH                | DEFINED     | 1                 |
| ALLIANT ENERGY<br>CORP             | Common equity<br>shares            | 018802108 | 143759 | 3318434     | SH                | DEFINED     | 1,2,5,6,8,10,12,1 |
| ALLIANCE<br>FINANCIAL CORP/<br>NY  | Common equity<br>shares            | 019205103 | 2657   | 87633       | SH                | DEFINED     | 1,2               |
| HANOVER INSURANCE<br>GROUP INC     | Common equity<br>shares            | 410867105 | 48463  | 1178513     | SH                | DEFINED     | 1,2,5,6,8,12      |
| ALLOS<br>THERAPEUTICS INC          | Common Stock                       | 019777101 | 2219   | 1499133     | SH                | DEFINED     | 1,2,5,6,8         |
| ALLSCRIPTS<br>HEALTHCARE<br>SOLTNS | Common equity<br>shares            | 01988P108 | 69991  | 4216256     | SH                | DEFINED     | 1,2,5,6,8,12      |
| JARDEN CORP                        | Common equity<br>shares            | 471109108 | 40972  | 1018425     | SH                | DEFINED     | 1,2,5,6,8,12,17   |
| ALMOST FAMILY INC<br>SKYWORKS      | Common Stock                       | 020409108 | 4830   | 185671      | SH                | DEFINED     | 1,2,8             |
| SOLUTIONS INC                      | Common equity<br>shares            | 83088M102 | 111662 | 4038508     | SH                | DEFINED     | 1,2,5,6,8,12      |
| ALTAIR<br>NANOTECHNOLOGIES<br>INC  | Common equity<br>shares            | 021373204 | 16     | 25102       | SH                | DEFINED     | 1,5               |



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|                              |                              |           |        |          |    |                            |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| AMCOL INTERNATIONAL CORP     | Common equity shares         | 02341W103 | 21586  | 732055   | SH | DEFINED 1,2,6,8            |
| AMEDISYS INC                 | Common equity shares         | 023436108 | 9926   | 686492   | SH | DEFINED 1,2,6,8            |
| AMERCO                       | Common equity shares         | 023586100 | 19281  | 182724   | SH | DEFINED 1,2,6,8            |
| AMERICA MOVIL SA DE CV       | American Depository Receipt  | 02364W105 | 110586 | 4453773  | SH | DEFINED 1,2,6,8,10,18      |
| US AIRWAYS GROUP INC         | Common equity shares         | 90341W108 | 27868  | 3671848  | SH | DEFINED 1,2,6,8            |
| MFA FINANCIAL INC            | Real Estate Investment Trust | 55272X102 | 62294  | 8339271  | SH | DEFINED 1,2,5,6,8          |
| AMERICAN CAPITAL LTD.        | Common equity shares         | 02503Y103 | 32431  | 3740535  | SH | DEFINED 1,2,5,6,8          |
| US ECOLOGY INC               | Common equity shares         | 91732J102 | 7621   | 350615   | SH | DEFINED 1,2,8              |
| AMERICAN FINANCIAL GROUP INC | Common equity shares         | 025932104 | 79966  | 2072736  | SH | DEFINED 1,2,5,6,8,12,17    |
| AMERICAN GREETINGS -CL A     | Common equity shares         | 026375105 | 20013  | 1304631  | SH | DEFINED 1,2,5,6,8,12       |
| HEALTHWAYS INC               | Common equity shares         | 422245100 | 5228   | 710566   | SH | DEFINED 1,2,6,8            |
| AMERICAN NATIONAL INSURANCE  | Common equity shares         | 028591105 | 8418   | 116027   | SH | DEFINED 1,2,5,6,8,17       |
| AMERICAN SCIENCE ENGINEERING | Common equity shares         | 029429107 | 12885  | 192164   | SH | DEFINED 1,2,6,8            |
| AMERICAN SOFTWARE -CL A      | Common equity shares         | 029683109 | 3546   | 413530   | SH | DEFINED 1,2                |
| AMERICAN STATES WATER CO     | Common equity shares         | 029899101 | 15110  | 418100   | SH | DEFINED 1,2,5,6,8          |
| AMERICAN TOWER CORP          | Common equity shares         | 03027X100 | 941954 | 14946971 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AMERICAN SUPERCONDUCTOR CP   | Common Stock                 | 030111108 | 3671   | 891397   | SH | DEFINED 1,2,5,6,8          |
| LRAD CORP                    | Common equity shares         | 50213V109 | 26     | 17497    | SH | DEFINED 1                  |
| AMERICAN VANGUARD CORP       | Common equity shares         | 030371108 | 9673   | 445901   | SH | DEFINED 1,2,8              |
| AMERICAN WOODMARK CORP       | Common equity shares         | 030506109 | 3758   | 208765   | SH | DEFINED 1,2,8              |
| AMERIGON INC                 | Common Stock                 | 03070L300 | 7125   | 440515   | SH | DEFINED 1,2,5,6,8          |
| AMERISTAR CASINOS INC        | Common equity shares         | 03070Q101 | 11673  | 626654   | SH | DEFINED 1,2,5,6,8          |
| TD AMERITRADE HOLDING CORP   | Common equity shares         | 87236Y108 | 72186  | 3656336  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AMERIGAS PARTNERS -LP        | Limited Partnership          | 030975106 | 1681   | 41471    | SH | DEFINED 1                  |
| AMES NATIONAL CORP           | Common equity shares         | 031001100 | 3264   | 137214   | SH | DEFINED 1,2                |
| AMETEK INC                   | Common equity shares         | 031100100 | 226133 | 4661559  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AMKOR TECHNOLOGY INC         | Common equity shares         | 031652100 | 13021  | 2119392  | SH | DEFINED 1,2,5,6,8          |
| AMPCO-PITTSBURGH CORP        | Common equity shares         | 032037103 | 4226   | 210080   | SH | DEFINED 1,2,8              |
| CALIF FIRST NATIONAL BANCORP | Common equity shares         | 130222102 | 588    | 38330    | SH | DEFINED 1,2,17             |

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|                             |                              |           |        |          |    |                            |
|-----------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| AMSURG CORP                 | Common equity shares         | 03232P405 | 18869  | 674360   | SH | DEFINED 1,2,6,8,17         |
| AMTECH SYSTEMS INC          | Common Stock                 | 032332504 | 1216   | 146379   | SH | DEFINED 1,2                |
| AMYLIN PHARMACEUTICALS INC  | Common equity shares         | 032346108 | 66476  | 2663359  | SH | DEFINED 1,2,5,6,8          |
| ANADIGICS INC               | Common Stock                 | 032515108 | 3138   | 1325264  | SH | DEFINED 1,2,6,8            |
| ANALOGIC CORP               | Common equity shares         | 032657207 | 18208  | 269546   | SH | DEFINED 1,2,6,8            |
| ANAREN INC                  | Common equity shares         | 032744104 | 5895   | 321121   | SH | DEFINED 1,2,6,8            |
| ANDERSONS INC               | Common equity shares         | 034164103 | 20102  | 412852   | SH | DEFINED 1,2,6,8            |
| ANGLOGOLD ASHANTI LTD       | American Depository Receipt  | 035128206 | 13800  | 373788   | SH | DEFINED 1,2,6              |
| ANIXTER INTL INC            | Common equity shares         | 035290105 | 50722  | 699240   | SH | DEFINED 1,2,5,6,8,12       |
| ANNALY CAPITAL MANAGEMENT   | Real Estate Investment Trust | 035710409 | 245626 | 15526179 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| ANN INC                     | Common equity shares         | 035623107 | 55597  | 1941307  | SH | DEFINED 1,2,5,6,8,12,17    |
| ANTARES PHARMA INC          | Common equity shares         | 036642106 | 4910   | 1518782  | SH | DEFINED 1,2,6              |
| ARRIS GROUP INC             | Common equity shares         | 04269Q100 | 33059  | 2925516  | SH | DEFINED 1,2,5,6,8          |
| HACKETT GROUP INC           | Common equity shares         | 404609109 | 2996   | 501788   | SH | DEFINED 1,2,5              |
| ANWORTH MTG ASSET CORP      | Real Estate Investment Trust | 037347101 | 20508  | 3117084  | SH | DEFINED 1,2,6,8            |
| APCO OIL AND GAS INTL INC   | Common equity shares         | G0471F109 | 11648  | 170894   | SH | DEFINED 1,2,6              |
| APOGEE ENTERPRISES INC      | Common equity shares         | 037598109 | 16097  | 1242998  | SH | DEFINED 1,2,8              |
| APPLIED INDUSTRIAL TECH INC | Common equity shares         | 03820C105 | 37607  | 914331   | SH | DEFINED 1,2,6,8            |
| ARCH COAL INC               | Common equity shares         | 039380100 | 77497  | 7235830  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| ARCTIC CAT INC              | Common Stock                 | 039670104 | 10253  | 239424   | SH | DEFINED 1,2,6              |
| ARDEN GROUP INC -CL A       | Common equity shares         | 039762109 | 2402   | 26420    | SH | DEFINED 1,2,6,17           |
| ARENA PHARMACEUTICALS INC   | Common Stock                 | 040047102 | 8298   | 2702393  | SH | DEFINED 1,2,5,6,8          |
| ARIAD PHARMACEUTICALS INC   | Common Stock                 | 04033A100 | 70643  | 4428940  | SH | DEFINED 1,2,6,8            |
| ARIBA INC                   | Common Stock                 | 04033V203 | 39953  | 1221416  | SH | DEFINED 1,2,5,6,8          |
| CARDIUM THERAPEUTICS INC    | Common equity shares         | 141916106 | 10     | 38600    | SH | DEFINED 1                  |
| ARKANSAS BEST CORP          | Common equity shares         | 040790107 | 10493  | 557879   | SH | DEFINED 1,2,6,8            |
| ARM HOLDINGS PLC            | American Depository Receipt  | 042068106 | 536    | 18954    | SH | DEFINED 1,17               |
| ARQULE INC                  | Common equity shares         | 04269E107 | 7347   | 1048194  | SH | DEFINED 1,2,6,8            |
| ARRAY BIOPHARMA             | Common equity                |           |        |          |    |                            |

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|                              |                              |           |        |         |    |                            |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| INC                          | shares                       | 04269X105 | 5255   | 1540928 | SH | DEFINED 1,2                |
| ARROW ELECTRONICS INC        | Common equity shares         | 042735100 | 134882 | 3213687 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| ARROW FINANCIAL CORP         | Common equity shares         | 042744102 | 5032   | 206187  | SH | DEFINED 1,2,5,6,8          |
| ARTESIAN RESOURCES -CL A     | Common Stock                 | 043113208 | 2461   | 130900  | SH | DEFINED 1,2,5,6            |
| ARTHROCARE CORP              | Common Stock                 | 043136100 | 15255  | 568234  | SH | DEFINED 1,2,6,8            |
| MERITOR INC                  | Common equity shares         | 59001K100 | 18436  | 2284638 | SH | DEFINED 1,2,5,6,8          |
| ASIAINFO-LINKAGE INC         | Common Stock                 | 04518A104 | 2312   | 183554  | SH | DEFINED 1,2,6              |
| ASPEN TECHNOLOGY INC         | Common Stock                 | 045327103 | 35597  | 1733891 | SH | DEFINED 1,2,5,6,8,17       |
| ASSOCIATED BANC-CORP         | Common equity shares         | 045487105 | 130997 | 9383764 | SH | DEFINED 1,2,5,6,8,10,12    |
| ASSOCIATED ESTATES RLTY CORP | Real Estate Investment Trust | 045604105 | 16054  | 982414  | SH | DEFINED 1,2,3,5,6,8        |
| ASTEC INDUSTRIES INC         | Common equity shares         | 046224101 | 16733  | 458689  | SH | DEFINED 1,2,5,6,8          |
| ASTORIA FINANCIAL CORP       | Common equity shares         | 046265104 | 29187  | 2960088 | SH | DEFINED 1,2,5,6,8,12       |
| ASTRONICS CORP               | Common Stock                 | 046433108 | 6505   | 186155  | SH | DEFINED 1,2,6              |
| ATLANTIC TELE-NETWORK INC    | Common equity shares         | 049079205 | 7738   | 212798  | SH | DEFINED 1,2,6,8,17         |
| ATLAS PIPELINE PARTNER LP    | Limited Partnership          | 049392103 | 1929   | 54530   | SH | DEFINED 1                  |
| ATMOS ENERGY CORP            | Common equity shares         | 049560105 | 69525  | 2209890 | SH | DEFINED 1,2,5,6,8,12,17    |
| ATRION CORP                  | Common equity shares         | 049904105 | 7159   | 34054   | SH | DEFINED 1,2,17             |
| ATWOOD OCEANICS              | Common equity shares         | 050095108 | 67223  | 1497602 | SH | DEFINED 1,2,5,6,8,12       |
| VOXX INTERNATIONAL CORP      | Common Stock                 | 91829F104 | 6027   | 444589  | SH | DEFINED 1,2                |
| AUTOBYTEL INC                | Common Stock                 | 05275N106 | 25     | 26954   | SH | DEFINED 1                  |
| AUTOLIV INC                  | Common equity shares         | 052800109 | 101692 | 1516768 | SH | DEFINED 1,2,5,6,8,10,12,17 |

| ISSUER                     | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION       | MANAGERS |
|----------------------------|----------------------|-----------|-------|-------------|-------------------|-------------------|----------|
| SCIENTIFIC GAMES CORP      | Common equity shares | 80874P109 | 22593 | 1938003     | SH                | DEFINED 1,2,5,6,8 |          |
| AVANIR PHARMACEUTICALS INC | Common Stock         | 05348P401 | 7994  | 2336581     | SH                | DEFINED 1,2,6,8   |          |
| CELLDEX THERAPEUTICS INC   | Common equity shares | 15117B103 | 4098  | 805214      | SH                | DEFINED 1,2       |          |
| A V HOMES INC              | Common equity shares | 00234P102 | 2534  | 208042      | SH                | DEFINED 1,2,5     |          |
| AVID TECHNOLOGY INC        | Common equity shares | 05367P100 | 6944  | 631377      | SH                | DEFINED 1,2,5,6,8 |          |

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|                              |                              |           |         |          |    |                         |
|------------------------------|------------------------------|-----------|---------|----------|----|-------------------------|
| AVISTA CORP                  | Common equity shares         | 05379B107 | 36826   | 1439674  | SH | DEFINED 1,2,5,6,8       |
| BCE INC                      | Common Stock                 | 05534B760 | 469     | 11705    | SH | DEFINED 1,2,8           |
| BOK FINANCIAL CORP           | Common equity shares         | 05561Q201 | 30944   | 549773   | SH | DEFINED 1,2,5,6,8       |
| BP PLC                       | American Depository Receipt  | 055622104 | 1758690 | 39081971 | SH | DEFINED 1,2             |
| BRE PROPERTIES INC           | Real Estate Investment Trust | 05564E106 | 133306  | 2637094  | SH | DEFINED 1,2,3,5,6,8,12  |
| BADGER METER INC             | Common equity shares         | 056525108 | 10878   | 320069   | SH | DEFINED 1,2,6,8         |
| BAKER (MICHAEL) CORP         | Common equity shares         | 057149106 | 4200    | 176077   | SH | DEFINED 1,2,8           |
| BALCHEM CORP -CL B           | Common equity shares         | 057665200 | 18232   | 602771   | SH | DEFINED 1,2,6,8         |
| BALDWIN & LYONS -CL B        | Common equity shares         | 057755209 | 4240    | 189562   | SH | DEFINED 1,2,6           |
| DIAMOND HILL INVESTMENT GRP  | Common Stock                 | 25264R207 | 3546    | 48213    | SH | DEFINED 1,2             |
| BANCFIRST CORP/OK            | Common equity shares         | 05945F103 | 5727    | 131450   | SH | DEFINED 1,2,8,17        |
| BRDESCO BANCO                | American Depository Receipt  | 059460303 | 121517  | 6943817  | SH | DEFINED 1,2,5,6,8,10,18 |
| BANCO BILBAO VIZCAYA ARGENTA | American Depository Receipt  | 05946K101 | 577     | 72181    | SH | DEFINED 1,5,8,12        |
| BANCO SANTANDER SA           | American Depository Receipt  | 05964H105 | 3498    | 455795   | SH | DEFINED 1,2,5,8,12      |
| BANCO SANTANDER-CHILE        | American Depository Receipt  | 05965X109 | 22905   | 266049   | SH | DEFINED 1,2,5,6         |
| BANCOLOMBIA SA               | American Depository Receipt  | 05968L102 | 41466   | 641346   | SH | DEFINED 1,2,5,6,10,18   |
| BANCORPSOUTH INC             | Common equity shares         | 059692103 | 60438   | 4486917  | SH | DEFINED 1,2,5,6,8,12    |
| HAMPTON ROADS BANKSHARES INC | Common equity shares         | 409321502 | 500     | 166267   | SH | DEFINED 1,2             |
| BANK KY FINANCIAL CORP       | Common Stock                 | 062896105 | 2210    | 85969    | SH | DEFINED 1,2             |
| BANK OF MARIN BANCORP        | Common equity shares         | 063425102 | 3656    | 96153    | SH | DEFINED 1,2,6           |
| BANK OF MONTREAL             | Common equity shares         | 063671101 | 4291    | 72250    | SH | DEFINED 1,5,8,12,18     |
| BANK MUTUAL CORP             | Common equity shares         | 063750103 | 3812    | 943531   | SH | DEFINED 1,2,5,8         |
| BANK OF THE OZARKS INC       | Common equity shares         | 063904106 | 35999   | 1151478  | SH | DEFINED 1,2,6,8         |
| SIERRA BANCORP/CA            | Common equity shares         | 82620P102 | 1891    | 192255   | SH | DEFINED 1,2             |
| MITSUBISHI UFJ FINANCIAL GRP | American Depository Receipt  | 606822104 | 51      | 10190    | SH | DEFINED 1,2             |
| BARNES GROUP INC             | Common equity shares         | 067806109 | 28887   | 1097880  | SH | DEFINED 1,2,6,8         |
| BARRICK GOLD CORP            | Common equity shares         | 067901108 | 5812    | 133683   | SH | DEFINED 1,2,5           |
| BARRETT BUSINESS             | Common equity                |           |         |          |    |                         |

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|                                    |                                   |           |         |          |    |                            |
|------------------------------------|-----------------------------------|-----------|---------|----------|----|----------------------------|
| SVCS INC                           | shares                            | 068463108 | 3321    | 167326   | SH | DEFINED 1,2                |
| BARRY (R G) CORP                   | Common equity<br>shares           | 068798107 | 1697    | 139020   | SH | DEFINED 1,2                |
| BASSETT FURNITURE<br>INDS          | Common equity<br>shares           | 070203104 | 95      | 10329    | SH | DEFINED 1,2                |
| BE AEROSPACE INC                   | Common equity<br>shares           | 073302101 | 101073  | 2174903  | SH | DEFINED 1,2,5,6,8,12,17    |
| BEAZER HOMES USA<br>INC            | Common equity<br>shares           | 07556Q105 | 5257    | 1617587  | SH | DEFINED 1,2,6,8,17         |
| BEBE STORES INC                    | Common equity<br>shares           | 075571109 | 6759    | 732468   | SH | DEFINED 1,2,6,8,17         |
| BEL FUSE INC                       | Common equity<br>shares           | 077347300 | 4495    | 254573   | SH | DEFINED 1,2                |
| BELO CORP -SER A<br>COM            | Common equity<br>shares           | 080555105 | 13668   | 1905839  | SH | DEFINED 1,2,6,8            |
| BENIHANA INC                       | Common equity<br>shares           | 082047101 | 2821    | 215893   | SH | DEFINED 1,2                |
| HARVEST NATURAL<br>RESOURCES       | Common equity<br>shares           | 41754V103 | 4744    | 670109   | SH | DEFINED 1,2,6,8            |
| BERKLEY (W R)<br>CORP              | Common equity<br>shares           | 084423102 | 117280  | 3246987  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| BERKSHIRE<br>HATHAWAY INC DEL      | Common equity<br>shares           | 084670108 | 117513  | 964      | SH | DEFINED 1,5,8,12           |
| BERKSHIRE<br>HATHAWAY              | Common equity<br>shares           | 084670702 | 5337089 | 65768273 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| BERKSHIRE HILLS<br>BANCORP INC     | Common equity<br>shares           | 084680107 | 9468    | 413122   | SH | DEFINED 1,2,5,8            |
| BERRY PETROLEUM<br>-CL A           | Common equity<br>shares           | 085789105 | 66123   | 1403021  | SH | DEFINED 1,2,6,8            |
| BHP BILLITON<br>GROUP (AUS)        | American<br>Depository<br>Receipt | 088606108 | 7240    | 100000   | SH | DEFINED 1,5                |
| CAMAC ENERGY INC                   | Common equity<br>shares           | 131745101 | 841     | 839801   | SH | DEFINED 1,2                |
| BIO-RAD<br>LABORATORIES INC        | Common equity<br>shares           | 090572207 | 51810   | 499653   | SH | DEFINED 1,2,5,6,8,12       |
| SAVIENT<br>PHARMACEUTICALS<br>INC  | Common equity<br>shares           | 80517Q100 | 3206    | 1473315  | SH | DEFINED 1,2,5,6,8          |
| BIO REFERENCE<br>LABS              | Common equity<br>shares           | 09057G602 | 12100   | 514541   | SH | DEFINED 1,2,6,8            |
| BIOANALYTICAL<br>SYSTEMS INC       | Common Stock                      | 09058M103 | 15      | 11400    | SH | DEFINED 1                  |
| BIOCRYST<br>PHARMACEUTICALS<br>INC | Common Stock                      | 09058V103 | 2575    | 532889   | SH | DEFINED 1,2,5              |
| ADVENTRX<br>PHARMACEUTICALS<br>INC | Common equity<br>shares           | 00764X202 | 10      | 14995    | SH | DEFINED 1                  |
| BIOMARIN<br>PHARMACEUTICAL<br>INC  | Common Stock                      | 09061G101 | 63100   | 1842252  | SH | DEFINED 1,2,5,6,8          |
| BIOTIME INC                        | Common equity<br>shares           | 09066L105 | 1854    | 421110   | SH | DEFINED 1,2,6              |
| VALEANT<br>PHARMACEUTICALS<br>INTL | Common equity<br>shares           | 91911K102 | 3092    | 57601    | SH | DEFINED 1,5                |
| SYNUTRA<br>INTERNATIONAL<br>INC    | Common equity<br>shares           | 87164C102 | 1798    | 306153   | SH | DEFINED 1,2                |
| BIOLASE<br>TECHNOLOGY INC          | Common Stock                      | 090911108 | 1270    | 468327   | SH | DEFINED 1,2,6              |

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|                              |                              |           |        |         |    |                                  |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------------|
| BIOSPECIFICS TECHNOLOGIES CP | Common Stock                 | 090931106 | 1157   | 73353   | SH | DEFINED 1, 2                     |
| ONCOTHYREON INC              | Common equity shares         | 682324108 | 3036   | 696048  | SH | DEFINED 1, 2, 6                  |
| AUTHENTIDATE HOLDING CORP    | Common equity shares         | 052666104 | 19     | 23900   | SH | DEFINED 1                        |
| BLACK BOX CORP               | Common equity shares         | 091826107 | 10375  | 406631  | SH | DEFINED 1, 2, 5, 6, 8            |
| BLACK HILLS CORP             | Common equity shares         | 092113109 | 136770 | 4078932 | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| BLACKROCK INC                | Common equity shares         | 09247X101 | 742634 | 3624386 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| BLOUNT INTL INC              | Common equity shares         | 095180105 | 15924  | 954773  | SH | DEFINED 1, 2, 6, 8               |
| BLUEGREEN CORP               | Common equity shares         | 096231105 | 44     | 10208   | SH | DEFINED 1                        |
| BLYTH INC                    | Common equity shares         | 09643P207 | 10283  | 137489  | SH | DEFINED 1, 2, 5, 6, 8            |
| BOB EVANS FARMS              | Common equity shares         | 096761101 | 35754  | 947893  | SH | DEFINED 1, 2, 5, 6, 8, 12, 17    |
| BON-TON STORES INC           | Common equity shares         | 09776J101 | 1795   | 193807  | SH | DEFINED 1, 2                     |
| OCLARO INC                   | Common Stock                 | 67555N206 | 4037   | 1024950 | SH | DEFINED 1, 2, 6, 8               |
| BORGWARNER INC               | Common equity shares         | 099724106 | 333873 | 3958670 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| BOSTON BEER INC -CL A        | Common equity shares         | 100557107 | 19494  | 182526  | SH | DEFINED 1, 2, 6, 8, 17           |
| BOSTON PRIVATE FINL HOLDINGS | Common equity shares         | 101119105 | 25764  | 2599678 | SH | DEFINED 1, 2, 6, 8               |
| BOTTOMLINE TECHNOLOGIES INC  | Common Stock                 | 101388106 | 20583  | 736724  | SH | DEFINED 1, 2, 6, 8               |
| BOYD GAMING CORP             | Common equity shares         | 103304101 | 9436   | 1203148 | SH | DEFINED 1, 2, 5, 6, 8            |
| BRADY CORP                   | Common equity shares         | 104674106 | 137817 | 4260034 | SH | DEFINED 1, 2, 5, 6, 8            |
| BRANDYWINE REALTY TRUST      | Real Estate Investment Trust | 105368203 | 39922  | 3477674 | SH | DEFINED 1, 2, 3, 5, 6, 8         |
| BRIDGE BANCORP INC           | Common equity shares         | 108035106 | 2462   | 117587  | SH | DEFINED 1, 2                     |
| BRIGGS & STRATTON            | Common equity shares         | 109043109 | 21508  | 1199265 | SH | DEFINED 1, 2, 5, 6, 8, 17        |
| BRIGHTPOINT INC              | Common equity shares         | 109473405 | 15549  | 1931383 | SH | DEFINED 1, 2, 5, 6, 8            |
| CINCINNATI BELL INC          | Common equity shares         | 171871106 | 20801  | 5173991 | SH | DEFINED 1, 2, 5, 6, 8            |
| BROOKLINE BANCORP INC        | Common equity shares         | 11373M107 | 13210  | 1409812 | SH | DEFINED 1, 2, 5, 6, 8, 17        |
| BROWN & BROWN INC            | Common equity shares         | 115236101 | 67105  | 2821837 | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| BROWN FORMAN CORP            | Common equity shares         | 115637100 | 1402   | 17200   | SH | DEFINED 1, 2                     |
| BROWN SHOE CO INC            | Common equity shares         | 115736100 | 15278  | 1654763 | SH | DEFINED 1, 2, 6, 8               |
| BRUKER CORP                  | Common equity shares         | 116794108 | 12723  | 831128  | SH | DEFINED 1, 2, 5, 6, 8            |
| MATERION CORP                | Common equity shares         | 576690101 | 18758  | 652872  | SH | DEFINED 1, 2, 5, 6, 8            |
| BRYN MAWR BANK CORP          | Common equity shares         | 117665109 | 4194   | 186966  | SH | DEFINED 1, 2                     |
| BUCKEYE PARTNERS LP          | Limited Partnership          | 118230101 | 7011   | 114598  | SH | DEFINED 1                        |

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|                              |                              |           |        |         |    |         |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|---------------------------|
| BUCKEYE TECHNOLOGIES INC     | Common equity shares         | 118255108 | 29946  | 881533  | SH | DEFINED | 1, 2, 6, 8, 18            |
| BUCKLE INC                   | Common equity shares         | 118440106 | 35527  | 741724  | SH | DEFINED | 1, 2, 5, 6, 8             |
| INCONTACT INC                | Common equity shares         | 45336E109 | 2649   | 474537  | SH | DEFINED | 1, 2                      |
| CBL & ASSOCIATES PPTYS INC   | Real Estate Investment Trust | 124830100 | 96975  | 5125352 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 17, 18  |
| CDI CORP                     | Common equity shares         | 125071100 | 5078   | 283141  | SH | DEFINED | 1, 2                      |
| CEC ENTERTAINMENT INC        | Common equity shares         | 125137109 | 18001  | 474915  | SH | DEFINED | 1, 2, 5, 6, 8             |
| INUVO INC                    | Common equity shares         | 46122W204 | 10     | 12637   | SH | DEFINED | 1                         |
| CH ENERGY GROUP INC          | Common equity shares         | 12541M102 | 24417  | 365896  | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| C H ROBINSON WORLDWIDE INC   | Common equity shares         | 12541W209 | 376573 | 5750077 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CLECO CORP                   | Common equity shares         | 12561W105 | 81889  | 2065449 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| CENTRAL PACIFIC FINANCIAL CP | Common equity shares         | 154760409 | 3093   | 238917  | SH | DEFINED | 1, 2, 6, 8                |

| ISSUER                      | CLASS                       | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS                  |
|-----------------------------|-----------------------------|-----------|--------|-------------|-------------------|-------------|---------------------------|
| CSS INDUSTRIES INC          | Common equity shares        | 125906107 | 3804   | 195445      | SH                | DEFINED     | 1, 2                      |
| CNA FINANCIAL CORP          | Common equity shares        | 126117100 | 14364  | 489890      | SH                | DEFINED     | 1, 2, 5, 8, 12            |
| CNB FINANCIAL CORP/PA       | Common equity shares        | 126128107 | 3526   | 210943      | SH                | DEFINED     | 1, 2, 6                   |
| CNOOC LTD                   | American Depository Receipt | 126132109 | 1364   | 6683        | SH                | DEFINED     | 1, 6                      |
| CSG SYSTEMS INTL INC        | Common equity shares        | 126349109 | 14078  | 929877      | SH                | DEFINED     | 1, 2, 5, 6, 8             |
| CTS CORP                    | Common equity shares        | 126501105 | 8306   | 789548      | SH                | DEFINED     | 1, 2, 5, 6, 8             |
| CVB FINANCIAL CORP          | Common equity shares        | 126600105 | 38192  | 3253244     | SH                | DEFINED     | 1, 2, 5, 6, 8             |
| BELDEN INC                  | Common equity shares        | 077454106 | 41283  | 1088968     | SH                | DEFINED     | 1, 2, 6, 8                |
| CABOT CORP                  | Common equity shares        | 127055101 | 175010 | 4100405     | SH                | DEFINED     | 1, 2, 5, 6, 8, 12         |
| CABOT OIL & GAS CORP        | Common equity shares        | 127097103 | 311631 | 9997757     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 18 |
| CABOT MICROELECTRONICS CORP | Common equity shares        | 12709P103 | 21931  | 564049      | SH                | DEFINED     | 1, 2, 5, 6, 8             |
| CACHE INC                   | Common equity shares        | 127150308 | 79     | 11240       | SH                | DEFINED     | 1                         |
| CADIZ INC                   | Common equity shares        | 127537207 | 2332   | 252993      | SH                | DEFINED     | 1, 2                      |

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|                              |                              |           |       |         |    |                      |
|------------------------------|------------------------------|-----------|-------|---------|----|----------------------|
| HELIX ENERGY SOLUTIONS GROUP | Common equity shares         | 42330P107 | 74053 | 4160287 | SH | DEFINED 1,2,5,6,8,12 |
| CAL-MAINE FOODS INC          | Common Stock                 | 128030202 | 11250 | 294020  | SH | DEFINED 1,2,6,8,17   |
| CALGON CARBON CORP           | Common equity shares         | 129603106 | 18743 | 1200884 | SH | DEFINED 1,2,5,6,8    |
| CALAMP CORP                  | Common equity shares         | 128126109 | 80    | 16616   | SH | DEFINED 1            |
| CALIFORNIA WATER SERVICE GP  | Common equity shares         | 130788102 | 17968 | 986891  | SH | DEFINED 1,2,5,6,8    |
| CALLAWAY GOLF CO             | Common equity shares         | 131193104 | 8985  | 1328800 | SH | DEFINED 1,2,5,8      |
| CALLON PETROLEUM CO/DE       | Common equity shares         | 13123X102 | 4697  | 746845  | SH | DEFINED 1,2          |
| CAMBREX CORP                 | Common equity shares         | 132011107 | 4939  | 706645  | SH | DEFINED 1,2,6        |
| CAMDEN NATIONAL CORP         | Common equity shares         | 133034108 | 5454  | 155070  | SH | DEFINED 1,2,5,8      |
| CANADIAN NATIONAL RAILWAY CO | Common equity shares         | 136375102 | 214   | 2700    | SH | DEFINED 1,8          |
| ICONIX BRAND GROUP INC       | Common equity shares         | 451055107 | 31558 | 1815939 | SH | DEFINED 1,2,5,6,8    |
| CANTEL MEDICAL CORP          | Common equity shares         | 138098108 | 11758 | 468621  | SH | DEFINED 1,2,6,8      |
| CAPITAL CITY BK GROUP INC    | Common equity shares         | 139674105 | 1580  | 212230  | SH | DEFINED 1,2,6,8,17   |
| CAPITAL BANK CORP/NC         | Common equity shares         | 139793103 | 374   | 167017  | SH | DEFINED 1,2          |
| CAPITAL SENIOR LIVING CORP   | Common equity shares         | 140475104 | 4472  | 484042  | SH | DEFINED 1,2          |
| CAPITAL SOUTHWEST CORP       | Common Stock                 | 140501107 | 4964  | 52515   | SH | DEFINED 1,2,6,8      |
| CAPITAL TRUST INC/MD         | Real Estate Investment Trust | 14052H506 | 60    | 15933   | SH | DEFINED 1            |
| CAPITOL FEDERAL FINL INC     | Common equity shares         | 14057J101 | 23984 | 2022195 | SH | DEFINED 1,2,5,6,8    |
| CAPSTONE TURBINE CORP        | Common equity shares         | 14067D102 | 4655  | 4563539 | SH | DEFINED 1,2,6,8      |
| CAPSTEAD MORTGAGE CORP       | Real Estate Investment Trust | 14067E506 | 24365 | 1858771 | SH | DEFINED 1,2,6,8      |
| CARBO CERAMICS INC           | Common equity shares         | 140781105 | 56530 | 536060  | SH | DEFINED 1,2,5,6,8,12 |
| CARDINAL FINANCIAL CORP      | Common equity shares         | 14149F109 | 6256  | 553725  | SH | DEFINED 1,2,6,8      |
| CARLISLE COS INC             | Common equity shares         | 142339100 | 64317 | 1288284 | SH | DEFINED 1,2,5,6,8,12 |
| CARPENTER TECHNOLOGY CORP    | Common equity shares         | 144285103 | 76195 | 1458818 | SH | DEFINED 1,2,5,6,8,12 |
| CARRIZO OIL & GAS INC        | Common equity shares         | 144577103 | 36764 | 1300809 | SH | DEFINED 1,2,6,8      |
| CASCADE BANCORP              | Common equity shares         | 147154207 | 569   | 100511  | SH | DEFINED 1,2          |
| CASCADE CORP                 | Common equity shares         | 147195101 | 9948  | 198501  | SH | DEFINED 1,2,8        |
| CASELLA WASTE SYS INC -CL A  | Common equity shares         | 147448104 | 2542  | 408477  | SH | DEFINED 1,2          |
| CASEYS GENERAL STORES INC    | Common equity shares         | 147528103 | 59871 | 1079547 | SH | DEFINED 1,2,5,6,8,17 |
| CASH AMERICA INTL INC        | Common equity shares         | 14754D100 | 33498 | 698764  | SH | DEFINED 1,2,6,8,17   |



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|                                    |                              |           |         |          |    |                           |
|------------------------------------|------------------------------|-----------|---------|----------|----|---------------------------|
| CASS INFORMATION SYSTEMS INC       | Common equity shares         | 14808P109 | 7306    | 182788   | SH | DEFINED 1,2,6,8,17        |
| CASTLE (A M) & CO                  | Common equity shares         | 148411101 | 4278    | 338106   | SH | DEFINED 1,2               |
| CATHAY GENERAL BANCORP             | Common equity shares         | 149150104 | 61268   | 3461446  | SH | DEFINED 1,2,5,6,8,12      |
| CATO CORP -CL A                    | Common equity shares         | 149205106 | 27001   | 976781   | SH | DEFINED 1,2,5,6,8         |
| JAGUAR MINING INC COMMON STOCK CAD | Common Stock                 | 47009M103 | 7358    | 1575343  | SH | DEFINED 1,2,6             |
| CEDAR REALTY TRUST INC             | Real Estate Investment Trust | 150602209 | 9345    | 1825307  | SH | DEFINED 1,2,3,8           |
| CEL-SCI CORP                       | Common equity shares         | 150837409 | 50      | 104456   | SH | DEFINED 1                 |
| CELADON GROUP INC                  | Common Stock                 | 150838100 | 8234    | 529405   | SH | DEFINED 1,2,6,8           |
| CELL THERAPEUTICS INC              | Common Stock                 | 150934602 | 4202    | 3232949  | SH | DEFINED 1,2,5,6,8         |
| CELESTICA INC                      | Common equity shares         | 15101Q108 | 164     | 17061    | SH | DEFINED 1,2               |
| CELGENE CORP                       | Common equity shares         | 151020104 | 1274892 | 16445941 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CELSION CORP                       | Common Stock                 | 15117N305 | 20      | 10444    | SH | DEFINED 1                 |
| CEMEX SAB DE CV                    | American Depository Receipt  | 151290889 | 7117    | 917088   | SH | DEFINED 1,6,8,10          |
| CENTER BANCORP INC                 | Common equity shares         | 151408101 | 1571    | 156714   | SH | DEFINED 1,2               |
| CENTERSTATE BANKS INC              | Common equity shares         | 15201P109 | 4283    | 524389   | SH | DEFINED 1,2,6             |
| CENTRAIS ELETRICAS BRASILEIR       | American Depository Receipt  | 15234Q108 | 1944    | 151254   | SH | DEFINED 1,2,5,6,10        |
| ELETROBRAS-CENTR ELETR BRAS        | Depository Receipt           | 15234Q207 | 6504    | 694837   | SH | DEFINED 1,2,5,6,10        |
| CENTRAL EUROPEAN DIST CORP         | Common equity shares         | 153435102 | 7260    | 1420407  | SH | DEFINED 1,2,5,6,8         |
| CENTRAL VERMONT PUB SERV           | Common equity shares         | 155771108 | 10002   | 284079   | SH | DEFINED 1,2,6,8           |
| CENTURY ALUMINUM CO                | Common equity shares         | 156431108 | 31236   | 3517651  | SH | DEFINED 1,2,5,6,8         |
| CENTURY BANCORP INC/MA             | Common equity shares         | 156432106 | 1727    | 63278    | SH | DEFINED 1,2               |
| CBIZ INC                           | Common equity shares         | 124805102 | 5577    | 882390   | SH | DEFINED 1,2,6,8           |
| CENTURY CASINOS INC                | Common equity shares         | 156492100 | 30      | 10400    | SH | DEFINED 1                 |
| CEPHEID INC                        | Common Stock                 | 15670R107 | 73826   | 1764891  | SH | DEFINED 1,2,5,6,8         |
| CERADYNE INC                       | Common equity shares         | 156710105 | 21651   | 664998   | SH | DEFINED 1,2,5,6,8         |
| ARBITRON INC                       | Common equity shares         | 03875Q108 | 24067   | 650694   | SH | DEFINED 1,2,5,6,8         |
| CERNER CORP                        | Common equity shares         | 156782104 | 408751  | 5366891  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COCA-COLA ENTERPRISES INC          | Common equity shares         | 19122T109 | 428011  | 14965468 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CERUS CORP                         | Common equity shares         | 157085101 | 3007    | 747885   | SH | DEFINED 1,2               |
| CHARLES & COLVARD LTD              | Common equity shares         | 159765106 | 46      | 10104    | SH | DEFINED 1                 |
| CRA INTERNATIONAL INC              | Common equity shares         | 12618T105 | 5649    | 223901   | SH | DEFINED 1,2,6,8           |

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|                                 |                                   |           |        |         |    |                           |
|---------------------------------|-----------------------------------|-----------|--------|---------|----|---------------------------|
| CHARMING SHOPPES<br>INC         | Common equity<br>shares           | 161133103 | 22981  | 3894701 | SH | DEFINED 1,2,5,6,8         |
| CHASE CORP                      | Common equity<br>shares           | 16150R104 | 1886   | 119648  | SH | DEFINED 1,2               |
| CHECKPOINT<br>SYSTEMS INC       | Common equity<br>shares           | 162825103 | 9166   | 812527  | SH | DEFINED 1,2,6,8,18        |
| CHEESECAKE<br>FACTORY INC       | Common equity<br>shares           | 163072101 | 49078  | 1669831 | SH | DEFINED 1,2,5,6,8,12      |
| CHEMED CORP                     | Common equity<br>shares           | 16359R103 | 31447  | 501695  | SH | DEFINED 1,2,5,6,8         |
| CHEMICAL<br>FINANCIAL CORP      | Common equity<br>shares           | 163731102 | 15850  | 676250  | SH | DEFINED 1,2,5,8           |
| CHENIERE ENERGY<br>INC          | Common equity<br>shares           | 16411R208 | 45611  | 3044877 | SH | DEFINED 1,2,5,6,8,17      |
| CHEROKEE INC/DE                 | Common equity<br>shares           | 16444H102 | 1755   | 154300  | SH | DEFINED 1,2,5             |
| CHESAPEAKE<br>UTILITIES CORP    | Common equity<br>shares           | 165303108 | 8438   | 205212  | SH | DEFINED 1,2,5,6,8,17      |
| BJ'S RESTAURANTS<br>INC         | Common equity<br>shares           | 09180C106 | 25071  | 497999  | SH | DEFINED 1,2,6,8           |
| CHILDRENS PLACE<br>RETAIL STRS  | Common equity<br>shares           | 168905107 | 39397  | 762423  | SH | DEFINED 1,2,5,6,8         |
| CHINA MOBILE LTD                | American<br>Depository<br>Receipt | 16941M109 | 1608   | 29195   | SH | DEFINED 1,6               |
| CHINA PETROLEUM &<br>CHEM CORP  | American<br>Depository<br>Receipt | 16941R108 | 1301   | 11962   | SH | DEFINED 1,6               |
| CHINA UNICOM<br>(HONG KONG) LTD | American<br>Depository<br>Receipt | 16945R104 | 450    | 26764   | SH | DEFINED 1,6               |
| CHOICE HOTELS<br>INTL INC       | Common equity<br>shares           | 169905106 | 11630  | 311435  | SH | DEFINED 1,2,5,6,8         |
| ECHO THERAPEUTICS<br>INC        | Common Stock                      | 27876L107 | 38     | 18200   | SH | DEFINED 1                 |
| CHRISTOPHER &<br>BANKS CORP     | Common equity<br>shares           | 171046105 | 1385   | 745306  | SH | DEFINED 1,2,5,17          |
| CHURCH & DWIGHT<br>INC          | Common equity<br>shares           | 171340102 | 203383 | 4134617 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CHURCHILL DOWNS<br>INC          | Common equity<br>shares           | 171484108 | 13096  | 234232  | SH | DEFINED 1,2,8             |
| CIBER INC                       | Common equity<br>shares           | 17163B102 | 5956   | 1404257 | SH | DEFINED 1,2,6,8           |
| CIRCOR INTL INC                 | Common equity<br>shares           | 17273K109 | 11979  | 360159  | SH | DEFINED 1,2,6,8           |
| CIRRUS LOGIC INC                | Common equity<br>shares           | 172755100 | 34444  | 1446983 | SH | DEFINED 1,2,5,6,8         |
| READING INTL INC<br>-CL A       | Common Stock                      | 755408101 | 66     | 14100   | SH | DEFINED 1                 |
| CITIZENS &<br>NORTHERN CORP     | Common equity<br>shares           | 172922106 | 4281   | 214046  | SH | DEFINED 1,2               |
| CITIZENS REPUBLIC<br>BANCORP    | Common Stock                      | 174420307 | 7436   | 476356  | SH | DEFINED 1,2,8             |
| CITIZENS INC                    | Common equity<br>shares           | 174740100 | 6686   | 676913  | SH | DEFINED 1,2,6,8           |
| CITY HOLDING CO                 | Common equity<br>shares           | 177835105 | 16348  | 470974  | SH | DEFINED 1,2,6,8,17        |
| CITY NATIONAL<br>CORP           | Common equity<br>shares           | 178566105 | 130569 | 2488508 | SH | DEFINED 1,2,5,6,8,12      |

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| ISSUER                          | CLASS                              | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION            | MANAGERS |
|---------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|----------------------------|----------|
| CLARCOR INC                     | Common equity<br>shares            | 179895107 | 84216  | 1715547        | SH         |              | DEFINED 1,2,5,6,8,12       |          |
| BLACK DIAMOND INC               | Common Stock                       | 09202G101 | 2344   | 253053         | SH         |              | DEFINED 1,2                |          |
| CLEAN HARBORS INC               | Common Stock                       | 184496107 | 104872 | 1557568        | SH         |              | DEFINED 1,2,5,6,8,12,17    |          |
| CLIFFS NATURAL<br>RESOURCES INC | Common equity<br>shares            | 18683K101 | 411433 | 5940377        | SH         |              | DEFINED 1,2,5,6,8,10,12,17 |          |
| COCA-COLA BTLNG<br>CONS         | Common equity<br>shares            | 191098102 | 5951   | 94820          | SH         |              | DEFINED 1,2,6,8            |          |
| COCA-COLA FEMSA<br>SAB DE CV    | American<br>Depository<br>Receipt  | 191241108 | 12194  | 115144         | SH         |              | DEFINED 1,6                |          |
| COEUR D`ALENE<br>MINES CORP     | Common equity<br>shares            | 192108504 | 70781  | 2981589        | SH         |              | DEFINED 1,2,5,6,8,17,18    |          |
| COGNEX CORP                     | Common equity<br>shares            | 192422103 | 40404  | 953818         | SH         |              | DEFINED 1,2,5,6,8,17       |          |
| COGNIZANT TECH<br>SOLUTIONS     | Common equity<br>shares            | 192446102 | 862856 | 11213221       | SH         |              | DEFINED 1,2,5,6,8,10,12,17 |          |
| COHERENT INC                    | Common Stock                       | 192479103 | 29784  | 510583         | SH         |              | DEFINED 1,2,6,8            |          |
| COHU INC                        | Common equity<br>shares            | 192576106 | 6561   | 576912         | SH         |              | DEFINED 1,2,5,8            |          |
| COINSTAR INC                    | Common equity<br>shares            | 19259P300 | 47053  | 740475         | SH         |              | DEFINED 1,2,6,8            |          |
| COLDWATER CREEK<br>INC          | Common equity<br>shares            | 193068103 | 1488   | 1285182        | SH         |              | DEFINED 1,2,5              |          |
| COLE KENNETH PROD<br>INC -CL A  | Common equity<br>shares            | 193294105 | 2919   | 181269         | SH         |              | DEFINED 1,2                |          |
| COLONIAL<br>PROPERTIES TRUST    | Real Estate<br>Investment<br>Trust | 195872106 | 69502  | 3198654        | SH         |              | DEFINED 1,2,3,5,6,8        |          |
| COBIZ FINANCIAL<br>INC          | Common equity<br>shares            | 190897108 | 4162   | 588739         | SH         |              | DEFINED 1,2                |          |
| COLUMBIA BANKING<br>SYSTEM INC  | Common equity<br>shares            | 197236102 | 31483  | 1382043        | SH         |              | DEFINED 1,2,6,8,17         |          |
| KODIAK OIL & GAS<br>CORP        | Common Stock                       | 50015Q100 | 55743  | 5596295        | SH         |              | DEFINED 1,2,6,8            |          |
| COLUMBIA<br>LABORATORIES INC    | Common equity<br>shares            | 197779101 | 818    | 1150821        | SH         |              | DEFINED 1,2                |          |
| COLUMBIA<br>SPORTSWEAR CO       | Common equity<br>shares            | 198516106 | 11816  | 249003         | SH         |              | DEFINED 1,2,5,6,8          |          |
| COLUMBUS MCKINNON<br>CORP       | Common equity<br>shares            | 199333105 | 6018   | 369341         | SH         |              | DEFINED 1,2,8              |          |
| COMFORT SYSTEMS<br>USA INC      | Common equity<br>shares            | 199908104 | 9619   | 881858         | SH         |              | DEFINED 1,2,5,6,8          |          |
| COMCAST CORP NEW                | Common equity<br>shares            | 20030N200 | 135112 | 4578563        | SH         |              | DEFINED 1,2,5,6,8,10,12,17 |          |
| COMMERCE<br>BANCSHARES INC      | Common equity<br>shares            | 200525103 | 283047 | 6985327        | SH         |              | DEFINED 1,2,5,6,8,12       |          |
| COMMERCIAL METALS               | Common equity<br>shares            | 201723103 | 65218  | 4400853        | SH         |              | DEFINED 1,2,5,6,8,12       |          |
| NATIONAL RETAIL<br>PROPERTIES   | Real Estate<br>Investment<br>Trust | 637417106 | 101566 | 3735411        | SH         |              | DEFINED 1,2,3,5,6,8,12     |          |
| COMMUNITY BANK<br>SYSTEM INC    | Common equity<br>shares            | 203607106 | 39087  | 1358165        | SH         |              | DEFINED 1,2,6,8            |          |

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|                                       |                             |           |        |          |    |                           |
|---------------------------------------|-----------------------------|-----------|--------|----------|----|---------------------------|
| COMMUNICATIONS SYSTEMS INC            | Common equity shares        | 203900105 | 1587   | 120598   | SH | DEFINED 1,2               |
| COMMUNITY TRUST BANCORP INC           | Common equity shares        | 204149108 | 8836   | 275505   | SH | DEFINED 1,2,8             |
| CIA ENERGETICA DE MINAS               | American Depository Receipt | 204409601 | 22622  | 951193   | SH | DEFINED 1,2,4,5,6,10      |
| CIA BRASILEIRA DE DISTRIB             | American Depository Receipt | 20440T201 | 5405   | 113507   | SH | DEFINED 1,2,4,5,6,10      |
| COMPANHIA SIDERURGICA NACION VALE S A | American Depository Receipt | 20440W105 | 13135  | 1388626  | SH | DEFINED 1,2,5,6,8,10      |
| COPEL-CIA PARANAENSE ENERGIA          | American Depository Receipt | 91912E204 | 111271 | 4903886  | SH | DEFINED 1,2,4,5,6,8,10    |
| COMPANHIA DE BEBIDAS DAS AME          | American Depository Receipt | 20441B407 | 3924   | 166893   | SH | DEFINED 1,5,6,10          |
| CIA DE BEBIDAS DAS AMERICAS           | American Depository Receipt | 20441W104 | 218    | 6310     | SH | DEFINED 1                 |
| COMPANIA CERVECERIAS UNIDAS           | American Depository Receipt | 20441W203 | 166536 | 4030345  | SH | DEFINED 1,2,5,6,8,10,18   |
| COMPUREDIT HOLDINGS CORP              | Common equity shares        | 204429104 | 11351  | 144246   | SH | DEFINED 1,2,5,6,10        |
| COMPUTER TASK GROUP INC               | Common Stock                | 20478T107 | 67     | 11605    | SH | DEFINED 1                 |
| COMPX INTERNATIONAL INC               | Common Stock                | 205477102 | 4214   | 275071   | SH | DEFINED 1,2               |
| COMSTOCK RESOURCES INC                | Common equity shares        | 20563P101 | 186    | 13459    | SH | DEFINED 1,2               |
| COMTECH TELECOMMUN                    | Common equity shares        | 205768203 | 31367  | 1981613  | SH | DEFINED 1,2,5,6,8         |
| CONCEPTUS INC                         | Common Stock                | 205826209 | 19066  | 585213   | SH | DEFINED 1,2,5,6,8,17      |
| CONCUR TECHNOLOGIES INC               | Common equity shares        | 206016107 | 8945   | 622071   | SH | DEFINED 1,2,6,8           |
| CONMED CORP                           | Common equity shares        | 206708109 | 88022  | 1534022  | SH | DEFINED 1,2,5,6,8,12      |
| CONNECTICUT WATER SVC INC             | Common equity shares        | 207410101 | 19986  | 668989   | SH | DEFINED 1,2,6,8           |
| MAJESCO ENTERTAINMENT CO              | Common equity shares        | 207797101 | 4843   | 171344   | SH | DEFINED 1,2,5,17          |
| CONSOL ENERGY INC                     | Common equity shares        | 560690208 | 58     | 23557    | SH | DEFINED 1                 |
| CONSOLIDATED GRAPHICS INC             | Common equity shares        | 20854P109 | 341465 | 10013467 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CONSOLIDATED TOMOKA LAND CO           | Common equity shares        | 209341106 | 9722   | 214735   | SH | DEFINED 1,2,6,8           |
| CONTANGO OIL & GAS CO                 | Common equity shares        | 210226106 | 3050   | 102481   | SH | DEFINED 1,2,5             |
| COOPER COMPANIES INC                  | Common equity shares        | 21075N204 | 25539  | 433645   | SH | DEFINED 1,2,5,6,8         |
| COPART INC                            | Common equity shares        | 216648402 | 92384  | 1130593  | SH | DEFINED 1,2,5,6,8,12      |
| CORN PRODUCTS INTL INC                | Common equity shares        | 217204106 | 69828  | 2678712  | SH | DEFINED 1,2,5,6,8,12      |
|                                       |                             | 219023108 | 102573 | 1779233  | SH | DEFINED 1,2,5,6,8,12      |

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|                                    |                              |           |        |         |    |                           |
|------------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| NEOSTEM INC                        | Common equity shares         | 640650305 | 213    | 566247  | SH | DEFINED 1,2               |
| CORPORATE EXECUTIVE BRD CO         | Common Stock                 | 21988R102 | 48341  | 1123972 | SH | DEFINED 1,2,5,6,8,12      |
| CORRECTIONS CORP AMER              | Common equity shares         | 22025Y407 | 65512  | 2398904 | SH | DEFINED 1,2,5,6,8,12      |
| CORVEL CORP                        | Common equity shares         | 221006109 | 5279   | 132269  | SH | DEFINED 1,2,6,8           |
| COST PLUS INC                      | Common equity shares         | 221485105 | 5569   | 311298  | SH | DEFINED 1,2               |
| COSTAR GROUP INC                   | Common equity shares         | 22160N109 | 37633  | 544995  | SH | DEFINED 1,2,6,8           |
| COURIER CORP                       | Common equity shares         | 222660102 | 2478   | 213541  | SH | DEFINED 1,2               |
| COUSINS PROPERTIES INC             | Real Estate Investment Trust | 222795106 | 22789  | 3006927 | SH | DEFINED 1,2,3,5,6,8       |
| COVENANT TRANSPORTATION GRP        | Common equity shares         | 22284P105 | 328    | 102200  | SH | DEFINED 1,2               |
| CRAWFORD & CO                      | Common equity shares         | 224633107 | 2414   | 492542  | SH | DEFINED 1,2               |
| CRAY INC                           | Common Stock                 | 225223304 | 5502   | 752079  | SH | DEFINED 1,2,5,6,8         |
| CREDIT ACCEPTANCE CORP             | Common Stock                 | 225310101 | 14872  | 147227  | SH | DEFINED 1,2,6,8           |
| CROSS (A.T.) & CO -CL A            | Common equity shares         | 227478104 | 1635   | 135928  | SH | DEFINED 1,2               |
| CROWN CASTLE INTL CORP             | Common equity shares         | 228227104 | 511377 | 9587213 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CROWN HOLDINGS INC                 | Common equity shares         | 228368106 | 107439 | 2917091 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMERICA`S CAR-MART INC             | Common equity shares         | 03062T105 | 8050   | 183016  | SH | DEFINED 1,2,5,6,8         |
| CROWN MEDIA HOLDINGS INC           | Common equity shares         | 228411104 | 821    | 516740  | SH | DEFINED 1,2               |
| CRYOLIFE INC                       | Common equity shares         | 228903100 | 4485   | 850789  | SH | DEFINED 1,2               |
| CUBIC CORP                         | Common equity shares         | 229669106 | 17251  | 364930  | SH | DEFINED 1,2,6,8           |
| CUBIC ENERGY INC                   | Common equity shares         | 229675103 | 13     | 23500   | SH | DEFINED 1                 |
| CUBIST PHARMACEUTICALS INC         | Common equity shares         | 229678107 | 77703  | 1796573 | SH | DEFINED 1,2,5,6,8,17      |
| CULLEN/FROST BANKERS INC           | Common equity shares         | 229899109 | 140079 | 2407231 | SH | DEFINED 1,2,5,6,8,12,17   |
| CURIS INC                          | Common equity shares         | 231269101 | 7053   | 1462948 | SH | DEFINED 1,2               |
| CURTISS-WRIGHT CORP                | Common equity shares         | 231561101 | 37265  | 1006803 | SH | DEFINED 1,2,5,6,8         |
| CYBERONICS INC                     | Common Stock                 | 23251P102 | 22567  | 591823  | SH | DEFINED 1,2,6,8           |
| CYMER INC                          | Common equity shares         | 232572107 | 35271  | 705391  | SH | DEFINED 1,2,5,6,8         |
| CYPRESS SEMICONDUCTOR CORP         | Common Stock                 | 232806109 | 60045  | 3841671 | SH | DEFINED 1,2,5,6,8,12      |
| CYTRX CORP                         | Common equity shares         | 232828301 | 26     | 64241   | SH | DEFINED 1                 |
| OPKO HEALTH INC AVIAT NETWORKS INC | Common Stock                 | 68375N103 | 17124  | 3620218 | SH | DEFINED 1,2,6             |
| DSP GROUP INC                      | Common Stock                 | 05366Y102 | 3669   | 1301370 | SH | DEFINED 1,2,5,8           |

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|                              |                      |           |        |          |    |                           |
|------------------------------|----------------------|-----------|--------|----------|----|---------------------------|
|                              | shares               | 23332B106 | 3649   | 547299   | SH | DEFINED 1,2               |
| DXP ENTERPRISES INC          | Common equity shares | 233377407 | 7120   | 163855   | SH | DEFINED 1,2,6             |
| DAKTRONICS INC               | Common equity shares | 234264109 | 6575   | 739659   | SH | DEFINED 1,2,6,8           |
| COVANTA HOLDING CORP         | Common equity shares | 22282E102 | 20208  | 1244746  | SH | DEFINED 1,2,5,6,8         |
| DARLING INTERNATIONAL INC    | Common equity shares | 237266101 | 42741  | 2453394  | SH | DEFINED 1,2,5,6,8         |
| DAVITA INC                   | Common equity shares | 23918K108 | 324552 | 3599482  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DAWSON GEOPHYSICAL CO        | Common equity shares | 239359102 | 5835   | 169886   | SH | DEFINED 1,2,5,6,8         |
| DECKERS OUTDOOR CORP         | Common equity shares | 243537107 | 56062  | 889152   | SH | DEFINED 1,2,5,6,8,12      |
| DELPHI FINANCIAL GROUP INC   | Common equity shares | 247131105 | 94831  | 2118318  | SH | DEFINED 1,2,5,6,8         |
| DELTA APPAREL INC            | Common equity shares | 247368103 | 1847   | 112395   | SH | DEFINED 1,2               |
| DELTIC TIMBER CORP           | Common equity shares | 247850100 | 14802  | 233883   | SH | DEFINED 1,2,6,8           |
| DENBURY RESOURCES INC        | Common equity shares | 247916208 | 326370 | 17903101 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DENDREON CORP                | Common Stock         | 24823Q107 | 34276  | 3216620  | SH | DEFINED 1,2,5,6,8         |
| DENTSPLY INTERNATL INC       | Common equity shares | 249030107 | 203657 | 5075130  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DEPOMED INC                  | Common Stock         | 249908104 | 8320   | 1328897  | SH | DEFINED 1,2,6,8           |
| CASUAL MALE RETAIL GRP INC   | Common equity shares | 148711302 | 2131   | 634094   | SH | DEFINED 1,2               |
| DEVRY INC                    | Common equity shares | 251893103 | 68372  | 2018615  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DIAMOND OFFSHRE DRILLING INC | Common equity shares | 25271C102 | 200310 | 3000956  | SH | DEFINED 1,2,5,6,8,10,12,1 |

| ISSUER                     | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION          | MANAGERS |
|----------------------------|----------------------|-----------|--------|-------------|-------------------|----------------------|----------|
| DIEBOLD INC                | Common equity shares | 253651103 | 198625 | 5156423     | SH                | DEFINED 1,2,5,6,8,12 |          |
| DIGI INTERNATIONAL INC     | Common equity shares | 253798102 | 6568   | 597823      | SH                | DEFINED 1,2,5,6,8    |          |
| DIGITAL RIVER INC          | Common equity shares | 25388B104 | 18126  | 968664      | SH                | DEFINED 1,2,5,6,8    |          |
| DIGITAL GENERATION INC     | Common Stock         | 25400B108 | 5704   | 559072      | SH                | DEFINED 1,2,6,8      |          |
| DIME COMMUNITY BANCSHARES  | Common equity shares | 253922108 | 9868   | 675221      | SH                | DEFINED 1,2,8        |          |
| ALLIANCE ONE INTL INC      | Common equity shares | 018772103 | 5943   | 1576329     | SH                | DEFINED 1,2,5,6      |          |
| DIODES INC                 | Common equity shares | 254543101 | 18371  | 792762      | SH                | DEFINED 1,2,6,8      |          |
| DISCOVERY LABORATORIES INC | Common Stock         | 254668403 | 35     | 13148       | SH                | DEFINED 1            |          |

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|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| INFINITY PHARMACEUTICALS INC | Common Stock                 | 45665G303 | 3837   | 320933  | SH | DEFINED 1,2               |
| NAUTILUS INC                 | Common equity shares         | 63910B102 | 45     | 16160   | SH | DEFINED 1                 |
| DITECH NETWORKS INC          | Common equity shares         | 25500T108 | 21     | 21085   | SH | DEFINED 1                 |
| DOLLAR THRIFTY AUTOMOTIVE GP | Common equity shares         | 256743105 | 94297  | 1165477 | SH | DEFINED 1,2,5,6,8         |
| DONALDSON CO INC             | Common equity shares         | 257651109 | 119142 | 3334709 | SH | DEFINED 1,2,5,6,8,12,18   |
| DOT HILL SYSTEMS CORP        | Common equity shares         | 25848T109 | 1260   | 834443  | SH | DEFINED 1,2               |
| ASCENA RETAIL GROUP INC      | Common equity shares         | 04351G101 | 96377  | 2174569 | SH | DEFINED 1,2,5,6,8,12      |
| DREW INDUSTRIES INC          | Common equity shares         | 26168L205 | 10899  | 399189  | SH | DEFINED 1,2,6,8           |
| DREAMS INC                   | Common equity shares         | 261983209 | 57     | 19700   | SH | DEFINED 1                 |
| DRIL-QUIP INC                | Common equity shares         | 262037104 | 83257  | 1280371 | SH | DEFINED 1,2,5,6,8,12      |
| DUCOMMUN INC                 | Common equity shares         | 264147109 | 2755   | 231601  | SH | DEFINED 1,2,5             |
| DURECT CORP                  | Common equity shares         | 266605104 | 1271   | 1590247 | SH | DEFINED 1,2,5,6           |
| DUSA PHARMACEUTICALS INC     | Common equity shares         | 266898105 | 2695   | 430963  | SH | DEFINED 1,2               |
| DYAX CORP                    | Common equity shares         | 26746E103 | 2929   | 1877670 | SH | DEFINED 1,2,5,6,8         |
| DYCOM INDUSTRIES INC         | Common equity shares         | 267475101 | 19002  | 813360  | SH | DEFINED 1,2,5,6,8         |
| DYNAMIC MATERIALS CORP       | Common equity shares         | 267888105 | 5898   | 279480  | SH | DEFINED 1,2,5,6,8         |
| DYNAMICS RESEARCH CORP       | Common equity shares         | 268057106 | 1477   | 152865  | SH | DEFINED 1,2               |
| DYNEX CAPITAL INC            | Real Estate Investment Trust | 26817Q506 | 10339  | 1082413 | SH | DEFINED 1,2,6,8           |
| EMC INSURANCE GROUP INC      | Common equity shares         | 268664109 | 2372   | 118233  | SH | DEFINED 1,2               |
| ENI SPA                      | American Depository Receipt  | 26874R108 | 537    | 11469   | SH | DEFINED 1,2               |
| EPIQ SYSTEMS INC             | Common equity shares         | 26882D109 | 8488   | 701601  | SH | DEFINED 1,2,6,8           |
| ESB FINANCIAL CORP           | Common equity shares         | 26884F102 | 2800   | 194103  | SH | DEFINED 1,2,5             |
| EAGLE BANCORP INC/MD         | Common equity shares         | 268948106 | 4982   | 297733  | SH | DEFINED 1,2               |
| EARTHLINK INC                | Common equity shares         | 270321102 | 23731  | 2969849 | SH | DEFINED 1,2,5,6,8,17      |
| EAST WEST BANCORP INC        | Common equity shares         | 27579R104 | 152131 | 6588434 | SH | DEFINED 1,2,5,6,8,12      |
| EATON VANCE CORP             | Common equity shares         | 278265103 | 210295 | 7358366 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EBIX INC                     | Common equity shares         | 278715206 | 14519  | 626944  | SH | DEFINED 1,2,6,8           |
| ECHELON CORP                 | Common Stock                 | 27874N105 | 3111   | 702327  | SH | DEFINED 1,2,6,8           |
| EDGAR ONLINE INC             | Common equity shares         | 279765101 | 10     | 11200   | SH | DEFINED 1                 |
| EDGEWATER                    | Common equity                |           |        |         |    |                           |

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|                              |                                     |           |        |         |    |                           |
|------------------------------|-------------------------------------|-----------|--------|---------|----|---------------------------|
| TECHNOLOGY INC               | shares                              | 280358102 | 46     | 11719   | SH | DEFINED 1                 |
| EL PASO ELECTRIC CO          | Common equity shares                | 283677854 | 30879  | 950452  | SH | DEFINED 1,2,5,6,8         |
| ELAN CORP PLC                | American Depository Receipt         | 284131208 | 34844  | 2321350 | SH | DEFINED 1,19              |
| ELECTRO RENT CORP            | Common equity shares                | 285218103 | 7420   | 402818  | SH | DEFINED 1,2,5,8,17        |
| ELECTRO SCIENTIFIC INDS INC  | Common equity shares                | 285229100 | 7946   | 529128  | SH | DEFINED 1,2,8             |
| ELECTRONICS FOR IMAGING INC  | Common equity shares                | 286082102 | 18386  | 1106171 | SH | DEFINED 1,2,5,6,8         |
| ELLIS PERRY INTL INC         | Common equity shares                | 288853104 | 4379   | 234460  | SH | DEFINED 1,2,6,8           |
| EMAGIN CORP                  | Common equity shares                | 29076N206 | 757    | 233074  | SH | DEFINED 1,2               |
| EMBRAER SA                   | American Depository Receipt         | 29082A107 | 4093   | 127910  | SH | DEFINED 1,2,5,6,10        |
| EMBOTELLADORA ANDINA S A     | American Depository Receipt         | 29081P204 | 254    | 9114    | SH | DEFINED 1,6               |
| EMBOTELLADORA ANDINA SA      | American Depository Receipt         | 29081P303 | 563    | 16754   | SH | DEFINED 1,5,6             |
| EMCORE CORP                  | Common equity shares                | 290846203 | 1563   | 327652  | SH | DEFINED 1,2               |
| EMCOR GROUP INC              | Common equity shares                | 29084Q100 | 44573  | 1607971 | SH | DEFINED 1,2,5,6,8,12      |
| EMERITUS CORP                | Common equity shares                | 291005106 | 10221  | 578892  | SH | DEFINED 1,2,6,8           |
| EMMIS COMMUNICATIONS CP-CL A | Common equity shares                | 291525103 | 23     | 27908   | SH | DEFINED 1                 |
| EMPIRE DISTRICT ELECTRIC CO  | Common equity shares                | 291641108 | 18563  | 912155  | SH | DEFINED 1,2,6,8           |
| ENDESA-EMPR NAC ELEC (CHILE) | American Depository Receipt         | 29244T101 | 31906  | 591045  | SH | DEFINED 1,2,5,6,10        |
| ENBRIDGE INC                 | Common equity shares                | 29250N105 | 254    | 6536    | SH | DEFINED 1                 |
| ENCORE WIRE CORP             | Common equity shares                | 292562105 | 11585  | 389668  | SH | DEFINED 1,2,5,8           |
| ENDO PHARMACEUTICALS HLDGS   | Common equity shares                | 29264F205 | 117192 | 3025906 | SH | DEFINED 1,2,5,6,8,12      |
| ENERGEN CORP                 | Common equity shares                | 29265N108 | 106768 | 2172328 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ENERGY PARTNERS LTD          | Common Stock                        | 29270U303 | 19120  | 1151152 | SH | DEFINED 1,2,6,8           |
| ENERPLUS CORP                | Composition of more than 1 security | 292766102 | 270    | 12041   | SH | DEFINED 1,2               |
| ENERSIS SA                   | American Depository Receipt         | 29274F104 | 25052  | 1240770 | SH | DEFINED 1,2,5,6,10,18     |
| ENNIS INC                    | Common equity shares                | 293389102 | 9211   | 582362  | SH | DEFINED 1,2,8             |
| ENSTAR GROUP LTD             | Common equity shares                | G3075P101 | 13801  | 139405  | SH | DEFINED 1,2,6,8           |
| ENTERCOM                     | Common equity                       |           |        |         |    |                           |



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|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| COMMUNICATIONS CORP          | shares                       | 293639100 | 2850   | 439213  | SH | DEFINED 1,2               |
| ENTERPRISE PRODS PRTNRS -LP  | Limited Partnership          | 293792107 | 29984  | 594090  | SH | DEFINED 1                 |
| ENTERTAINMENT PROPERTIES TR  | Real Estate Investment Trust | 29380T105 | 58917  | 1270275 | SH | DEFINED 1,2,3,5,6,8       |
| ENTRAVISION COMMUNICATIONS   | Common equity shares         | 29382R107 | 1424   | 833374  | SH | DEFINED 1,2               |
| ENZON PHARMACEUTICALS INC    | Common Stock                 | 293904108 | 7356   | 1075754 | SH | DEFINED 1,2,6,8           |
| ENZO BIOCHEM INC             | Common equity shares         | 294100102 | 2113   | 786911  | SH | DEFINED 1,2,5,6           |
| EPLUS INC                    | Common Stock                 | 294268107 | 3107   | 97225   | SH | DEFINED 1,2               |
| EQUINIX INC                  | Common equity shares         | 29444U502 | 168048 | 1067325 | SH | DEFINED 1,2,5,6,8,12      |
| EQT CORP                     | Common equity shares         | 26884L109 | 314543 | 6524444 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EQUITY ONE INC               | Real Estate Investment Trust | 294752100 | 46413  | 2295519 | SH | DEFINED 1,2,3,5,6,8,12    |
| ERICSSON (LM) TELEFON        | American Depository Receipt  | 294821608 | 4924   | 477603  | SH | DEFINED 1,2               |
| ERIE INDEMNITY CO -CL A      | Common equity shares         | 29530P102 | 27284  | 350066  | SH | DEFINED 1,2,5,6,8,12      |
| ESCALON MEDICAL CORP         | Common equity shares         | 296074305 | 24     | 23480   | SH | DEFINED 2                 |
| ESCO TECHNOLOGIES INC        | Common equity shares         | 296315104 | 20826  | 566490  | SH | DEFINED 1,2,5,6,8         |
| BGC PARTNERS INC             | Common equity shares         | 05541T101 | 11208  | 1516716 | SH | DEFINED 1,2,6,8           |
| ESTERLINE TECHNOLOGIES CORP  | Common equity shares         | 297425100 | 72894  | 1020115 | SH | DEFINED 1,2,5,6,8,12      |
| ETHAN ALLEN INTERIORS INC    | Common equity shares         | 297602104 | 33972  | 1341659 | SH | DEFINED 1,2,6,8,17        |
| NEWMARKET CORP               | Common equity shares         | 651587107 | 64424  | 343792  | SH | DEFINED 1,2,5,6,8,12      |
| EURONET WORLDWIDE INC        | Common equity shares         | 298736109 | 24398  | 1167912 | SH | DEFINED 1,2,5,6,8         |
| EXACT SCIENCES CORP          | Common Stock                 | 30063P105 | 18138  | 1625426 | SH | DEFINED 1,2,6,8           |
| EXAR CORP                    | Common equity shares         | 300645108 | 6821   | 811938  | SH | DEFINED 1,2,5,8           |
| EXACTECH INC                 | Common equity shares         | 30064E109 | 2338   | 147653  | SH | DEFINED 1,2,6             |
| EXELIXIS INC                 | Common equity shares         | 30161Q104 | 23977  | 4629129 | SH | DEFINED 1,2,6,8           |
| EXPONENT INC                 | Common equity shares         | 30214U102 | 13540  | 279048  | SH | DEFINED 1,2,6,8           |
| EZCORP INC -CL A             | Common equity shares         | 302301106 | 37420  | 1152915 | SH | DEFINED 1,2,5,6,8,17      |
| FBL FINANCIAL GROUP INC-CL A | Common equity shares         | 30239F106 | 6822   | 202438  | SH | DEFINED 1,2,8             |
| FEI CO                       | Common equity shares         | 30241L109 | 40598  | 826614  | SH | DEFINED 1,2,6,8           |
| FLIR SYSTEMS INC             | Common equity shares         | 302445101 | 143508 | 5670124 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FMC CORP                     | Common equity shares         | 302491303 | 277933 | 2625497 | SH | DEFINED 1,2,5,6,8,10,12,1 |

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|                              |                      |           |        |         |    |                         |
|------------------------------|----------------------|-----------|--------|---------|----|-------------------------|
| F N B CORP/FL                | Common equity shares | 302520101 | 59995  | 4966767 | SH | DEFINED 1,2,5,6,8       |
| FSI INTL INC                 | Common Stock         | 302633102 | 3437   | 702836  | SH | DEFINED 1,2             |
| FX ENERGY INC                | Common Stock         | 302695101 | 5492   | 1010450 | SH | DEFINED 1,2,5,6,8       |
| OPPENHEIMER HOLDINGS INC     | Common equity shares | 683797104 | 3542   | 204060  | SH | DEFINED 1,2,8           |
| FTI CONSULTING INC           | Common equity shares | 302941109 | 53872  | 1435855 | SH | DEFINED 1,2,5,6,8,12    |
| FACTSET RESEARCH SYSTEMS INC | Common equity shares | 303075105 | 100237 | 1012044 | SH | DEFINED 1,2,5,6,8,12    |
| FAIR ISAAC CORP              | Common equity shares | 303250104 | 50729  | 1155569 | SH | DEFINED 1,2,5,6,8,12,17 |
| FAIRCHILD SEMICONDUCTOR INTL | Common equity shares | 303726103 | 45000  | 3061313 | SH | DEFINED 1,2,5,6,8,12    |
| FARMER BROS CO               | Common equity shares | 307675108 | 1666   | 153118  | SH | DEFINED 1,2             |
| FARMERS NATL BANC CORP/OH    | Common Stock         | 309627107 | 65     | 10100   | SH | DEFINED 1               |

| ISSUER                       | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION               | MANAGERS |
|------------------------------|------------------------------|-----------|--------|-------------|-------------------|---------------------------|----------|
| FARO TECHNOLOGIES INC        | Common equity shares         | 311642102 | 20009  | 343087      | SH                | DEFINED 1,2,6,8           |          |
| FASTENAL CO                  | Common equity shares         | 311900104 | 554977 | 10258303    | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| FEDERAL AGRICULTURE MTG CP   | Common equity shares         | 313148306 | 3890   | 171419      | SH                | DEFINED 1,2               |          |
| FEDERAL REALTY INVESTMENT TR | Real Estate Investment Trust | 313747206 | 410166 | 4237763     | SH                | DEFINED 1,2,3,5,6,8,10,12 |          |
| FEDERAL SIGNAL CORP          | Common equity shares         | 313855108 | 7220   | 1298360     | SH                | DEFINED 1,2,8             |          |
| FELCOR LODGING TRUST INC     | Real Estate Investment Trust | 31430F101 | 14034  | 3898747     | SH                | DEFINED 1,2,3,6,8         |          |
| FEMALE HEALTH CO             | Common Stock                 | 314462102 | 1581   | 291396      | SH                | DEFINED 1,2               |          |
| FERRELLGAS PARTNERS -LP      | Limited Partnership          | 315293100 | 987    | 65493       | SH                | DEFINED 1                 |          |
| FERRO CORP                   | Common equity shares         | 315405100 | 11023  | 1855191     | SH                | DEFINED 1,2,6,8           |          |
| F5 NETWORKS INC              | Common equity shares         | 315616102 | 411739 | 3050958     | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| FINANCIAL INSTITUTIONS INC   | Common equity shares         | 317585404 | 3965   | 245272      | SH                | DEFINED 1,2               |          |
| FINISAR CORP                 | Common equity shares         | 31787A507 | 35587  | 1766032     | SH                | DEFINED 1,2,5,6,8         |          |
| FINISH LINE INC -CL A        | Common equity shares         | 317923100 | 32318  | 1522985     | SH                | DEFINED 1,2,5,6,8         |          |
| GLEACHER & COMPANY INC       | Common Stock                 | 377341102 | 1876   | 1376745     | SH                | DEFINED 1,2,6,8           |          |
| CORELOGIC INC                | Common equity shares         | 21871D103 | 40246  | 2466130     | SH                | DEFINED 1,2,5,6,8,10,12   |          |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| FIRST BANCORP P R            | Common equity shares         | 318672706 | 281    | 63725    | SH | DEFINED 1,2,5             |
| FIRST BANCORP/NC             | Common equity shares         | 318910106 | 3199   | 292664   | SH | DEFINED 1,2,5,8           |
| FIRST BUSEY CORP             | Common equity shares         | 319383105 | 6772   | 1371281  | SH | DEFINED 1,2,5,6,8         |
| FIRST CASH FINANCIAL SVCS    | Common equity shares         | 31942D107 | 26476  | 617290   | SH | DEFINED 1,2,6,8           |
| FIRST CITIZENS BANC SH -CL A | Common equity shares         | 31946M103 | 12607  | 68984    | SH | DEFINED 1,2,5,6,8         |
| FIRST COMMONWLTH FINL CP/PA  | Common equity shares         | 319829107 | 22438  | 3665974  | SH | DEFINED 1,2,5,6,8         |
| FIRST CMNTY BANCSHARES INC   | Common equity shares         | 31983A103 | 4424   | 331238   | SH | DEFINED 1,2               |
| PACWEST BANCORP              | Common equity shares         | 695263103 | 27563  | 1134230  | SH | DEFINED 1,2,6,8           |
| FIRST DEFIANCE FINANCIAL CP  | Common equity shares         | 32006W106 | 2687   | 159248   | SH | DEFINED 1,2               |
| FIRST FINL BANCORP INC/OH    | Common equity shares         | 320209109 | 29705  | 1717000  | SH | DEFINED 1,2,6,8           |
| FIRST FINL BANKSHARES INC    | Common equity shares         | 32020R109 | 35373  | 1004736  | SH | DEFINED 1,2,5,6,8         |
| FIRST FINANCIAL CORP/IN      | Common equity shares         | 320218100 | 7221   | 227336   | SH | DEFINED 1,2,8             |
| FIRST FINANCIAL HOLDINGS INC | Common equity shares         | 320239106 | 3622   | 329115   | SH | DEFINED 1,2               |
| FIRST INDL REALTY TRUST INC  | Real Estate Investment Trust | 32054K103 | 32328  | 2617262  | SH | DEFINED 1,2,3,6,8         |
| FIRST LONG ISLAND CORP       | Common equity shares         | 320734106 | 3411   | 128775   | SH | DEFINED 1,2               |
| FIRST MERCHANTS CORP         | Common equity shares         | 320817109 | 5980   | 484664   | SH | DEFINED 1,2,8             |
| FIRST MIDWEST BANCORP INC    | Common equity shares         | 320867104 | 34590  | 2887048  | SH | DEFINED 1,2,5,6,8         |
| SCBT FINANCIAL CORP          | Common equity shares         | 78401V102 | 8912   | 272421   | SH | DEFINED 1,2,5,6,8         |
| FIRST BANCORP INC/ME         | Common equity shares         | 31866P102 | 2392   | 161576   | SH | DEFINED 1,2               |
| FIRST NIAGARA FINANCIAL GRP  | Common equity shares         | 33582V108 | 144195 | 14653806 | SH | DEFINED 1,2,5,6,8,12      |
| 1ST SOURCE CORP              | Common equity shares         | 336901103 | 8119   | 331707   | SH | DEFINED 1,2,6,8           |
| WINTHROP REALTY TRUST        | Real Estate Investment Trust | 976391300 | 6945   | 599272   | SH | DEFINED 1,2,3,6,8         |
| FISHER COMMUNICATIONS INC    | Common Stock                 | 337756209 | 4645   | 151205   | SH | DEFINED 1,2,8             |
| FIRSTMERIT CORP              | Common equity shares         | 337915102 | 80136  | 4753184  | SH | DEFINED 1,2,5,6,8,12      |
| FLAGSTAR BANCORP INC         | Common equity shares         | 337930507 | 2883   | 3136054  | SH | DEFINED 1,2,6             |
| FLOTEK INDUSTRIES INC        | Common equity shares         | 343389102 | 12228  | 1017490  | SH | DEFINED 1,2,6,8           |
| FLOW INTL CORP               | Common Stock                 | 343468104 | 3684   | 916532   | SH | DEFINED 1,2               |
| FLOWERS FOODS INC            | Common equity shares         | 343498101 | 56428  | 2770257  | SH | DEFINED 1,2,5,6,8,12,17   |
| FLOWSERVE CORP               | Common equity shares         | 34354P105 | 221075 | 1913882  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FLUSHING FINANCIAL CORP      | Common equity shares         | 343873105 | 8923   | 662756   | SH | DEFINED 1,2,8             |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| FOMENTO ECONOMICO MEXICANO   | American Depository Receipt  | 344419106 | 39572  | 481013   | SH | DEFINED 1,2,6,18          |
| FOREST CITY ENTRPRS -CL A    | Common equity shares         | 345550107 | 37461  | 2392263  | SH | DEFINED 1,2,3,5,6,8,10    |
| FOREST OIL CORP              | Common equity shares         | 346091705 | 44714  | 3689199  | SH | DEFINED 1,2,5,6,8,10,12   |
| FORRESTER RESEARCH INC       | Common equity shares         | 346563109 | 10383  | 320603   | SH | DEFINED 1,2,6,8           |
| FOSSIL INC                   | Common equity shares         | 349882100 | 194505 | 1473752  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FOSTER (LB) CO               | Common equity shares         | 350060109 | 6015   | 210921   | SH | DEFINED 1,2,6,8           |
| FOSTER WHEELER AG            | Common equity shares         | H27178104 | 6102   | 268049   | SH | DEFINED 1,2,5,6,8,10,12   |
| FRANCE TELECOM               | American Depository Receipt  | 35177Q105 | 185    | 12476    | SH | DEFINED 1,2               |
| FRANKLIN COVEY CO            | Common equity shares         | 353469109 | 2003   | 212838   | SH | DEFINED 1,2               |
| FRANKLIN ELECTRIC CO INC     | Common equity shares         | 353514102 | 23935  | 487704   | SH | DEFINED 1,2,6,8           |
| FREDS INC                    | Common equity shares         | 356108100 | 19257  | 1317981  | SH | DEFINED 1,2,5,6,8         |
| ARLINGTON ASSET INVESTMENT   | Real Estate Investment Trust | 041356205 | 2403   | 108192   | SH | DEFINED 1,2               |
| FUEL TECH INC                | Common equity shares         | 359523107 | 2000   | 366274   | SH | DEFINED 1,2,5             |
| FUELCELL ENERGY INC          | Common equity shares         | 35952H106 | 3427   | 2182354  | SH | DEFINED 1,2,6,8           |
| FULLER (H. B.) CO            | Common equity shares         | 359694106 | 33915  | 1033009  | SH | DEFINED 1,2,5,6,8         |
| FULTON FINANCIAL CORP        | Common equity shares         | 360271100 | 120430 | 11469482 | SH | DEFINED 1,2,5,6,8,12      |
| FURNITURE BRANDS INTL INC    | Common equity shares         | 360921100 | 1436   | 854576   | SH | DEFINED 1,2               |
| G&K SERVICES INC -CL A       | Common equity shares         | 361268105 | 14917  | 436108   | SH | DEFINED 1,2,5,6,8         |
| LADENBURG THALMANN FINL SERV | Common equity shares         | 50575Q102 | 3331   | 1871460  | SH | DEFINED 1,2,6             |
| GP STRATEGIES CORP           | Common equity shares         | 36225V104 | 4822   | 275579   | SH | DEFINED 1,2               |
| GSE SYSTEMS INC              | Common equity shares         | 36227K106 | 25     | 10232    | SH | DEFINED 1                 |
| GSI GROUP INC                | Common Stock                 | 36191C205 | 5228   | 433430   | SH | DEFINED 1,2               |
| G-III APPAREL GROUP LTD      | Common equity shares         | 36237H101 | 9634   | 339022   | SH | DEFINED 1,2,6,8           |
| GAMCO INVESTORS INC          | Common equity shares         | 361438104 | 7031   | 141646   | SH | DEFINED 1,2,6,8           |
| GAIAM INC                    | Common equity shares         | 36268Q103 | 59     | 14860    | SH | DEFINED 1                 |
| ARTHUR J GALLAGHER & CO      | Common equity shares         | 363576109 | 97355  | 2724097  | SH | DEFINED 1,2,5,6,8,12,17   |
| GARDNER DENVER INC           | Common equity shares         | 365558105 | 72010  | 1142679  | SH | DEFINED 1,2,5,6,8,12      |
| GARTNER INC                  | Common equity shares         | 366651107 | 88497  | 2075352  | SH | DEFINED 1,2,5,6,8,12      |
| GASTAR EXPLORATION LTD       | Common equity shares         | 367299203 | 2838   | 949431   | SH | DEFINED 1,2,6,8           |
| GAYLORD                      | Common equity                |           |        |          |    |                           |

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|                                    |                                    |           |        |          |    |                         |
|------------------------------------|------------------------------------|-----------|--------|----------|----|-------------------------|
| ENTERTAINMENT CO<br>GENCORP INC    | shares<br>Common equity            | 367905106 | 25241  | 819385   | SH | DEFINED 1,2,6,8         |
|                                    | shares                             | 368682100 | 9815   | 1382251  | SH | DEFINED 1,2,6,8         |
| GENERAL CABLE<br>CORP/DE           | Common equity<br>shares            | 369300108 | 32465  | 1116260  | SH | DEFINED 1,2,5,6,8,12    |
| GENERAL<br>COMMUNICATION<br>-CL A  | Common equity<br>shares            | 369385109 | 8514   | 975914   | SH | DEFINED 1,2,6,8         |
| GENESCO INC                        | Common equity<br>shares            | 371532102 | 48098  | 671351   | SH | DEFINED 1,2,5,6,8       |
| GENESEE & WYOMING<br>INC -CL A     | Common equity<br>shares            | 371559105 | 47664  | 873277   | SH | DEFINED 1,2,6,8         |
| INOVIO<br>PHARMACEUTICALS<br>INC   | Common equity<br>shares            | 45773H102 | 34     | 51951    | SH | DEFINED 1               |
| GENESIS ENERGY<br>-LP              | Misc Equity                        | 371927104 | 1461   | 47543    | SH | DEFINED 1               |
| GEORESOURCES INC                   | Common Stock                       | 372476101 | 25307  | 773004   | SH | DEFINED 1,2,5,6,8       |
| GENTIVA HEALTH<br>SERVICES INC     | Common equity<br>shares            | 37247A102 | 5683   | 649759   | SH | DEFINED 1,2,5,6         |
| GEOKINETICS INC                    | Common equity<br>shares            | 372910307 | 296    | 168440   | SH | DEFINED 1,2             |
| GEORGIA GULF CORP                  | Common equity<br>shares            | 373200302 | 23780  | 681836   | SH | DEFINED 1,2,6,8,17      |
| GERDAU SA                          | American<br>Depository<br>Receipt  | 373737105 | 16390  | 1701680  | SH | DEFINED 1,2,5,6,8,10    |
| GERMAN AMERICAN<br>BANCORP INC     | Common equity<br>shares            | 373865104 | 4324   | 222431   | SH | DEFINED 1,2             |
| GERON CORP                         | Common Stock                       | 374163103 | 4160   | 2462493  | SH | DEFINED 1,2,6,8         |
| GETTY REALTY CORP                  | Real Estate<br>Investment<br>Trust | 374297109 | 9100   | 584229   | SH | DEFINED 1,2,3,6,8       |
| GIBRALTAR<br>INDUSTRIES INC        | Common equity<br>shares            | 374689107 | 10229  | 675102   | SH | DEFINED 1,2,6,8         |
| GLACIER BANCORP<br>INC             | Common equity<br>shares            | 37637Q105 | 37348  | 2500174  | SH | DEFINED 1,2,6,8         |
| GLATFELTER                         | Common equity<br>shares            | 377316104 | 15451  | 979125   | SH | DEFINED 1,2,6,8         |
| GLAXOSMITHKLINE<br>PLC             | American<br>Depository<br>Receipt  | 37733W105 | 533563 | 11880709 | SH | DEFINED 1               |
| OUTDOOR CHANNEL<br>HLDGS INC       | Common Stock                       | 690027206 | 1752   | 239556   | SH | DEFINED 1,2,8           |
| GLIMCHER REALTY<br>TRUST           | Real Estate<br>Investment<br>Trust | 379302102 | 28530  | 2791887  | SH | DEFINED 1,2,3,6,8       |
| GLOBAL PAYMENTS<br>INC             | Common equity<br>shares            | 37940X102 | 87649  | 1846521  | SH | DEFINED 1,2,5,6,8,12,18 |
| GLOBECOMM SYSTEMS<br>INC           | Common equity<br>shares            | 37956X103 | 5743   | 396661   | SH | DEFINED 1,2,6           |
| GOLD FIELDS LTD                    | American<br>Depository<br>Receipt  | 38059T106 | 7160   | 515007   | SH | DEFINED 1,2,6           |
| GOLDEN STAR<br>RESOURCES LTD       | Common equity<br>shares            | 38119T104 | 8894   | 4781290  | SH | DEFINED 1,2,6           |
| GOLDFIELD CORP                     | Common equity<br>shares            | 381370105 | 33     | 35208    | SH | DEFINED 2               |
| PERNIX<br>THERAPEUTICS<br>HOLDINGS | Real Estate<br>Investment<br>Trust | 71426V108 | 433    | 48120    | SH | DEFINED 1,2             |

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| ISSUER                            | CLASS                              | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION           | MANAGERS |
|-----------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|---------------------------|----------|
| GOODRICH<br>PETROLEUM CORP        | Common equity<br>shares            | 382410405 | 23467  | 1233710        | SH         |              | DEFINED 1,2,6,8           |          |
| GORMAN-RUPP CO                    | Common equity<br>shares            | 383082104 | 8765   | 300395         | SH         |              | DEFINED 1,2,6,8           |          |
| GRACE (W R) & CO                  | Common equity<br>shares            | 38388F108 | 54636  | 945239         | SH         |              | DEFINED 1,2,5,6,8         |          |
| GRACO INC                         | Common equity<br>shares            | 384109104 | 70519  | 1329131        | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| GRAHAM CORP                       | Common equity<br>shares            | 384556106 | 4597   | 210105         | SH         |              | DEFINED 1,2               |          |
| GRANITE<br>CONSTRUCTION INC       | Common equity<br>shares            | 387328107 | 31584  | 1098994        | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| GRAPHIC PACKAGING<br>HOLDING CO   | Common equity<br>shares            | 388689101 | 17188  | 3113726        | SH         |              | DEFINED 1,2,6,8           |          |
| GRAY TELEVISION<br>INC            | Common equity<br>shares            | 389375106 | 1527   | 808595         | SH         |              | DEFINED 1,2               |          |
| GREAT SOUTHERN<br>BANCORP         | Common equity<br>shares            | 390905107 | 4922   | 205094         | SH         |              | DEFINED 1,2,6             |          |
| GREEN MTN COFFEE<br>ROASTERS      | Common equity<br>shares            | 393122106 | 162372 | 3466616        | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| GREENBRIER<br>COMPANIES INC       | Common equity<br>shares            | 393657101 | 8008   | 404464         | SH         |              | DEFINED 1,2,6,8           |          |
| GREIF INC -CL A                   | Common equity<br>shares            | 397624107 | 45055  | 805677         | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| GRIFFIN LAND &<br>NURSERIES INC   | Common equity<br>shares            | 398231100 | 1255   | 47490          | SH         |              | DEFINED 1,2               |          |
| GRIFFON CORP                      | Common equity<br>shares            | 398433102 | 15914  | 1487236        | SH         |              | DEFINED 1,2,6,8           |          |
| GROUP 1<br>AUTOMOTIVE INC         | Common equity<br>shares            | 398905109 | 36636  | 652169         | SH         |              | DEFINED 1,2,5,6,8         |          |
| CGI GROUP INC<br>-CL A            | Common equity<br>shares            | 39945C109 | 372    | 16700          | SH         |              | DEFINED 2                 |          |
| WINMARK CORP                      | Common equity<br>shares            | 974250102 | 2011   | 34670          | SH         |              | DEFINED 1,2               |          |
| GRUPO<br>AEROPORTUARIO<br>SURESTE | American<br>Depository<br>Receipt  | 40051E202 | 1672   | 24399          | SH         |              | DEFINED 1,5               |          |
| GUESS INC                         | Common equity<br>shares            | 401617105 | 54768  | 1752524        | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| GULF ISLAND<br>FABRICATION INC    | Common equity<br>shares            | 402307102 | 9438   | 322378         | SH         |              | DEFINED 1,2,6,8           |          |
| GULFMARK OFFSHORE<br>INC          | Common equity<br>shares            | 402629208 | 26126  | 568456         | SH         |              | DEFINED 1,2,5,6,8         |          |
| GULFPORT ENERGY<br>CORP           | Common equity<br>shares            | 402635304 | 38413  | 1319157        | SH         |              | DEFINED 1,2,6,8           |          |
| CRIMSON<br>EXPLORATION INC        | Common Stock                       | 22662K207 | 1108   | 266390         | SH         |              | DEFINED 1,2               |          |
| HCC INSURANCE<br>HOLDINGS INC     | Common equity<br>shares            | 404132102 | 76930  | 2468092        | SH         |              | DEFINED 1,2,5,6,8,12      |          |
| COMMONWEALTH REIT                 | Real Estate<br>Investment<br>Trust | 203233101 | 42973  | 2307889        | SH         |              | DEFINED 1,2,3,5,6,8,12    |          |

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|                                   |                                    |           |         |          |    |                           |
|-----------------------------------|------------------------------------|-----------|---------|----------|----|---------------------------|
| HSBC HLDGS PLC                    | American<br>Depository<br>Receipt  | 404280406 | 1183    | 26656    | SH | DEFINED 1,2               |
| HAEMONETICS CORP                  | Common equity<br>shares            | 405024100 | 42011   | 602884   | SH | DEFINED 1,2,5,6,8         |
| HAIN CELESTIAL<br>GROUP INC       | Common equity<br>shares            | 405217100 | 37220   | 849508   | SH | DEFINED 1,2,5,6,8         |
| HALLADOR ENERGY<br>CO             | Common equity<br>shares            | 40609P105 | 497     | 56112    | SH | DEFINED 1,2               |
| HALLMARK<br>FINANCIAL<br>SERVICES | Common equity<br>shares            | 40624Q203 | 1442    | 183019   | SH | DEFINED 1,2               |
| HANCOCK HOLDING<br>CO             | Common equity<br>shares            | 410120109 | 159274  | 4485281  | SH | DEFINED 1,2,5,6,8,12      |
| HANGER ORTHOPEDIC<br>GROUP INC    | Common equity<br>shares            | 41043F208 | 14927   | 683049   | SH | DEFINED 1,2,5,6,8         |
| HANMI FINANCIAL<br>CORP           | Common equity<br>shares            | 410495204 | 6159    | 608873   | SH | DEFINED 1,2               |
| WALTER INVESTMENT<br>MGMT CORP    | Real Estate<br>Investment<br>Trust | 93317W102 | 12961   | 574558   | SH | DEFINED 1,2,6,8           |
| EXTERRAN HOLDINGS<br>INC          | Common equity<br>shares            | 30225X103 | 26371   | 1999588  | SH | DEFINED 1,2,5,6,8         |
| MONSTER BEVERAGE<br>CORP          | Common equity<br>shares            | 611740101 | 272511  | 4388856  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HARLEYSVILLE<br>GROUP INC         | Common equity<br>shares            | 412824104 | 14607   | 253137   | SH | DEFINED 1,2,6,8,17        |
| HARMONIC INC                      | Common equity<br>shares            | 413160102 | 12780   | 2337423  | SH | DEFINED 1,2,5,6,8         |
| HARMONY GOLD<br>MINING CO LTD     | American<br>Depository<br>Receipt  | 413216300 | 1034    | 94567    | SH | DEFINED 1,6               |
| HARRIS & HARRIS<br>GROUP          | Common equity<br>shares            | 413833104 | 2334    | 562738   | SH | DEFINED 1,2               |
| HARRIS<br>INTERACTIVE INC         | Common equity<br>shares            | 414549105 | 26      | 19506    | SH | DEFINED 1                 |
| HARSCO CORP                       | Common equity<br>shares            | 415864107 | 45279   | 1929979  | SH | DEFINED 1,2,5,6,8,10,12   |
| HARVARD<br>BIOSCIENCE INC         | Common equity<br>shares            | 416906105 | 1437    | 366588   | SH | DEFINED 1,2               |
| HAVERTY FURNITURE                 | Common equity<br>shares            | 419596101 | 4512    | 406273   | SH | DEFINED 1,2,8             |
| HAWAIIAN HOLDINGS<br>INC          | Common Stock                       | 419879101 | 5185    | 991355   | SH | DEFINED 1,2               |
| HAWAIIAN ELECTRIC<br>INDS         | Common equity<br>shares            | 419870100 | 58150   | 2293856  | SH | DEFINED 1,2,5,6,8,12      |
| HAWKINS INC                       | Common Stock                       | 420261109 | 6420    | 172509   | SH | DEFINED 1,2,6,8           |
| HEALTHCARE<br>SERVICES GROUP      | Common equity<br>shares            | 421906108 | 29676   | 1395264  | SH | DEFINED 1,2,6,8           |
| HCP INC                           | Real Estate<br>Investment<br>Trust | 40414L109 | 1061126 | 26891199 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| HEALTHSOUTH CORP                  | Common equity<br>shares            | 421924309 | 41359   | 2019543  | SH | DEFINED 1,2,6,8           |
| HEALTHCARE REALTY<br>TRUST INC    | Real Estate<br>Investment<br>Trust | 421946104 | 58835   | 2674242  | SH | DEFINED 1,2,3,5,6,8       |
| HEADWATERS INC                    | Common equity<br>shares            | 42210P102 | 5023    | 1201893  | SH | DEFINED 1,2,6             |
| HEALTH CARE REIT<br>INC           | Real Estate<br>Investment<br>Trust | 42217K106 | 566631  | 10310073 | SH | DEFINED 1,2,3,5,6,8,10,12 |

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|                              |                              |           |        |          |    |                                  |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------------|
| HMS HOLDINGS CORP            | Common equity shares         | 40425J101 | 87976  | 2818941  | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| CATALYST HEALTH SOLUTIONS    | Common equity shares         | 14888B103 | 72582  | 1138895  | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| HEALTHSTREAM INC             | Common Stock                 | 42222N103 | 7305   | 314972   | SH | DEFINED 1, 2, 6, 8               |
| HEARTLAND EXPRESS INC        | Common equity shares         | 422347104 | 18506  | 1279855  | SH | DEFINED 1, 2, 5, 6, 8            |
| HEARTLAND FINANCIAL USA INC  | Common equity shares         | 42234Q102 | 5146   | 296805   | SH | DEFINED 1, 2, 5, 8               |
| HECLA MINING CO              | Common equity shares         | 422704106 | 50071  | 10839211 | SH | DEFINED 1, 2, 5, 6, 8            |
| HEICO CORP                   | Common equity shares         | 422806109 | 40111  | 777487   | SH | DEFINED 1, 2, 5, 6, 8            |
| HEICO CORP NEW               | Common equity shares         | 422806208 | 1183   | 29470    | SH | DEFINED 1, 6                     |
| HEIDRICK & STRUGGLES INTL    | Common equity shares         | 422819102 | 8220   | 373294   | SH | DEFINED 1, 2, 5, 8               |
| HELMERICH & PAYNE            | Common equity shares         | 423452101 | 234770 | 4351495  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| HEMISPHERX BIOPHARMA INC     | Common equity shares         | 42366C103 | 34     | 87310    | SH | DEFINED 1                        |
| HENRY (JACK) & ASSOCIATES    | Common equity shares         | 426281101 | 91096  | 2669873  | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| ENERGY TRANSFER PARTNERS -LP | Limited Partnership          | 29273R109 | 9268   | 197579   | SH | DEFINED 1                        |
| HERITAGE COMMERCE CORP       | Common equity shares         | 426927109 | 1838   | 285811   | SH | DEFINED 1, 2                     |
| HERITAGE FINANCIAL CORP      | Common equity shares         | 42722X106 | 3459   | 254314   | SH | DEFINED 1, 2                     |
| HERITAGE OAKS BANCORP        | Common equity shares         | 42724R107 | 73     | 14300    | SH | DEFINED 1                        |
| HERSHA HOSPITALITY TRUST     | Real Estate Investment Trust | 427825104 | 26378  | 4830619  | SH | DEFINED 1, 2, 3, 5, 6, 8         |
| HEXCEL CORP                  | Common equity shares         | 428291108 | 47464  | 1977034  | SH | DEFINED 1, 2, 6, 8, 17           |
| HI TECH PHARMACAL CO INC     | Common equity shares         | 42840B101 | 12923  | 359548   | SH | DEFINED 1, 2, 6, 8               |
| HIBBETT SPORTS INC           | Common equity shares         | 428567101 | 40431  | 741167   | SH | DEFINED 1, 2, 6, 8               |
| HICKORY TECH CORP            | Common equity shares         | 429060106 | 2123   | 205473   | SH | DEFINED 1, 2                     |
| HIGHWOODS PROPERTIES INC     | Real Estate Investment Trust | 431284108 | 102500 | 3076079  | SH | DEFINED 1, 2, 3, 5, 6, 8, 12     |
| HOLLYFRONTIER CORP           | Common equity shares         | 436106108 | 205135 | 6380666  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| HOLLYWOOD MEDIA CORP         | Common equity shares         | 436233100 | 11     | 10485    | SH | DEFINED 1                        |
| HOLOGIC INC                  | Common equity shares         | 436440101 | 166515 | 7726668  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| HOME PROPERTIES INC          | Real Estate Investment Trust | 437306103 | 134388 | 2202716  | SH | DEFINED 1, 2, 3, 5, 6, 8, 12     |
| MOVE INC                     | Common equity shares         | 62458M207 | 7614   | 783761   | SH | DEFINED 1, 2, 5, 6, 8            |
| HNI CORP                     | Common equity shares         | 404251100 | 40265  | 1450994  | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| HOOPER HOLMES INC            | Common equity shares         | 439104100 | 41     | 59032    | SH | DEFINED 1                        |
| HORACE MANN                  | Common equity                |           |        |          |    |                                  |



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|                              |                             |           |        |          |    |         |                   |
|------------------------------|-----------------------------|-----------|--------|----------|----|---------|-------------------|
| EDUCATORS CORP               | shares                      | 440327104 | 17485  | 992490   | SH | DEFINED | 1,2,6,8           |
| HORMEL FOODS CORP            | Common equity shares        | 440452100 | 163928 | 5552882  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| HOT TOPIC INC                | Common equity shares        | 441339108 | 10280  | 1012908  | SH | DEFINED | 1,2,5,6,8         |
| HOVNIANIAN ENTRPRS INC -CL A | Common equity shares        | 442487203 | 2852   | 1164119  | SH | DEFINED | 1,2,6,8           |
| ICAD INC                     | Common equity shares        | 44934S107 | 14     | 28748    | SH | DEFINED | 1,2               |
| HUANENG POWER INTERNATIONAL  | American Depository Receipt | 443304100 | 356    | 16252    | SH | DEFINED | 1,6               |
| HUB GROUP INC -CL A          | Common equity shares        | 443320106 | 31340  | 869884   | SH | DEFINED | 1,2,5,6,8         |
| HUDSON CITY BANCORP INC      | Common equity shares        | 443683107 | 192897 | 26387921 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| HUDSON VALLEY HOLDING CORP   | Common Stock                | 444172100 | 4576   | 283686   | SH | DEFINED | 1,2               |
| HUMAN GENOME SCIENCES INC    | Common Stock                | 444903108 | 37119  | 4504983  | SH | DEFINED | 1,2,5,6,8,12      |
| HUNT (JB) TRANSPRT SVCS INC  | Common equity shares        | 445658107 | 142716 | 2624899  | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| HURCO COMPANIES INC          | Common equity shares        | 447324104 | 3327   | 117722   | SH | DEFINED | 1,2               |
| HUTCHINSON TECHNOLOGY INC    | Common equity shares        | 448407106 | 39     | 18318    | SH | DEFINED | 1                 |
| IDERA PHARMACEUTICALS INC    | Common equity shares        | 45168K306 | 32     | 17900    | SH | DEFINED | 1                 |
| HYPERDYNAMICS CORP           | Common Stock                | 448954107 | 3914   | 3033366  | SH | DEFINED | 1,2,6,8           |
| ICU MEDICAL INC              | Common equity shares        | 44930G107 | 12829  | 260875   | SH | DEFINED | 1,2,6,8           |
| IGI LABORATORIES INC         | Common equity shares        | 449575109 | 11     | 10100    | SH | DEFINED | 1                 |
| DINEEQUITY INC               | Common equity shares        | 254423106 | 16246  | 327438   | SH | DEFINED | 1,2,6,8           |
| MOSAIC CO                    | Common equity shares        | 61945C103 | 616053 | 11142073 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| ISTA PHARMACEUTICALS INC     | Common equity shares        | 45031X204 | 4961   | 550470   | SH | DEFINED | 1,2               |

| ISSUER          | CLASS                       | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS  |
|-----------------|-----------------------------|-----------|-------|-------------|-------------------|-------------|-----------|
| IXIA            | Common equity shares        | 45071R109 | 9686  | 775764      | SH                | DEFINED     | 1,2,6,8   |
| IBERIABANK CORP | Common equity shares        | 450828108 | 48072 | 899122      | SH                | DEFINED     | 1,2,5,6,8 |
| ICON PLC        | American Depository Receipt | 45103T107 | 10763 | 507223      | SH                | DEFINED     | 19        |
| ICICI BANK LTD  | American                    |           |       |             |                   |             |           |

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|                  |               |           |        |         |    |                           |
|------------------|---------------|-----------|--------|---------|----|---------------------------|
|                  | Depository    |           |        |         |    |                           |
|                  | Receipt       | 45104G104 | 32896  | 943405  | SH | DEFINED 1,2,5,6,8,10      |
| IDACORP INC      | Common equity |           |        |         |    |                           |
|                  | shares        | 451107106 | 71483  | 1738362 | SH | DEFINED 1,2,5,6,8,12      |
| GENERAL MOLY INC | Common equity |           |        |         |    |                           |
|                  | shares        | 370373102 | 6966   | 2080033 | SH | DEFINED 1,2,6             |
| IDEXX LABS INC   | Common equity |           |        |         |    |                           |
|                  | shares        | 45168D104 | 113552 | 1298529 | SH | DEFINED 1,2,5,6,8,12      |
| IGATE CORP       | Common Stock  | 45169U105 | 10238  | 610998  | SH | DEFINED 1,2,6,8           |
| ILLUMINA INC     | Common equity |           |        |         |    |                           |
|                  | shares        | 452327109 | 102503 | 1948410 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| IMATION CORP     | Common equity |           |        |         |    |                           |
|                  | shares        | 45245A107 | 3734   | 603297  | SH | DEFINED 1,2,5,6,8         |
| IMMERSION CORP   | Common Stock  | 452521107 | 2992   | 547742  | SH | DEFINED 1,2,5             |
| IMMUNOGEN INC    | Common Stock  | 45253H101 | 27669  | 1922516 | SH | DEFINED 1,2,5,6,8         |
| FUEL SYSTEMS     | Common Stock  |           |        |         |    |                           |
| SOLUTIONS INC    |               | 35952W103 | 8191   | 313198  | SH | DEFINED 1,2,6,8           |
| IMPAX            | Common Stock  |           |        |         |    |                           |
| LABORATORIES INC |               | 45256B101 | 41555  | 1690562 | SH | DEFINED 1,2,5,6,8         |
| IMMUNOMEDICS INC | Common equity |           |        |         |    |                           |
|                  | shares        | 452907108 | 4787   | 1319114 | SH | DEFINED 1,2,5,6,8         |
| IMPERIAL OIL LTD | Common equity |           |        |         |    |                           |
|                  | shares        | 453038408 | 700    | 15422   | SH | DEFINED 1                 |
| INCYTE CORP      | Common Stock  | 45337C102 | 55973  | 2899975 | SH | DEFINED 1,2,5,6,8         |
| INDEPENDENCE     | Common equity |           |        |         |    |                           |
| HOLDING CO       | shares        | 453440307 | 1110   | 111285  | SH | DEFINED 1,2               |
| INDEPENDENT BANK | Common equity |           |        |         |    |                           |
| CORP/MA          | shares        | 453836108 | 16964  | 590629  | SH | DEFINED 1,2,5,6,8         |
| MAINSOURCE FINL  | Common equity |           |        |         |    |                           |
| GROUP INC        | shares        | 56062Y102 | 5237   | 434848  | SH | DEFINED 1,2               |
| WISDOMTREE       | Common Stock  |           |        |         |    |                           |
| INVESTMENTS INC  |               | 97717P104 | 418    | 50000   | SH | DEFINED 1,8               |
| ENGLOBAL CORP    | Common equity |           |        |         |    |                           |
|                  | shares        | 293306106 | 32     | 13350   | SH | DEFINED 1                 |
| INFORMATICA CORP | Common equity |           |        |         |    |                           |
|                  | shares        | 45666Q102 | 127387 | 2408101 | SH | DEFINED 1,2,5,6,8,12      |
| INFOSPACE INC    | Common equity |           |        |         |    |                           |
|                  | shares        | 45678T300 | 12465  | 973132  | SH | DEFINED 1,2,8             |
| INGLES MARKETS   | Common equity |           |        |         |    |                           |
| INC -CL A        | shares        | 457030104 | 5862   | 332263  | SH | DEFINED 1,2,5,8,17        |
| INGRAM MICRO INC | Common equity |           |        |         |    |                           |
|                  | shares        | 457153104 | 65554  | 3532050 | SH | DEFINED 1,2,5,6,8,12      |
| NEKTAR           | Common equity |           |        |         |    |                           |
| THERAPEUTICS     | shares        | 640268108 | 25291  | 3193604 | SH | DEFINED 1,2,5,6,8         |
| INNODATA ISOGEN  | Common equity |           |        |         |    |                           |
| INC              | shares        | 457642205 | 68     | 12500   | SH | DEFINED 1                 |
| ION GEOPHYSICAL  | Common equity |           |        |         |    |                           |
| CORP             | shares        | 462044108 | 25409  | 3939652 | SH | DEFINED 1,2,5,6,8         |
| INSIGHT          | Common equity |           |        |         |    |                           |
| ENTERPRISES INC  | shares        | 45765U103 | 26590  | 1212655 | SH | DEFINED 1,2,5,6,8         |
| AEGION CORP      | Common equity |           |        |         |    |                           |
|                  | shares        | 00770F104 | 16486  | 924702  | SH | DEFINED 1,2,5,6,8         |
| INSMED INC       | Common equity |           |        |         |    |                           |
|                  | shares        | 457669307 | 1395   | 384641  | SH | DEFINED 1,2,5,6           |
| PURE BIOSCIENCE  | Common equity |           |        |         |    |                           |
| INC              | shares        | 74621T100 | 7      | 27998   | SH | DEFINED 1,2               |
| INSTEEL          | Common equity |           |        |         |    |                           |
| INDUSTRIES       | shares        | 45774W108 | 4525   | 372188  | SH | DEFINED 1,2,5             |
| JOE`S JEANS INC  | Common equity |           |        |         |    |                           |
|                  | shares        | 47777N101 | 34     | 28157   | SH | DEFINED 1                 |
| INTEGRA          | Common equity |           |        |         |    |                           |
| LIFESCIENCES     | shares        |           |        |         |    |                           |

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|                                    |   |           |        |         |    |                           |
|------------------------------------|---|-----------|--------|---------|----|---------------------------|
| HLDGS                              |   | 457985208 | 15091  | 435017  | SH | DEFINED 1,2,6,8           |
| INTEGRATED DEVICE<br>TECH INC      | Common equity<br>shares   | 458118106 | 37318  | 5219135 | SH | DEFINED 1,2,5,6,8,12      |
| INTEGRATED<br>SILICON SOLUTION     | Common Stock  | 45812P107 | 5891   | 527943  | SH | DEFINED 1,2               |
| INTER PARFUMS INC                  | Common equity<br>shares   | 458334109 | 5008   | 319109  | SH | DEFINED 1,2,6,8           |
| INTERACTIVE<br>INTELLIGENCE GRP    | Common Stock  | 45841V109 | 8757   | 287065  | SH | DEFINED 1,2,5,6,8         |
| INTERFACE INC<br>-CL A             | Common Stock  | 458665106 | 15559  | 1115594 | SH | DEFINED 1,2,6,8           |
| INTERDIGITAL INC                   | Common equity<br>shares   | 45867G101 | 35164  | 1008632 | SH | DEFINED 1,2,5,6,8         |
| INTERNAP NETWORK<br>SVCS CORP      | Common equity<br>shares   | 45885A300 | 7924   | 1079456 | SH | DEFINED 1,2,5,6,8         |
| INTERMUNE INC                      | Common equity<br>shares   | 45884X103 | 32724  | 2230752 | SH | DEFINED 1,2,5,6,8         |
| INTL FCSTONE INC                   | Common Stock  | 46116V105 | 5697   | 270018  | SH | DEFINED 1,2,6,8           |
| INTL BANCSHARES<br>CORP            | Common equity<br>shares   | 459044103 | 49895  | 2359173 | SH | DEFINED 1,2,5,6,8,12      |
| INTL RECTIFIER<br>CORP             | Common equity<br>shares   | 460254105 | 38887  | 1685615 | SH | DEFINED 1,2,5,6,8,12      |
| IRIS<br>INTERNATIONAL<br>INC       | Common Stock  | 46270W105 | 4171   | 308719  | SH | DEFINED 1,2               |
| INTL SHIPHOLDING<br>CORP           | Common equity<br>shares   | 460321201 | 2616   | 113302  | SH | DEFINED 1,2,17            |
| INTL SPEEDWAY<br>CORP -CL A        | Common equity<br>shares   | 460335201 | 25904  | 933530  | SH | DEFINED 1,2,5,6,8,12      |
| ICG GROUP INC                      | Common Stock  | 44928D108 | 6592   | 736398  | SH | DEFINED 1,2,6,8           |
| EASYLINK SERVICES<br>INTL CORP     | Common equity<br>shares   | 277858106 | 77     | 15150   | SH | DEFINED 1                 |
| INTERSIL CORP<br>-CL A             | Common equity<br>shares   | 46069S109 | 35730  | 3189859 | SH | DEFINED 1,2,5,6,8,10,12   |
| INTEVAC INC                        | Common Stock  | 461148108 | 4162   | 489555  | SH | DEFINED 1,2,5,6,8         |
| ARDEA BIOSCIENCES<br>INC           | Common Stock  | 03969P107 | 13879  | 637735  | SH | DEFINED 1,2,6,8           |
| INVACARE CORP                      | Common equity<br>shares   | 461203101 | 12399  | 748218  | SH | DEFINED 1,2,5,6,8         |
| INTUITIVE<br>SURGICAL INC          | Common equity<br>shares   | 46120E602 | 771040 | 1423242 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| INVESTMENT<br>TECHNOLOGY GP<br>INC | Common equity<br>shares   | 46145F105 | 12939  | 1081534 | SH | DEFINED 1,2,5,6,8         |
| INVESTORS REAL<br>ESTATE TRUST     | Real Estate<br>Investment<br>Trust                                      | 461730103 | 13482  | 1753245 | SH | DEFINED 1,2,3,5,6,8       |
| IRON MOUNTAIN INC                  | Common equity<br>shares   | 462846106 | 215773 | 7492033 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ISIS<br>PHARMACEUTICALS<br>INC     | Common Stock  | 464330109 | 24505  | 2793978 | SH | DEFINED 1,2,5,6,8         |
| ISLE OF CAPRI<br>CASINOS INC       | Common equity<br>shares   | 464592104 | 2692   | 380777  | SH | DEFINED 1,2,5,6           |
| ARCELORMITTAL SA                   | Similar to<br>ADR<br>Certificates<br>representing<br>ordinary<br>shares | 03938L104 | 88109  | 4605780 | SH | DEFINED 1,5               |
| ISRAMCO INC                        | Common equity<br>shares   | 465141406 | 1500   | 17161   | SH | DEFINED 1,2               |

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|                              |                      |           |        |            |                            |
|------------------------------|----------------------|-----------|--------|------------|----------------------------|
| ITRON INC                    | Common equity shares | 465741106 | 42290  | 931291 SH  | DEFINED 1,2,5,6,8,12       |
| IXYS CORP                    | Common Stock         | 46600W106 | 7729   | 585476 SH  | DEFINED 1,2,5,6,8          |
| J & J SNACK FOODS CORP       | Common equity shares | 466032109 | 15617  | 297741 SH  | DEFINED 1,2,6,8            |
| JDA SOFTWARE GROUP INC       | Common Stock         | 46612K108 | 24836  | 903864 SH  | DEFINED 1,2,5,6,8          |
| EPOCH HOLDING CORP           | Common Stock         | 29428R103 | 6261   | 262251 SH  | DEFINED 1,2,6,8            |
| J2 GLOBAL INC                | Common equity shares | 48123V102 | 28951  | 1009339 SH | DEFINED 1,2,5,6,8,17       |
| JACK IN THE BOX INC          | Common equity shares | 466367109 | 25382  | 1059069 SH | DEFINED 1,2,5,6,8          |
| JACOBS ENGINEERING GROUP INC | Common equity shares | 469814107 | 199817 | 4503467 SH | DEFINED 1,2,5,6,8,10,12,17 |
| JAKKS PACIFIC INC            | Common equity shares | 47012E106 | 10770  | 617415 SH  | DEFINED 1,2,6,8            |
| JOHNSON OUTDOORS INC -CL A   | Common equity shares | 479167108 | 1248   | 65354 SH   | DEFINED 1,2                |
| JONES LANG LASALLE INC       | Common equity shares | 48020Q107 | 81371  | 976661 SH  | DEFINED 1,2,5,6,8,12       |
| JOS A BANK CLOTHIERS INC     | Common equity shares | 480838101 | 37348  | 740814 SH  | DEFINED 1,2,5,6,8          |
| KMG CHEMICALS INC            | Common Stock         | 482564101 | 1958   | 108575 SH  | DEFINED 1,2                |
| K-SWISS INC -CL A            | Common equity shares | 482686102 | 2136   | 520816 SH  | DEFINED 1,2,6,8            |
| KVH INDUSTRIES INC           | Common Stock         | 482738101 | 2866   | 273095 SH  | DEFINED 1,2                |
| K V PHARMACEUTICAL -CL A     | Common equity shares | 482740206 | 1111   | 841295 SH  | DEFINED 1,2                |
| KAMAN CORP                   | Common Stock         | 483548103 | 19136  | 563606 SH  | DEFINED 1,2,5,6,8          |
| FURMANITE CORP               | Common equity shares | 361086101 | 4365   | 679564 SH  | DEFINED 1,2,6              |
| KANSAS CITY LIFE INS CO      | Common equity shares | 484836101 | 3763   | 116925 SH  | DEFINED 1,2,8,17           |
| GREAT PLAINS ENERGY INC      | Common equity shares | 391164100 | 60142  | 2966938 SH | DEFINED 1,2,5,6,8,12,17    |
| KANSAS CITY SOUTHERN         | Common equity shares | 485170302 | 222131 | 3098515 SH | DEFINED 1,2,5,6,8,10,12,17 |
| KAYDON CORP                  | Common equity shares | 486587108 | 17832  | 698974 SH  | DEFINED 1,2,5,6,8          |
| KELLY SERVICES INC -CL A     | Common equity shares | 488152208 | 9741   | 609054 SH  | DEFINED 1,2,5,6,8          |
| KEMET CORP                   | Common Stock         | 488360207 | 8142   | 869834 SH  | DEFINED 1,2,6,8            |
| KENNAMETAL INC               | Common equity shares | 489170100 | 82780  | 1859028 SH | DEFINED 1,2,5,6,8,12       |
| KENNEDY-WILSON HOLDINGS INC  | Common Stock         | 489398107 | 6518   | 482757 SH  | DEFINED 1,2,6,8            |
| KENSEY NASH CORP             | Common equity shares | 490057106 | 5921   | 202384 SH  | DEFINED 1,2,6,8            |
| KERYX BIOPHARMACEUTICALS INC | Common equity shares | 492515101 | 6499   | 1305338 SH | DEFINED 1,2,6,8            |
| KEYNOTE SYSTEMS INC          | Common Stock         | 493308100 | 6176   | 312547 SH  | DEFINED 1,2,6,8            |
| KFORCE INC                   | Common equity shares | 493732101 | 9404   | 631163 SH  | DEFINED 1,2,5,6,8          |
| MAGNUM HUNTER RESOURCES CORP | Common Stock         | 55973B102 | 26352  | 4110636 SH | DEFINED 1,2,6,8            |
| KIMBALL                      | Common equity        |           |        |            |                            |

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|                                 |                                    |           |        |         |    |                      |
|---------------------------------|------------------------------------|-----------|--------|---------|----|----------------------|
| INTERNATIONAL<br>-CL B          | shares                             | 494274103 | 5312   | 769465  | SH | DEFINED 1,2,8        |
| KILROY REALTY<br>CORP           | Real Estate<br>Investment<br>Trust | 49427F108 | 111834 | 2399328 | SH | DEFINED 1,2,3,5,6,8  |
| KINDER MORGAN<br>ENERGY -LP     | Limited<br>Partnership             | 494550106 | 20027  | 242012  | SH | DEFINED 1            |
| KIRBY CORP                      | Common equity<br>shares            | 497266106 | 83139  | 1263667 | SH | DEFINED 1,2,5,6,8,12 |
| KNIGHT CAPITAL<br>GROUP INC     | Common Stock                       | 499005106 | 29962  | 2328356 | SH | DEFINED 1,2,5,6,8    |
| KNIGHT<br>TRANSPORTATION<br>INC | Common equity<br>shares            | 499064103 | 24818  | 1405225 | SH | DEFINED 1,2,5,6,8    |
| XO GROUP INC                    | Common Stock                       | 983772104 | 6275   | 667990  | SH | DEFINED 1,2,5,6,8    |

| ISSUER                        | CLASS                              | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/ PUT/<br>PRN CALL | DISCRE-<br>TION      | MANAGERS |
|-------------------------------|------------------------------------|-----------|-------|----------------|----------------------|----------------------|----------|
| KOPIN CORP                    | Common Stock                       | 500600101 | 5613  | 1379078        | SH                   | DEFINED 1,2,6,8      |          |
| KT CORP                       | American<br>Depository<br>Receipt  | 48268K101 | 3680  | 268835         | SH                   | DEFINED 1,2,5,6      |          |
| KORN/FERRY<br>INTERNATIONAL   | Common equity<br>shares            | 500643200 | 23663 | 1412978        | SH                   | DEFINED 1,2,5,6,8,12 |          |
| KRISPY KREME<br>DOUGHNUTS INC | Common equity<br>shares            | 501014104 | 8368  | 1146033        | SH                   | DEFINED 1,2,6,8      |          |
| SUNLINK HEALTH<br>SYSTEMS INC | Common equity<br>shares            | 86737U102 | 14    | 11500          | SH                   | DEFINED 1            |          |
| KULICKE & SOFFA<br>INDUSTRIES | Common Stock                       | 501242101 | 19233 | 1547393        | SH                   | DEFINED 1,2,6,8      |          |
| LAN AIRLINES SA               | American<br>Depository<br>Receipt  | 501723100 | 19381 | 666312         | SH                   | DEFINED 1,2,5,6      |          |
| LCA VISION INC                | Common equity<br>shares            | 501803308 | 68    | 10935          | SH                   | DEFINED 1            |          |
| LMI AEROSPACE INC             | Common equity<br>shares            | 502079106 | 3427  | 188269         | SH                   | DEFINED 1,2          |          |
| NEWBRIDGE BANCORP             | Common equity<br>shares            | 65080T102 | 64    | 13538          | SH                   | DEFINED 1            |          |
| LSB INDUSTRIES<br>INC         | Common equity<br>shares            | 502160104 | 14614 | 375513         | SH                   | DEFINED 1,2,6,8      |          |
| LSI INDUSTRIES<br>INC         | Common equity<br>shares            | 50216C108 | 2533  | 345707         | SH                   | DEFINED 1,2          |          |
| LTC PROPERTIES<br>INC         | Real Estate<br>Investment<br>Trust | 502175102 | 22789 | 712109         | SH                   | DEFINED 1,2,3,5,6,8  |          |
| LA-Z-BOY INC                  | Common equity<br>shares            | 505336107 | 39401 | 2634087        | SH                   | DEFINED 1,2,6,8,17   |          |
| TRUEBLUE INC                  | Common equity<br>shares            | 89785X101 | 20601 | 1152089        | SH                   | DEFINED 1,2,5,6,8    |          |
| LACLEDE GROUP INC             | Common equity<br>shares            | 505597104 | 21478 | 550420         | SH                   | DEFINED 1,2,5,6,8    |          |
| ENBRIDGE ENERGY<br>PRTNRS -LP | Limited<br>Partnership             | 29250R106 | 5490  | 177283         | SH                   | DEFINED 1            |          |

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|                                     |                                    |           |        |         |    |                           |
|-------------------------------------|------------------------------------|-----------|--------|---------|----|---------------------------|
| LAKELAND BANCORP<br>INC             | Common equity<br>shares            | 511637100 | 4071   | 412973  | SH | DEFINED 1,2,8             |
| LAKELAND<br>FINANCIAL CORP<br>LAKES | Common equity<br>shares            | 511656100 | 8087   | 310678  | SH | DEFINED 1,2,8             |
| ENTERTAINMENT<br>INC                | Common equity<br>shares            | 51206P109 | 20     | 10600   | SH | DEFINED 1                 |
| LAMAR ADVERTISING<br>CO -CL A       | Common equity<br>shares            | 512815101 | 46239  | 1426703 | SH | DEFINED 1,2,5,6,8,12      |
| SNYDERS-LANCE INC                   | Common equity<br>shares            | 833551104 | 24682  | 954860  | SH | DEFINED 1,2,6,8           |
| LANDEC CORP                         | Common equity<br>shares            | 514766104 | 3173   | 485933  | SH | DEFINED 1,2               |
| LANDAUER INC                        | Common equity<br>shares            | 51476K103 | 12039  | 227065  | SH | DEFINED 1,2,6,8           |
| LANDSTAR SYSTEM<br>INC              | Common equity<br>shares            | 515098101 | 64581  | 1118842 | SH | DEFINED 1,2,5,6,8,12      |
| LANNETT CO INC                      | Common equity<br>shares            | 516012101 | 937    | 225493  | SH | DEFINED 1,2,6             |
| LATTICE<br>SEMICONDUCTOR<br>CORP    | Common Stock                       | 518415104 | 19043  | 2961434 | SH | DEFINED 1,2,6,8           |
| LAWSON PRODUCTS                     | Common equity<br>shares            | 520776105 | 1541   | 101900  | SH | DEFINED 1,2               |
| LAYNE CHRISTENSEN<br>CO             | Common equity<br>shares            | 521050104 | 9540   | 428839  | SH | DEFINED 1,2,6,8           |
| LECROY CORP                         | Common equity<br>shares            | 52324W109 | 2826   | 271913  | SH | DEFINED 1,2               |
| LENNOX<br>INTERNATIONAL<br>INC      | Common equity<br>shares            | 526107107 | 91975  | 2282199 | SH | DEFINED 1,2,5,6,8,12,17   |
| LEUCADIA NATIONAL<br>CORP           | Common equity<br>shares            | 527288104 | 194619 | 7456583 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LEXICON<br>PHARMACEUTICALS<br>INC   | Common Stock                       | 528872104 | 6101   | 3281443 | SH | DEFINED 1,2,6,8           |
| LEXINGTON REALTY<br>TRUST           | Real Estate<br>Investment<br>Trust | 529043101 | 31019  | 3450664 | SH | DEFINED 1,2,3,5,6,8       |
| LIBBEY INC                          | Common Stock                       | 529898108 | 4825   | 373125  | SH | DEFINED 1,2,6,8           |
| FIRST ACCEPTANCE<br>CORP            | Common equity<br>shares            | 318457108 | 17     | 11846   | SH | DEFINED 1                 |
| LIFEWAY FOODS INC                   | Common equity<br>shares            | 531914109 | 738    | 79532   | SH | DEFINED 1,2               |
| LIFETIME BRANDS<br>INC              | Common equity<br>shares            | 53222Q103 | 2069   | 184269  | SH | DEFINED 1,2               |
| LIFEPOINT<br>HOSPITALS INC          | Common equity<br>shares            | 53219L109 | 47466  | 1203434 | SH | DEFINED 1,2,5,6,8,12      |
| LIGAND<br>PHARMACEUTICAL<br>INC     | Common equity<br>shares            | 53220K504 | 6809   | 426816  | SH | DEFINED 1,2,6,8           |
| LIGHTPATH<br>TECHNOLOGIES INC       | Common equity<br>shares            | 532257805 | 18     | 13213   | SH | DEFINED 1,2               |
| LIMONEIRA CO                        | Common equity<br>shares            | 532746104 | 2181   | 129131  | SH | DEFINED 1,2               |
| LINCOLN ELECTRIC<br>HLDGS INC       | Common equity<br>shares            | 533900106 | 88998  | 1963673 | SH | DEFINED 1,2,5,6,8,12      |
| LINDSAY CORP                        | Common equity<br>shares            | 535555106 | 17661  | 266484  | SH | DEFINED 1,2,5,6,8         |
| LIONS GATE<br>ENTERTAINMENT CP      | Common equity<br>shares            | 535919203 | 13612  | 977869  | SH | DEFINED 1,2,6,8           |
| LIONBRIDGE                          | Common equity                      |           |        |         |    |                           |

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|                                 |                                    |           |        |         |    |                           |
|---------------------------------|------------------------------------|-----------|--------|---------|----|---------------------------|
| TECHNOLOGIES INC                | shares                             | 536252109 | 3382   | 1175157 | SH | DEFINED 1,2               |
| LITHIA MOTORS<br>INC -CL A      | Common equity<br>shares            | 536797103 | 20797  | 793838  | SH | DEFINED 1,2,8,17          |
| LITTELFUSE INC                  | Common equity<br>shares            | 537008104 | 34292  | 546864  | SH | DEFINED 1,2,5,6,8         |
| LIVEPERSON INC                  | Common equity<br>shares            | 538146101 | 17669  | 1053649 | SH | DEFINED 1,2,5,6,8         |
| LOJACK CORP                     | Common equity<br>shares            | 539451104 | 43     | 11169   | SH | DEFINED 1                 |
| LODGENET<br>INTERACTIVE CORP    | Common equity<br>shares            | 540211109 | 59     | 16589   | SH | DEFINED 1                 |
| LOOKSMART LTD                   | Common equity<br>shares            | 543442503 | 12     | 11030   | SH | DEFINED 1                 |
| LUBYS INC                       | Common equity<br>shares            | 549282101 | 1638   | 269720  | SH | DEFINED 1,2               |
| LUFKIN INDUSTRIES<br>INC        | Common equity<br>shares            | 549764108 | 69213  | 858242  | SH | DEFINED 1,2,5,6,8         |
| LUMINEX CORP                    | Common Stock                       | 55027E102 | 18096  | 775085  | SH | DEFINED 1,2,5,6,8         |
| LYDALL INC                      | Common equity<br>shares            | 550819106 | 3439   | 337700  | SH | DEFINED 1,2               |
| MB FINANCIAL<br>INC/MD          | Common equity<br>shares            | 55264U108 | 35214  | 1677699 | SH | DEFINED 1,2,6,8           |
| MDC HOLDINGS INC                | Common equity<br>shares            | 552676108 | 79985  | 3101357 | SH | DEFINED 1,2,5,6,8,12      |
| MDC PARTNERS INC                | Common Stock                       | 552697104 | 4925   | 442678  | SH | DEFINED 1,2,6             |
| MDU RESOURCES<br>GROUP INC      | Common equity<br>shares            | 552690109 | 118445 | 5289848 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ENCORE CAPITAL<br>GROUP INC     | Common equity<br>shares            | 292554102 | 7854   | 348144  | SH | DEFINED 1,2,6,8           |
| MGM RESORTS<br>INTERNATIONAL    | Common equity<br>shares            | 552953101 | 73976  | 5432093 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BIOSCRIP INC                    | Common Stock                       | 09069N108 | 5391   | 794301  | SH | DEFINED 1,2,6,8           |
| M/I HOMES INC                   | Common equity<br>shares            | 55305B101 | 4726   | 382409  | SH | DEFINED 1,2,8             |
| MKS INSTRUMENTS<br>INC          | Common equity<br>shares            | 55306N104 | 33327  | 1128575 | SH | DEFINED 1,2,5,6,8         |
| MSC INDUSTRIAL<br>DIRECT -CL A  | Common equity<br>shares            | 553530106 | 90608  | 1087964 | SH | DEFINED 1,2,5,6,8,12      |
| MTR GAMING GROUP<br>INC         | Common equity<br>shares            | 553769100 | 82     | 16439   | SH | DEFINED 1                 |
| MTS SYSTEMS CORP                | Common equity<br>shares            | 553777103 | 17013  | 320422  | SH | DEFINED 1,2,6,8           |
| MAC-GRAY CORP                   | Common equity<br>shares            | 554153106 | 3085   | 203462  | SH | DEFINED 1,2               |
| MACATAWA BANK<br>CORP           | Common equity<br>shares            | 554225102 | 48     | 13822   | SH | DEFINED 1                 |
| MACK-CALI REALTY<br>CORP        | Real Estate<br>Investment<br>Trust | 554489104 | 86094  | 2987143 | SH | DEFINED 1,2,3,5,6,8,12    |
| ROVI CORP                       | Common equity<br>shares            | 779376102 | 84910  | 2608478 | SH | DEFINED 1,2,5,6,8,12      |
| MADDEN STEVEN LTD               | Common equity<br>shares            | 556269108 | 37914  | 886782  | SH | DEFINED 1,2,5,6,8,17      |
| MGE ENERGY INC                  | Common equity<br>shares            | 55277P104 | 21106  | 475467  | SH | DEFINED 1,2,6,8,17        |
| MAGELLAN HEALTH<br>SERVICES INC | Common equity<br>shares            | 559079207 | 36757  | 753092  | SH | DEFINED 1,2,5,6,8         |
| MAGELLAN<br>PETROLEUM CORP      | Common equity<br>shares            | 559091301 | 24     | 19023   | SH | DEFINED 1                 |
| CENVEO INC                      | Common equity<br>shares            | 15670S105 | 3839   | 1136982 | SH | DEFINED 1,2,5,6,8         |
| MANITOWOC CO                    | Common equity                      |           |        |         |    |                           |

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|                              |                              |           |        |         |    |         |                   |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|-------------------|
| EQUITY LIFESTYLE PROPERTIES  | Real Estate Investment Trust | 563571108 | 25592  | 1846464 | SH | DEFINED | 1,2,5,6,8,10      |
| MARCUS CORP                  | Common equity shares         | 29472R108 | 86962  | 1246938 | SH | DEFINED | 1,2,3,5,6,8       |
| MARINEMAX INC                | Common equity shares         | 566330106 | 5986   | 476969  | SH | DEFINED | 1,2,8             |
| MARINE PRODUCTS CORP         | Common equity shares         | 567908108 | 3204   | 389647  | SH | DEFINED | 1,2               |
| MARKEL CORP                  | Common equity shares         | 568427108 | 1165   | 195711  | SH | DEFINED | 1,2               |
| MARTEN TRANSPORT LTD         | Common equity shares         | 570535104 | 63699  | 141871  | SH | DEFINED | 1,2,5,6,8,12      |
| MARTHA STEWART LIVING OMNIMD | Common equity shares         | 573075108 | 7181   | 325431  | SH | DEFINED | 1,2,6,8           |
| MARTIN MARIETTA MATERIALS    | Common equity shares         | 573083102 | 2020   | 530874  | SH | DEFINED | 1,2,6             |
| MASTEC INC                   | Common equity shares         | 573284106 | 103401 | 1207453 | SH | DEFINED | 1,2,5,6,8,10,12,1 |
| MATRIX SERVICE CO            | Common Stock                 | 576323109 | 20609  | 1139188 | SH | DEFINED | 1,2,5,6,8         |
| MATTHEWS INTL CORP -CL A     | Common equity shares         | 576853105 | 8523   | 608411  | SH | DEFINED | 1,2,5,6,8         |
| MATTSON TECHNOLOGY INC       | Common equity shares         | 577128101 | 28699  | 907011  | SH | DEFINED | 1,2,5,6,8,12      |
| MAXWELL TECHNOLOGIES INC     | Common Stock                 | 577223100 | 98     | 35294   | SH | DEFINED | 1                 |
| MAXYGEN INC                  | Common Stock                 | 577767106 | 10015  | 546478  | SH | DEFINED | 1,2,6,8           |
| MAXIMUS INC                  | Common equity shares         | 577776107 | 3241   | 564372  | SH | DEFINED | 1,2,6             |
| MBT FINANCIAL CORP           | Common equity shares         | 577933104 | 31445  | 773141  | SH | DEFINED | 1,2,5,6,8,17      |
| MCCLATCHY CO -CL A           | Common equity shares         | 578877102 | 35     | 14467   | SH | DEFINED | 1                 |
| MCDERMOTT INTL INC           | Common equity shares         | 579489105 | 3366   | 1164751 | SH | DEFINED | 1,2,8             |
| MCGRATH RENTCORP             | Common equity shares         | 580037109 | 43586  | 3402548 | SH | DEFINED | 1,2,5,6,8,10,12   |
| MCMORAN EXPLORATION CO       | Common equity shares         | 580589109 | 15675  | 488233  | SH | DEFINED | 1,2,6,8           |
| MEADOWBROOK INS GROUP INC    | Common equity shares         | 582411104 | 31482  | 2942302 | SH | DEFINED | 1,2,5,6,8         |
| MEASUREMENT SPECIALTIES INC  | Common equity shares         | 58319P108 | 12801  | 1371996 | SH | DEFINED | 1,2,6,8           |
| MEDALLION FINANCIAL CORP     | Common equity shares         | 583421102 | 9989   | 296471  | SH | DEFINED | 1,2,6,8           |
| MEDICAL ACTION INDUSTRIES    | Common equity shares         | 583928106 | 3104   | 278278  | SH | DEFINED | 1,2               |
|                              |                              | 58449L100 | 1860   | 325349  | SH | DEFINED | 1,2               |

| ISSUER            | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ DISCRE-<br>PRN CALL TION | MANAGERS          |
|-------------------|----------------------|-----------|-------|-------------|-----------------------------------|-------------------|
| PROASSURANCE CORP | Common equity shares | 74267C106 | 66825 | 758407      | SH                                | DEFINED 1,2,5,6,8 |
| MEDICINES CO      | Common equity        |           |       |             |                                   |                   |



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|                              |                              |           |        |         |    |                      |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------|
| MEDICIS                      | shares                       | 584688105 | 30847  | 1537170 | SH | DEFINED 1,2,5,6,8    |
| MEDICIS PHARMACEUT CP -CL A  | Common equity shares         |           |        |         |    |                      |
| MEDIFAST INC                 | shares                       | 584690309 | 84656  | 2251920 | SH | DEFINED 1,2,5,6,8,12 |
| MEDIFAST INC                 | Common equity shares         |           |        |         |    |                      |
| MEDTOX SCIENTIFIC INC        | shares                       | 58470H101 | 5289   | 303026  | SH | DEFINED 1,2,6,8      |
| MEDTOX SCIENTIFIC INC        | Common equity shares         |           |        |         |    |                      |
| MENS WEARHOUSE INC           | shares                       | 584977201 | 2360   | 140185  | SH | DEFINED 1,2          |
| MENS WEARHOUSE INC           | Common equity shares         |           |        |         |    |                      |
| MENTOR GRAPHICS CORP         | shares                       | 587118100 | 57990  | 1495672 | SH | DEFINED 1,2,5,6,8    |
| MENTOR GRAPHICS CORP         | Common equity shares         |           |        |         |    |                      |
| MERCER INTL INC              | shares                       | 587200106 | 46752  | 3146261 | SH | DEFINED 1,2,5,6,8,12 |
| MERCER INTL INC              | Common Stock                 | 588056101 | 91     | 11514   | SH | DEFINED 1,8          |
| MERCHANTS BANCSHARES INC/VT  | Common Stock                 | 588448100 | 2480   | 87864   | SH | DEFINED 1,2,6,17     |
| MERCURY COMPUTER SYSTEMS INC | Common equity shares         |           |        |         |    |                      |
| MERCURY COMPUTER SYSTEMS INC | shares                       | 589378108 | 8027   | 605923  | SH | DEFINED 1,2,6,8      |
| MERCURY GENERAL CORP         | Common equity shares         |           |        |         |    |                      |
| MERCURY GENERAL CORP         | shares                       | 589400100 | 114970 | 2628585 | SH | DEFINED 1,2,5,6,8,12 |
| MERIDIAN BIOSCIENCE INC      | Common equity shares         |           |        |         |    |                      |
| MERIDIAN BIOSCIENCE INC      | shares                       | 589584101 | 16286  | 840409  | SH | DEFINED 1,2,6,8      |
| MERIT MEDICAL SYSTEMS INC    | Common equity shares         |           |        |         |    |                      |
| MERIT MEDICAL SYSTEMS INC    | shares                       | 589889104 | 10701  | 861241  | SH | DEFINED 1,2,6,8      |
| MERGE HEALTHCARE INC         | Common Stock                 | 589499102 | 5774   | 986484  | SH | DEFINED 1,2,6,8      |
| MERITAGE HOMES CORP          | Common equity shares         |           |        |         |    |                      |
| MERITAGE HOMES CORP          | shares                       | 59001A102 | 16464  | 608441  | SH | DEFINED 1,2,6,8      |
| MET-PRO CORP                 | Common equity shares         |           |        |         |    |                      |
| MET-PRO CORP                 | shares                       | 590876306 | 2858   | 270738  | SH | DEFINED 1,2          |
| SILVER BULL RESOURCES INC    | Common equity shares         |           |        |         |    |                      |
| SILVER BULL RESOURCES INC    | shares                       | 827458100 | 33     | 56400   | SH | DEFINED 1            |
| METHODE ELECTRONICS INC      | Common equity shares         |           |        |         |    |                      |
| METHODE ELECTRONICS INC      | shares                       | 591520200 | 8086   | 871386  | SH | DEFINED 1,2,5,8      |
| POWERSECURE INTL INC         | Common equity shares         |           |        |         |    |                      |
| POWERSECURE INTL INC         | shares                       | 73936N105 | 2076   | 342622  | SH | DEFINED 1,2          |
| METROPOLITAN HLTH NTWRKS INC | Common Stock                 | 592142103 | 7796   | 832054  | SH | DEFINED 1,2,5,6      |
| MICREL INC                   | Common equity shares         |           |        |         |    |                      |
| MICREL INC                   | shares                       | 594793101 | 11929  | 1162572 | SH | DEFINED 1,2,5,6,8    |
| MICROVISION INC              | Common equity shares         |           |        |         |    |                      |
| MICROVISION INC              | shares                       | 594960304 | 625    | 230640  | SH | DEFINED 1,2          |
| MICROSTRATEGY INC            | Common equity shares         |           |        |         |    |                      |
| MICROSTRATEGY INC            | shares                       | 594972408 | 25059  | 178970  | SH | DEFINED 1,2,5,6,8,17 |
| MICROSEMI CORP               | Common equity shares         |           |        |         |    |                      |
| MICROSEMI CORP               | shares                       | 595137100 | 45002  | 2099020 | SH | DEFINED 1,2,5,6,8    |
| MID-AMERICA APT CMNTYS INC   | Real Estate Investment Trust | 59522J103 | 92086  | 1373750 | SH | DEFINED 1,2,3,6,8    |
| MIDAS INC                    | Common equity shares         |           |        |         |    |                      |
| MIDAS INC                    | shares                       | 595626102 | 266    | 23103   | SH | DEFINED 1,2          |
| MIDDLEBY CORP                | Common equity shares         |           |        |         |    |                      |
| MIDDLEBY CORP                | shares                       | 596278101 | 42086  | 415971  | SH | DEFINED 1,2,5,6,8    |
| MIDDLESEX WATER CO           | Common equity shares         |           |        |         |    |                      |
| MIDDLESEX WATER CO           | shares                       | 596680108 | 5906   | 312631  | SH | DEFINED 1,2,5,8      |
| MIDSOUTH BANCORP INC         | Common equity shares         |           |        |         |    |                      |
| MIDSOUTH BANCORP INC         | shares                       | 598039105 | 1635   | 120045  | SH | DEFINED 1,2          |
| MGP INGREDIENTS INC          | Common equity shares         |           |        |         |    |                      |
| MGP INGREDIENTS INC          | shares                       | 55303J106 | 962    | 178446  | SH | DEFINED 1,2          |
| MILLER (HERMAN) INC          | Common equity shares         |           |        |         |    |                      |
| MILLER (HERMAN) INC          | shares                       | 600544100 | 39709  | 1729518 | SH | DEFINED 1,2,5,6,8,12 |
| MILLER INDUSTRIES            | Common equity                |           |        |         |    |                      |

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|                             |                              |           |        |         |    |                           |
|-----------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| INC/TN                      | shares                       | 600551204 | 4075   | 241077  | SH | DEFINED 1,2               |
| MILLER ENERGY RESOURCES INC | Common equity shares         | 600527105 | 1939   | 459194  | SH | DEFINED 1,2               |
| MINE SAFETY APPLIANCES CO   | Common equity shares         | 602720104 | 38560  | 938698  | SH | DEFINED 1,2,5,6,8,12      |
| MINERALS TECHNOLOGIES INC   | Common equity shares         | 603158106 | 40640  | 621291  | SH | DEFINED 1,2,5,6,8,12      |
| MINES MANAGEMENT INC        | Common equity shares         | 603432105 | 24     | 14300   | SH | DEFINED 1                 |
| MIPS TECHNOLOGIES INC       | Common equity shares         | 604567107 | 5612   | 1031609 | SH | DEFINED 1,2,6,8           |
| MISSION WEST PROPERTIES INC | Real Estate Investment Trust | 605203108 | 3800   | 385285  | SH | DEFINED 1,2,5             |
| MITCHAM INDUSTRIES INC      | Common equity shares         | 606501104 | 6115   | 272403  | SH | DEFINED 1,2               |
| MITEK SYSTEMS INC           | Common Stock                 | 606710200 | 185    | 15900   | SH | DEFINED 1                 |
| MOBILE MINI INC             | Common equity shares         | 60740F105 | 16561  | 784340  | SH | DEFINED 1,2,5,6,8         |
| IGO INC                     | Common equity shares         | 449593102 | 18     | 20476   | SH | DEFINED 1                 |
| MODINE MANUFACTURING CO     | Common equity shares         | 607828100 | 8782   | 994820  | SH | DEFINED 1,2,6,8           |
| MOLEX INC                   | Common equity shares         | 608554200 | 4769   | 203319  | SH | DEFINED 1,2,5,8,12        |
| MONARCH CASINO & RESORT INC | Common equity shares         | 609027107 | 2091   | 203430  | SH | DEFINED 1,2               |
| MONMOUTH RE INVESTMENT CP   | REIT                         | 609720107 | 7006   | 719021  | SH | DEFINED 1,2,5,6           |
| MONRO MUFFLER BRAKE INC     | Common equity shares         | 610236101 | 34119  | 822362  | SH | DEFINED 1,2,5,6,8         |
| MOOG INC -CL A              | Common equity shares         | 615394202 | 46058  | 1073856 | SH | DEFINED 1,2,5,6,8         |
| DESTINATION MATERNITY CORP  | Common Stock                 | 25065D100 | 3718   | 200329  | SH | DEFINED 1,2,5             |
| MOTORCAR PARTS OF AMER INC  | Common Stock                 | 620071100 | 1710   | 177686  | SH | DEFINED 1,2               |
| MOVADO GROUP INC            | Common equity shares         | 624580106 | 9111   | 371232  | SH | DEFINED 1,2,8             |
| MUELLER INDUSTRIES          | Common equity shares         | 624756102 | 41471  | 912383  | SH | DEFINED 1,2,5,6,8         |
| MULTI-COLOR CORP            | Common equity shares         | 625383104 | 5344   | 237468  | SH | DEFINED 1,2,6,8           |
| MULTIMEDIA GAMES HOLDING CO | Common equity shares         | 625453105 | 6446   | 588348  | SH | DEFINED 1,2               |
| MURPHY OIL CORP             | Common equity shares         | 626717102 | 455447 | 8093996 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MYERS INDUSTRIES INC        | Common equity shares         | 628464109 | 10960  | 742970  | SH | DEFINED 1,2,8             |
| N B T BANCORP INC           | Common equity shares         | 628778102 | 15808  | 715824  | SH | DEFINED 1,2,5,6,8         |
| NCI BUILDING SYSTEMS INC    | Common equity shares         | 628852204 | 5216   | 453191  | SH | DEFINED 1,2               |
| NL INDUSTRIES               | Common equity shares         | 629156407 | 2087   | 140356  | SH | DEFINED 1,2               |
| NN INC                      | Common equity shares         | 629337106 | 2370   | 290431  | SH | DEFINED 1,2,6             |
| NTT DOCOMO INC              | American Depository Receipt  | 62942M201 | 502    | 30110   | SH | DEFINED 1,2               |
| NVE CORP                    | Common equity shares         | 629445206 | 4815   | 90770   | SH | DEFINED 1,2,8             |

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|  |                                    |           |         |          |    |                           |
|--|------------------------------------|-----------|---------|----------|----|---------------------------|
| NACCO INDUSTRIES<br>-CL A                            | Common equity<br>shares            | 629579103 | 16055   | 137953   | SH | DEFINED 1,2,6,8           |
| NAM TAI<br>ELECTRONIC                                | Common equity<br>shares            | 629865205 | 64      | 10586    | SH | DEFINED 1,6               |
| NANOMETRICS INC<br>NANOPHASE<br>TECHNOLOGIES<br>CORP | Common Stock                       | 630077105 | 7596    | 410386   | SH | DEFINED 1,2,6,8           |
| NAPCO SECURITY<br>TECH INC                           | Common equity<br>shares            | 630079101 | 4       | 10000    | SH | DEFINED 1                 |
| BBCN BANCORP INC                                     | Common equity<br>shares            | 630402105 | 38      | 12100    | SH | DEFINED 1                 |
| NASH FINCH CO  | Common equity<br>shares            | 073295107 | 29195   | 2623299  | SH | DEFINED 1,2,6,8           |
| NATIONAL BANK OF<br>GREECE                           | American<br>Depository<br>Receipt  | 631158102 | 9938    | 349717   | SH | DEFINED 1,2,5,8,17        |
| NATIONAL<br>BANKSHARES INC<br>VA                     | Common equity<br>shares            | 633643606 | 165     | 61785    | SH | DEFINED 1,2               |
| NATIONAL BEVERAGE<br>CORP                            | Common equity<br>shares            | 634865109 | 3982    | 132353   | SH | DEFINED 1,2,17            |
| NATIONAL<br>HEALTHCARE CORP                          | Common equity<br>shares            | 635017106 | 3648    | 227355   | SH | DEFINED 1,2,6,8           |
| NATIONAL FUEL GAS<br>CO                              | Common equity<br>shares            | 635906100 | 9984    | 219119   | SH | DEFINED 1,2,5,6,8,17      |
| NATIONAL HEALTH<br>INVESTORS                         | Real Estate<br>Investment<br>Trust | 636180101 | 232163  | 4824623  | SH | DEFINED 1,2,5,6,8,12,18   |
| NIC INC  | Common equity<br>shares            | 63633D104 | 27236   | 558257   | SH | DEFINED 1,2,3,6,8         |
| FIRST CALIF FINL<br>GROUP INC                        | Common equity<br>shares            | 62914B100 | 15356   | 1266018  | SH | DEFINED 1,2,6,8           |
| NATIONAL OILWELL<br>VARCO INC                        | Common equity<br>shares            | 319395109 | 105     | 18021    | SH | DEFINED 1                 |
| NATIONAL PENN<br>BANCSHARES INC                      | Common equity<br>shares            | 637071101 | 1378643 | 17347973 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NATIONAL PRESTO<br>INDS INC                          | Common equity<br>shares            | 637138108 | 40341   | 4558342  | SH | DEFINED 1,2,5,6,8         |
| NATIONAL RESEARCH<br>CORP                            | Common equity<br>shares            | 637215104 | 9204    | 121286   | SH | DEFINED 1,2,5,6,8,17      |
| NATIONAL<br>TECHNICAL SYS<br>INC                     | Common equity<br>shares            | 637372103 | 1174    | 27348    | SH | DEFINED 1,2               |
| NATIONAL WESTERN<br>LIFE -CL A                       | Common equity<br>shares            | 638104109 | 70      | 12111    | SH | DEFINED 1,17              |
| NAVIGATORS GROUP<br>INC                              | Common equity<br>shares            | 638522102 | 5966    | 43560    | SH | DEFINED 1,2,8             |
| NATURES SUNSHINE<br>PRODS INC                        | Common Stock                       | 638904102 | 11578   | 245057   | SH | DEFINED 1,2,6,8           |
| NAVARRE CORP   | Common equity<br>shares            | 639027101 | 2846    | 177736   | SH | DEFINED 1,2,6             |
| BPZ RESOURCES INC                                    | Common Stock                       | 639208107 | 44      | 24656    | SH | DEFINED 1                 |
| NAVIGANT<br>CONSULTING INC                           | Common equity<br>shares            | 055639108 | 18283   | 4536504  | SH | DEFINED 1,2,5,6,8         |
| NEOGEN CORP  | Common equity<br>shares            | 63935N107 | 15688   | 1127756  | SH | DEFINED 1,2,6,8           |
| NAVIDEA<br>BIOPHARMACEUTICALS                        | Common Stock                       | 640491106 | 19128   | 489687   | SH | DEFINED 1,2,6,8           |
| SPECTRUM<br>PHARMACEUTICALS<br>INC                   | Common Stock                       | 63937X10  | 504     | 153920   | SH | DEFINE 1,2,6              |
|  |                                    | 84763A108 | 28910   | 2289367  | SH | DEFINED 1,2,6,8,17        |

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|                               |                                   |           |       |         |    |                 |
|-------------------------------|-----------------------------------|-----------|-------|---------|----|-----------------|
| NETEASE INC                   | American<br>Depository<br>Receipt | 64110W102 | 13031 | 224276  | SH | DEFINED 1,2,6   |
| 8X8 INC                       | Common equity<br>shares           | 282914100 | 4409  | 1049834 | SH | DEFINED 1,2     |
| NETSOL<br>TECHNOLOGIES INC    | Common equity<br>shares           | 64115A204 | 9     | 23960   | SH | DEFINED 1       |
| NETSCOUT SYSTEMS<br>INC       | Common equity<br>shares           | 64115T104 | 15116 | 743279  | SH | DEFINED 1,2,6,8 |
| NETWORK EQUIPMENT<br>TECH INC | Common Stock                      | 641208103 | 28    | 26181   | SH | DEFINED 1,5     |
| NETWORK ENGINES<br>INC        | Common equity<br>shares           | 64121A107 | 33    | 23619   | SH | DEFINED 1       |
| FALCONSTOR<br>SOFTWARE INC    | Common equity<br>shares           | 306137100 | 2297  | 614126  | SH | DEFINED 1,2     |
| UNITED ONLINE INC             | Common equity<br>shares           | 911268100 | 10323 | 2111023 | SH | DEFINED 1,2,6,8 |
| NEUROCRINE<br>BIOSCIENCES INC | Common equity<br>shares           | 64125C109 | 14381 | 1804252 | SH | DEFINED 1,2,6,8 |
| NEVADA GOLD &<br>CASINOS INC  | Common equity<br>shares           | 64126Q206 | 21    | 14982   | SH | DEFINED 1       |
| NEW FRONTIER<br>MEDIA INC     | Common equity<br>shares           | 644398109 | 24    | 15757   | SH | DEFINED 1       |

| ISSUER                          | CLASS                             | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION            | MANAGERS |
|---------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|----------------------------|----------|
| NEW JERSEY<br>RESOURCES CORP    | Common equity<br>shares           | 646025106 | 41331  | 927355         | SH         |              | DEFINED 1,2,5,6,8          |          |
| EINSTEIN NOAH<br>RESTAURANT GRP | Common equity<br>shares           | 28257U104 | 1896   | 127173         | SH         |              | DEFINED 1,2                |          |
| NEWFIELD<br>EXPLORATION CO      | Common equity<br>shares           | 651290108 | 231529 | 6676162        | SH         |              | DEFINED 1,2,5,6,8,10,12,17 |          |
| NEWPARK RESOURCES               | Common equity<br>shares           | 651718504 | 25257  | 3083842        | SH         |              | DEFINED 1,2,5,6,8          |          |
| NEWPORT CORP                    | Common equity<br>shares           | 651824104 | 14496  | 817835         | SH         |              | DEFINED 1,2,6,8            |          |
| APRICUS<br>BIOSCIENCES INC      | Common equity<br>shares           | 03832V109 | 33     | 11498          | SH         |              | DEFINED 1                  |          |
| NICE SYSTEMS LTD                | American<br>Depository<br>Receipt | 653656108 | 422    | 10747          | SH         |              | DEFINED 1,6                |          |
| NICHOLAS<br>FINANCIAL INC       | Common equity<br>shares           | 65373J209 | 1665   | 126318         | SH         |              | DEFINED 1,2                |          |
| NOBLE ENERGY INC                | Common equity<br>shares           | 655044105 | 708865 | 7249701        | SH         |              | DEFINED 1,2,5,6,8,10,12,17 |          |
| NOKIA CORP                      | American<br>Depository<br>Receipt | 654902204 | 5293   | 964335         | SH         |              | DEFINED 1,2                |          |
| NORDSON CORP                    | Common equity<br>shares           | 655663102 | 72921  | 1337736        | SH         |              | DEFINED 1,2,5,6,8,12,17    |          |
| ONEOK PARTNERS<br>-LP           | Limited<br>Partnership            | 68268N103 | 7642   | 139788         | SH         |              | DEFINED 1                  |          |
| NORTHWEST NATURAL<br>GAS CO     | Common equity<br>shares           | 667655104 | 76898  | 1693750        | SH         |              | DEFINED 1,2,5,6,8,17       |          |

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|                              |                             |           |        |         |    |                           |
|------------------------------|-----------------------------|-----------|--------|---------|----|---------------------------|
| NORTHWEST PIPE CO            | Common equity shares        | 667746101 | 3895   | 183687  | SH | DEFINED 1,2,5,8           |
| NOVATEL WIRELESS INC         | Common equity shares        | 66987M604 | 2106   | 627699  | SH | DEFINED 1,2,5,6           |
| NOVARTIS AG                  | American Depository Receipt | 66987V109 | 1870   | 33722   | SH | DEFINED 1,5,12            |
| NOVAVAX INC                  | Common equity shares        | 670002104 | 2001   | 1587005 | SH | DEFINED 1,2,6             |
| UNITEK GLOBAL SERVICES INC   | Common equity shares        | 91324T302 | 507    | 150784  | SH | DEFINED 1,2               |
| NU SKIN ENTERPRISES -CL A    | Common equity shares        | 67018T105 | 71849  | 1240660 | SH | DEFINED 1,2,5,6,8         |
| NSTAR                        | Common equity shares        | 67019E107 | 147477 | 3032616 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NUMEREX CORP -CL A           | Common equity shares        | 67053A102 | 1243   | 126966  | SH | DEFINED 1,2               |
| NUTRACEUTICAL INTL CORP      | Common equity shares        | 67060Y101 | 2898   | 198884  | SH | DEFINED 1,2               |
| NUTRISYSTEM INC              | Common equity shares        | 67069D108 | 6352   | 565467  | SH | DEFINED 1,2,5,8           |
| NYMOX PHARMACEUTICAL CORP    | Common equity shares        | 67076P102 | 2418   | 300825  | SH | DEFINED 1,2               |
| O`CHARLEY`S INC              | Common equity shares        | 670823103 | 4234   | 429992  | SH | DEFINED 1,2               |
| OGE ENERGY CORP              | Common equity shares        | 670837103 | 116609 | 2179658 | SH | DEFINED 1,2,5,6,8,12,18   |
| OM GROUP INC                 | Common equity shares        | 670872100 | 20783  | 755243  | SH | DEFINED 1,2,5,6,8         |
| OSI SYSTEMS INC              | Common Stock                | 671044105 | 25812  | 421008  | SH | DEFINED 1,2,6,8           |
| OYO GEOSPACE CORP            | Common equity shares        | 671074102 | 14521  | 137850  | SH | DEFINED 1,2,6,8,17        |
| STERLING CONSTRUCTION CO INC | Common equity shares        | 859241101 | 3087   | 316373  | SH | DEFINED 1,2,8             |
| OCEANEERING INTERNATIONAL    | Common equity shares        | 675232102 | 141165 | 2619489 | SH | DEFINED 1,2,5,6,8,12,17,1 |
| OCEANFIRST FINANCIAL CORP    | Common equity shares        | 675234108 | 4097   | 287681  | SH | DEFINED 1,2               |
| INNOSPEC INC                 | Common equity shares        | 45768S105 | 15877  | 522776  | SH | DEFINED 1,2,6,8           |
| OCWEN FINANCIAL CORP         | Common equity shares        | 675746309 | 34834  | 2228640 | SH | DEFINED 1,2,6,8           |
| ITERIS INC                   | Common equity shares        | 46564T107 | 17     | 11165   | SH | DEFINED 1                 |
| ODYSSEY MARINE EXPLORATION   | Common equity shares        | 676118102 | 3519   | 1134672 | SH | DEFINED 1,2,5,6           |
| BRISTOW GROUP INC            | Common equity shares        | 110394103 | 46123  | 966327  | SH | DEFINED 1,2,6,8           |
| OIL DRI CORP AMERICA         | Common equity shares        | 677864100 | 1944   | 91385   | SH | DEFINED 1,2               |
| OIL STATES INTL INC          | Common equity shares        | 678026105 | 98236  | 1258478 | SH | DEFINED 1,2,5,6,8,12      |
| OLD DOMINION FREIGHT         | Common equity shares        | 679580100 | 53272  | 1117548 | SH | DEFINED 1,2,5,6,8         |
| OLD NATIONAL BANCORP         | Common equity shares        | 680033107 | 45908  | 3493699 | SH | DEFINED 1,2,5,6,8         |
| OLIN CORP                    | Common equity shares        | 680665205 | 137125 | 6304532 | SH | DEFINED 1,2,5,6,8,12      |
| OLYMPIC STEEL INC            | Common equity               |           |        |         |    |                           |

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|                                    |  |           |        |         |    |                            |
|------------------------------------|--|-----------|--------|---------|----|----------------------------|
| OMEGA HEALTHCARE<br>INVS INC       | shares<br>Real Estate<br>Investment<br>Trust | 68162K106 | 5025   | 209252  | SH | DEFINED 1,2,5,8            |
| OMEGA PROTEIN<br>CORP              | Common equity<br>shares                      | 681936100 | 78381  | 3686700 | SH | DEFINED 1,2,3,5,6,8,12     |
| OMNIVISION<br>TECHNOLOGIES INC     | Common equity<br>shares                      | 68210P107 | 2558   | 335980  | SH | DEFINED 1,2                |
| OMNOVA SOLUTIONS<br>INC            | Common equity<br>shares                      | 682128103 | 24092  | 1204585 | SH | DEFINED 1,2,5,6,8,17       |
| ON ASSIGNMENT INC                  | Common Stock                                 | 682129101 | 5946   | 881050  | SH | DEFINED 1,2,6              |
| ON SEMICONDUCTOR<br>CORP           | Common equity<br>shares                      | 682159108 | 13343  | 763926  | SH | DEFINED 1,2,6,8            |
| ONE LIBERTY<br>PROPERTIES INC      | Real Estate<br>Investment<br>Trust           | 682189105 | 47421  | 5262953 | SH | DEFINED 1,2,5,6,8          |
| 1-800-FLOWERS.COM                  | Common equity<br>shares                      | 682406103 | 3348   | 183098  | SH | DEFINED 1,2                |
| ONEOK INC                          | Common equity<br>shares                      | 68243Q106 | 1412   | 466528  | SH | DEFINED 1,2                |
| ONLINE RESOURCES<br>CORP           | Common equity<br>shares                      | 682680103 | 423943 | 5191728 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| ONYX<br>PHARMACEUTICALS<br>INC     | Common Stock                                 | 68273G101 | 46     | 16363   | SH | DEFINED 1                  |
| OPEN TEXT CORP                     | Common Stock                                 | 683399109 | 68169  | 1809122 | SH | DEFINED 1,2,5,6,8          |
| OPENWAVE SYSTEMS<br>INC            | Common equity<br>shares                      | 683715106 | 284    | 4639    | SH | DEFINED 1,2                |
| OPNET<br>TECHNOLOGIES INC          | Common equity<br>shares                      | 683718308 | 3707   | 1632626 | SH | DEFINED 1,2,5              |
| OPLINK<br>COMMUNICATIONS<br>INC    | Common equity<br>shares                      | 683757108 | 8561   | 295173  | SH | DEFINED 1,2,5,6,8          |
| ORASURE<br>TECHNOLOGIES INC        | Common Stock                                 | 68375Q403 | 8275   | 483690  | SH | DEFINED 1,2,6,8            |
| ORBITAL SCIENCES<br>CORP           | Common equity<br>shares                      | 68554V108 | 10347  | 900270  | SH | DEFINED 1,2,6,8            |
| MEDIVATION INC                     | Common equity<br>shares                      | 685564106 | 19479  | 1481296 | SH | DEFINED 1,2,6,8            |
| O'REILLY<br>AUTOMOTIVE INC         | Common equity<br>shares                      | 58501N101 | 68414  | 915598  | SH | DEFINED 1,2,5,6,8,17       |
| ORIENTAL<br>FINANCIAL GROUP<br>INC | Common equity<br>shares                      | 67103H107 | 446897 | 4892131 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| ORRSTOWN<br>FINANCIAL SVCS<br>INC  | Common equity<br>shares                      | 68618W100 | 17967  | 1484951 | SH | DEFINED 1,2,6,8            |
| PROTALIX<br>BIOTHERAPEUTICS<br>INC | Common equity<br>shares                      | 687380105 | 998    | 113344  | SH | DEFINED 1,2                |
| OTTER TAIL CORP                    | Common equity<br>shares                      | 74365A101 | 116    | 18400   | SH | DEFINED 1,6,8              |
| OVERSEAS<br>SHIPHOLDING<br>GROUP   | Common equity<br>shares                      | 689648103 | 15456  | 712380  | SH | DEFINED 1,2,5,6,8          |
| OWENS & MINOR INC                  | Common equity<br>shares                      | 690368105 | 7732   | 612067  | SH | DEFINED 1,2,5,6,8          |
| OWENS-ILLINOIS<br>INC              | Common equity<br>shares                      | 690732102 | 64986  | 2136909 | SH | DEFINED 1,2,5,6,8,12       |
| OXFORD INDUSTRIES<br>INC           | Common equity<br>shares                      | 690768403 | 154776 | 6631565 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| VIRNETX HOLDING                    | Common equity                                | 691497309 | 13786  | 271294  | SH | DEFINED 1,2,6,8            |

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|                                    |                                    |           |        |         |    |                        |
|------------------------------------|------------------------------------|-----------|--------|---------|----|------------------------|
| CORP                               | shares                             | 92823T108 | 19288  | 806089  | SH | DEFINED 1,2,6,8        |
| PC CONNECTION INC                  | Common equity<br>shares            | 69318J100 | 2336   | 284179  | SH | DEFINED 1,2            |
| PCTEL INC                          | Common equity<br>shares            | 69325Q105 | 322    | 48114   | SH | DEFINED 1,2            |
| PICO HOLDINGS INC                  | Common Stock                       | 693366205 | 10580  | 451388  | SH | DEFINED 1,2,6,8        |
| PLX TECHNOLOGY<br>INC              | Common equity<br>shares            | 693417107 | 3443   | 856742  | SH | DEFINED 1,2            |
| ERESEARCHTECHNOLOGY<br>INC         | Common equity<br>shares            | 29481V108 | 8360   | 1069243 | SH | DEFINED 1,2,6,8        |
| PS BUSINESS PARKS                  | Real Estate<br>Investment<br>Trust | 69360J107 | 39162  | 597509  | SH | DEFINED 1,2,3,5,6,8,17 |
| PVF CAPITAL CORP                   | Common equity<br>shares            | 693654105 | 39     | 21290   | SH | DEFINED 1              |
| PSS WORLD MEDICAL<br>INC           | Common equity<br>shares            | 69366A100 | 30989  | 1222881 | SH | DEFINED 1,2,5,6,8      |
| PREMIERE GLOBAL<br>SERVICES INC    | Common equity<br>shares            | 740585104 | 10174  | 1125278 | SH | DEFINED 1,2,6,8        |
| PACIFIC CAPITAL<br>BANCORP         | Common equity<br>shares            | 69404P200 | 3411   | 74706   | SH | DEFINED 1,2,5          |
| BANK OF HAWAII<br>CORP             | Common equity<br>shares            | 062540109 | 123040 | 2544761 | SH | DEFINED 1,2,5,6,8,12   |
| PACIFIC<br>CONTINENTAL CORP        | Common equity<br>shares            | 69412V108 | 3096   | 328529  | SH | DEFINED 1,2            |
| PACIFIC SUNWEAR<br>CALIF INC       | Common equity<br>shares            | 694873100 | 1936   | 1100486 | SH | DEFINED 1,2,5,6        |
| PAIN THERAPEUTICS<br>INC           | Common Stock                       | 69562K100 | 2447   | 681595  | SH | DEFINED 1,2,6          |
| PALATIN<br>TECHNOLOGIES INC        | Common equity<br>shares            | 696077403 | 15     | 20880   | SH | DEFINED 1              |
| PALOMAR MED<br>TECHNOLOGIES INC    | Common equity<br>shares            | 697529303 | 3746   | 401401  | SH | DEFINED 1,2,6,8        |
| PARAMOUNT GOLD<br>AND SILVER       | Common equity<br>shares            | 69924P102 | 4764   | 2107282 | SH | DEFINED 1,2,6          |
| PANHANDLE OIL &<br>GAS INC         | Common equity<br>shares            | 698477106 | 3812   | 129298  | SH | DEFINED 1,2            |
| PANTRY INC                         | Common equity<br>shares            | 698657103 | 6528   | 501885  | SH | DEFINED 1,2,5,6,8      |
| PAPA JOHNS<br>INTERNATIONAL<br>INC | Common equity<br>shares            | 698813102 | 18770  | 498350  | SH | DEFINED 1,2,6,8        |
| PAREXEL<br>INTERNATIONAL<br>CORP   | Common equity<br>shares            | 699462107 | 33162  | 1229504 | SH | DEFINED 1,2,6,8        |
| PARK<br>ELECTROCHEMICAL<br>CORP    | Common equity<br>shares            | 700416209 | 13696  | 453105  | SH | DEFINED 1,2,6,8        |
| PARK NATIONAL<br>CORP              | Common equity<br>shares            | 700658107 | 26099  | 377282  | SH | DEFINED 1,2,5,6,8,17   |
| PARK OHIO<br>HOLDINGS CORP         | Common equity<br>shares            | 700666100 | 3289   | 164124  | SH | DEFINED 1,2            |
| PARKER DRILLING<br>CO              | Common equity<br>shares            | 701081101 | 23216  | 3889445 | SH | DEFINED 1,2,5,6,8,17   |
| PARKERVISION INC                   | Common Stock                       | 701354102 | 33     | 29932   | SH | DEFINED 1              |
| PARKWAY<br>PROPERTIES INC          | Real Estate<br>Investment<br>Trust | 70159Q104 | 7911   | 755027  | SH | DEFINED 1,2,3,6,8      |
| PARLUX FRAGRANCES<br>INC           | Common equity<br>shares            | 701645103 | 61     | 10700   | SH | DEFINED 1              |
| PARTNER<br>COMMUNICATIONS          | American<br>Depository             |           |        |         |    |                        |

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|                              |                      |           |       |         |    |               |
|------------------------------|----------------------|-----------|-------|---------|----|---------------|
| CO                           | Receipt              | 70211M109 | 144   | 18972   | SH | DEFINED 1     |
| THOMPSON CREEK METALS CO INC | Common equity shares | 884768102 | 19025 | 2814082 | SH | DEFINED 1,2,6 |
| PATRIOT NATIONAL BANCORP INC | Common equity shares | 70336F104 | 53    | 28464   | SH | DEFINED 1,2   |

| ISSUER                       | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION                | MANAGERS |
|------------------------------|------------------------------|-----------|--------|-------------|-------------------|----------------------------|----------|
| PATRIOT TRANSN HOLDING INC   | Common equity shares         | 70337B102 | 2301   | 98734       | SH                | DEFINED 1,2,6              |          |
| COLLECTIVE BRANDS INC        | Common equity shares         | 19421W100 | 48490  | 2466620     | SH                | DEFINED 1,2,5,6,8,12       |          |
| MEDNAX INC                   | Common equity shares         | 58502B106 | 88593  | 1191336     | SH                | DEFINED 1,2,5,6,8,12       |          |
| PMFG INC                     | Common Stock                 | 69345P103 | 5510   | 366622      | SH                | DEFINED 1,2,6              |          |
| PEET`S COFFEE & TEA INC      | Common equity shares         | 705560100 | 19761  | 268178      | SH                | DEFINED 1,2,6,8            |          |
| PEGASYSTEMS INC              | Common equity shares         | 705573103 | 12393  | 324695      | SH                | DEFINED 1,2,6,8            |          |
| PENN NATIONAL GAMING INC     | Common equity shares         | 707569109 | 34436  | 801172      | SH                | DEFINED 1,2,5,6,8,12       |          |
| PENN VIRGINIA CORP           | Common equity shares         | 707882106 | 5175   | 1137609     | SH                | DEFINED 1,2,6,8            |          |
| PENNS WOODS BANCORP INC      | Common equity shares         | 708430103 | 2633   | 64438       | SH                | DEFINED 1,2                |          |
| METRO BANCORP INC            | Common equity shares         | 59161R101 | 2963   | 253288      | SH                | DEFINED 1,2                |          |
| PENNSYLVANIA RE INVS TRUST   | Real Estate Investment Trust | 709102107 | 27933  | 1829490     | SH                | DEFINED 1,2,3,6,8          |          |
| PEOPLES BANCORP INC/OH       | Common equity shares         | 709789101 | 3963   | 225775      | SH                | DEFINED 1,2,8              |          |
| PEOPLE`S UNITED FINL INC     | Common equity shares         | 712704105 | 235183 | 17762898    | SH                | DEFINED 1,2,5,6,8,10,12,17 |          |
| RENASANT CORP                | Common equity shares         | 75970E107 | 8836   | 542625      | SH                | DEFINED 1,2,8              |          |
| PEP BOYS-MANNY MOE & JACK    | Common equity shares         | 713278109 | 25048  | 1679052     | SH                | DEFINED 1,2,6,8            |          |
| BRF - BRASIL FOODS SA        | American Depository Receipt  | 10552T107 | 16984  | 848802      | SH                | DEFINED 1,2,5,6,10         |          |
| PEREGRINE PHARMACEUTICLS INC | Common equity shares         | 713661304 | 714    | 1317875     | SH                | DEFINED 1,2,5              |          |
| PERFICIENT INC               | Common equity shares         | 71375U101 | 6476   | 539605      | SH                | DEFINED 1,2,5,6,8          |          |
| PERFORMANCE TECHNOLOGIES INC | Common equity shares         | 71376K102 | 37     | 13957       | SH                | DEFINED 1                  |          |
| PERICOM SEMICONDUCTOR CORP   | Common equity shares         | 713831105 | 5074   | 627406      | SH                | DEFINED 1,2,6,8            |          |
| TUTOR PERINI CORP            | Common equity shares         | 901109108 | 10363  | 665287      | SH                | DEFINED 1,2,5,6,8,17       |          |
| PERMA-FIX                    | Common equity                |           |        |             |                   |                            |          |



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|                              |                             |           |        |         |    |                           |
|------------------------------|-----------------------------|-----------|--------|---------|----|---------------------------|
| ENVIRONMENTAL SVCS           | shares                      | 714157104 | 54     | 33700   | SH | DEFINED 1                 |
| PERRIGO CO                   | Common equity shares        | 714290103 | 351260 | 3399971 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TELEKOMUNIKASI INDONESIA     | American Depository Receipt | 715684106 | 3372   | 111084  | SH | DEFINED 1,2,6             |
| PERVASIVE SOFTWARE INC       | Common equity shares        | 715710109 | 63     | 10400   | SH | DEFINED 1                 |
| PETMED EXPRESS INC           | Common equity shares        | 716382106 | 5600   | 452508  | SH | DEFINED 1,2,5,8           |
| PETROCHINA CO LTD            | American Depository Receipt | 71646E100 | 1902   | 13525   | SH | DEFINED 1,6               |
| PETROLEO BRASILEIRO SA       | American Depository Receipt | 71654V101 | 229646 | 8984603 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| PETROBRAS-PETROLEO BRASILIER | American Depository Receipt | 71654V408 | 236851 | 8917447 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| PETROLEUM DEVELOPMENT CORP   | Common equity shares        | 716578109 | 31138  | 839598  | SH | DEFINED 1,2,5,6,8         |
| PHI INC                      | Common equity shares        | 69336T205 | 6187   | 267140  | SH | DEFINED 1,2,8             |
| PETROQUEST ENERGY INC        | Common equity shares        | 716748108 | 19594  | 3191893 | SH | DEFINED 1,2,6,8           |
| PHARMACYCLICS INC            | Common Stock                | 716933106 | 41347  | 1489377 | SH | DEFINED 1,2,6,8,17        |
| PAR PHARMACEUTICAL COS INC   | Common equity shares        | 69888P106 | 44048  | 1137391 | SH | DEFINED 1,2,5,6,8         |
| ACCELRYX INC                 | Common Stock                | 00430U103 | 8676   | 1087749 | SH | DEFINED 1,2,6,8           |
| AQUA AMERICA INC             | Common equity shares        | 03836W103 | 70609  | 3167693 | SH | DEFINED 1,2,5,6,8,10,12   |
| PLDT-PHILIPPINE LNG DIST TEL | American Depository Receipt | 718252604 | 30125  | 484404  | SH | DEFINED 1,2,5,6,18        |
| PVH CORP                     | Common equity shares        | 693656100 | 130164 | 1457128 | SH | DEFINED 1,2,5,6,8,12,17,1 |
| PHOTRONICS INC               | Common equity shares        | 719405102 | 7252   | 1090451 | SH | DEFINED 1,2,6,8           |
| PIEDMONT NATURAL GAS CO      | Common equity shares        | 720186105 | 147209 | 4737961 | SH | DEFINED 1,2,5,6,8         |
| PIER 1 IMPORTS INC/DE        | Common equity shares        | 720279108 | 85721  | 4715146 | SH | DEFINED 1,2,6,8           |
| PINNACLE ENTERTAINMENT INC   | Common equity shares        | 723456109 | 17679  | 1536472 | SH | DEFINED 1,2,5,6,8         |
| EDELMAN FINANCIAL GROUP INC  | Common equity shares        | 27943Q105 | 2418   | 365823  | SH | DEFINED 1,2               |
| PINNACLE FINL PARTNERS INC   | Common equity shares        | 72346Q104 | 22295  | 1215217 | SH | DEFINED 1,2,6,8           |
| AGILYSYS INC                 | Common equity shares        | 00847J105 | 3737   | 415751  | SH | DEFINED 1,2,6             |
| BRINKS CO                    | Common equity shares        | 109696104 | 39002  | 1634069 | SH | DEFINED 1,2,5,6,8,12,17   |
| PIXELWORKS INC               | Common equity shares        | 72581M305 | 30     | 13163   | SH | DEFINED 1                 |
| PLAINS ALL AMER PIPELINE -LP | Limited Partnership         | 726503105 | 12288  | 156631  | SH | DEFINED 1                 |
| PLANAR SYSTEMS INC           | Common equity shares        | 726900103 | 36     | 15500   | SH | DEFINED 1                 |
| PLANTRONICS INC              | Common equity               |           |        |         |    |                           |

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|                              |                              |           |         |         |    |                           |
|------------------------------|------------------------------|-----------|---------|---------|----|---------------------------|
| POLARIS INDUSTRIES INC       | shares                       | 727493108 | 56570   | 1405258 | SH | DEFINED 1,2,5,6,8,12      |
| RALPH LAUREN CORP            | Common equity shares         | 731068102 | 109644  | 1519692 | SH | DEFINED 1,2,5,6,8,12      |
| POLYCOM INC                  | Common equity shares         | 751212101 | 399138  | 2289536 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| POLYONE CORP                 | Common equity shares         | 73172K104 | 74550   | 3909223 | SH | DEFINED 1,2,5,6,8,12      |
| POST PROPERTIES INC          | Real Estate Investment Trust | 73179P106 | 30900   | 2146062 | SH | DEFINED 1,2,6,8           |
| POTASH CORP SASK INC         | Common equity shares         | 737464107 | 88478   | 1888170 | SH | DEFINED 1,2,3,5,6,8       |
| POTLATCH CORP                | REIT                         | 73755L107 | 10102   | 221085  | SH | DEFINED 2,5,17            |
| POWELL INDUSTRIES INC        | Common equity shares         | 737630103 | 38525   | 1229333 | SH | DEFINED 1,2,5,6,8,12      |
| POWER INTEGRATIONS INC       | Common equity shares         | 739128106 | 5935    | 173425  | SH | DEFINED 1,2,6,8           |
| POWERWAVE TECHNOLOGIES INC   | Common equity shares         | 739276103 | 22574   | 608008  | SH | DEFINED 1,2,6,8           |
| POZEN INC                    | Common equity shares         | 739363307 | 1304    | 634697  | SH | DEFINED 1,2,6,8           |
| PREFORMED LINE PRODUCTS CO   | Common Stock                 | 73941U102 | 3385    | 563659  | SH | DEFINED 1,2,5,6           |
| PRESIDENTIAL LIFE CORP       | Common equity shares         | 740444104 | 3782    | 57697   | SH | DEFINED 1,2               |
| PRESSTEK INC                 | Common equity shares         | 740884101 | 5422    | 474415  | SH | DEFINED 1,2               |
| PRICELINE.COM INC            | Common equity shares         | 741113104 | 12      | 21219   | SH | DEFINED 1                 |
| PRICESMART INC               | Common equity shares         | 741503403 | 1274247 | 1775926 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RADNET INC                   | Common equity shares         | 741511109 | 34470   | 473422  | SH | DEFINED 1,2,6,8           |
| PRIVATEBANCORP INC           | Common equity shares         | 750491102 | 1749    | 550248  | SH | DEFINED 1,2               |
| PRGX GLOBAL INC              | Common equity shares         | 742962103 | 40983   | 2701623 | SH | DEFINED 1,2,5,6,8         |
| PROGENICS PHARMACEUTICAL INC | Common Stock                 | 69357C503 | 1911    | 303960  | SH | DEFINED 1,2               |
| PROGRESS SOFTWARE CORP       | Common equity shares         | 743187106 | 6316    | 637590  | SH | DEFINED 1,2,6             |
| PROSPERITY BANCSHARES INC    | Common Stock                 | 743312100 | 33395   | 1413868 | SH | DEFINED 1,2,5,6,8         |
| PROTECTIVE LIFE CORP         | Common equity shares         | 743606105 | 138208  | 3017589 | SH | DEFINED 1,2,5,6,8,12,17   |
| PDL BIOPHARMA INC            | Common equity shares         | 743674103 | 67728   | 2286481 | SH | DEFINED 1,2,5,6,8,12      |
| PROVIDENT NEW YORK BANCORP   | Common Stock                 | 69329Y104 | 22731   | 3579756 | SH | DEFINED 1,2,6,8,17        |
| PNM RESOURCES INC            | Common equity shares         | 744028101 | 6085    | 718619  | SH | DEFINED 1,2,8             |
| ARGAN INC                    | Common equity shares         | 69349H107 | 52115   | 2847610 | SH | DEFINED 1,2,5,6,8,12,17   |
| QUAKER CHEMICAL CORP         | Common equity shares         | 04010E109 | 2109    | 131472  | SH | DEFINED 1,2               |
| QUALITY SYSTEMS INC          | Common equity shares         | 747316107 | 10815   | 273994  | SH | DEFINED 1,2,8             |
| QUANEX BUILDING PRODUCTS     | Common equity shares         | 747582104 | 36961   | 845224  | SH | DEFINED 1,2,5,6,8         |
|                              |                              | 747619104 | 28859   | 1636907 | SH | DEFINED 1,2,5,6,8         |

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|                              |                              |           |        |          |    |         |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|---------------------------|
| QUANTA SERVICES INC          | Common equity shares         | 74762E102 | 157160 | 7518946  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| QUANTUM CORP                 | Common equity shares         | 747906204 | 11908  | 4543854  | SH | DEFINED | 1, 2, 6, 8                |
| QUEPASA CORP                 | Common Stock                 | 74833W206 | 470    | 106249   | SH | DEFINED | 1, 2, 17                  |
| QUEST SOFTWARE INC           | Common equity shares         | 74834T103 | 42061  | 1807562  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| QUESTAR CORP                 | Common equity shares         | 748356102 | 264338 | 13724266 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| QUESTCOR PHARMACEUTICALS INC | Common Stock                 | 74835Y101 | 62032  | 1648913  | SH | DEFINED | 1, 2, 5, 6, 8             |
| QUICKLOGIC CORP              | Common equity shares         | 74837P108 | 61     | 22118    | SH | DEFINED | 1                         |
| QUICKSILVER RESOURCES INC    | Common equity shares         | 74837R104 | 27288  | 5414421  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12     |
| QUIKSILVER INC               | Common equity shares         | 74838C106 | 11097  | 2746256  | SH | DEFINED | 1, 2, 5, 6, 8             |
| QUIDEL CORP                  | Common Stock                 | 74838J101 | 10015  | 545101   | SH | DEFINED | 1, 2, 5, 6, 8             |
| DORMAN PRODUCTS INC          | Common equity shares         | 258278100 | 10584  | 209204   | SH | DEFINED | 1, 2, 6, 8                |
| RAIT FINANCIAL TRUST         | Real Estate Investment Trust | 749227609 | 3397   | 682338   | SH | DEFINED | 1, 2, 6, 8                |
| RLI CORP                     | Common equity shares         | 749607107 | 150304 | 2098047  | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| PREMIER EXHIBITIONS INC      | Common equity shares         | 74051E102 | 48     | 13600    | SH | DEFINED | 1                         |
| RPC INC                      | Common equity shares         | 749660106 | 16502  | 1555363  | SH | DEFINED | 1, 2, 6, 8                |
| RPM INTERNATIONAL INC        | Common equity shares         | 749685103 | 270374 | 10323642 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| RTI INTL METALS INC          | Common equity shares         | 74973W107 | 36775  | 1594807  | SH | DEFINED | 1, 2, 6, 8                |
| RF MICRO DEVICES INC         | Common equity shares         | 749941100 | 46110  | 9259568  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| ENDOLOGIX INC                | Common Stock                 | 29266S106 | 13070  | 892071   | SH | DEFINED | 1, 2, 6, 8                |
| RADIO ONE INC                | Common equity shares         | 75040P405 | 26     | 26403    | SH | DEFINED | 1                         |
| RADISYS CORP                 | Common equity shares         | 750459109 | 3352   | 452597   | SH | DEFINED | 1, 2, 5                   |
| RAINMAKER SYSTEMS INC        | Common Stock                 | 750875304 | 10     | 12722    | SH | DEFINED | 1, 2                      |

| ISSUER                     | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS                  |
|----------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|---------------------------|
| RALCORP HOLDINGS INC       | Common equity shares | 751028101 | 113175 | 1527543     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 17 |
| RAMTRON INTERNATIONAL CORP | Common equity shares | 751907304 | 35     | 17500       | SH                | DEFINED     | 1                         |
| RANGE RESOURCES CORP       | Common equity shares | 75281A109 | 396685 | 6822869     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 17 |
| RAVEN INDUSTRIES           | Common equity        |           |        |             |                   |             |                           |

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|                                 |                                    |           |        |          |    |                           |
|---------------------------------|------------------------------------|-----------|--------|----------|----|---------------------------|
| INC                             | shares                             | 754212108 | 21561  | 353368   | SH | DEFINED 1,2,6,8           |
| RAYMOND JAMES<br>FINANCIAL CORP | Common equity<br>shares            | 754730109 | 89256  | 2443193  | SH | DEFINED 1,2,5,6,8,12      |
| EVOLUTION<br>PETROLEUM CORP     | Common equity<br>shares            | 30049A107 | 2162   | 232322   | SH | DEFINED 1,2               |
| REALNETWORKS INC                | Common equity<br>shares            | 75605L708 | 4275   | 430465   | SH | DEFINED 1,2,6,8           |
| REALTY INCOME<br>CORP           | Real Estate<br>Investment<br>Trust | 756109104 | 129509 | 3343772  | SH | DEFINED 1,2,3,5,6,8,12    |
| MIDWAY GOLD CORP                | Common equity<br>shares            | 598153104 | 1904   | 1330912  | SH | DEFINED 1,2,6             |
| RED HAT INC                     | Common equity<br>shares            | 756577102 | 420925 | 7028045  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CRAFT BREW<br>ALLIANCE INC      | Common equity<br>shares            | 224122101 | 1012   | 132332   | SH | DEFINED 1,2               |
| REDWOOD TRUST INC               | Real Estate<br>Investment<br>Trust | 758075402 | 19037  | 1699751  | SH | DEFINED 1,2,5,6,8         |
| REGAL-BELOIT CORP               | Common equity<br>shares            | 758750103 | 63840  | 973934   | SH | DEFINED 1,2,5,6,8,12      |
| REGENERON<br>PHARMACEUT         | Common Stock                       | 75886F107 | 221787 | 1901848  | SH | DEFINED 1,2,5,6,8,12      |
| RTI BIOLOGICS INC               | Common Stock                       | 74975N105 | 5073   | 1370896  | SH | DEFINED 1,2,6,8           |
| RELIANCE STEEL &<br>ALUMINUM CO | Common equity<br>shares            | 759509102 | 116898 | 2069811  | SH | DEFINED 1,2,5,6,8,12      |
| REPLIGEN CORP                   | Common equity<br>shares            | 759916109 | 173    | 29290    | SH | DEFINED 1,5               |
| RENTECH INC                     | Common equity<br>shares            | 760112102 | 9000   | 4327397  | SH | DEFINED 1,2,5,6,8         |
| RENTRAK CORP                    | Common equity<br>shares            | 760174102 | 3989   | 175750   | SH | DEFINED 1,2,5             |
| REPUBLIC BANCORP<br>INC/KY      | Common equity<br>shares            | 760281204 | 5281   | 220894   | SH | DEFINED 1,2,6,8           |
| REPUBLIC FIRST<br>BANCORP INC   | Common equity<br>shares            | 760416107 | 32     | 13749    | SH | DEFINED 1                 |
| RESEARCH<br>FRONTIERS INC       | Common equity<br>shares            | 760911107 | 46     | 13270    | SH | DEFINED 1                 |
| RESEARCH IN<br>MOTION LTD       | Common Stock                       | 760975102 | 1957   | 132931   | SH | DEFINED 1,2,5,8           |
| RESMED INC                      | Common equity<br>shares            | 761152107 | 101816 | 3293940  | SH | DEFINED 1,2,5,6,8,12      |
| RESOURCE AMERICA<br>INC         | Common equity<br>shares            | 761195205 | 67     | 10801    | SH | DEFINED 1                 |
| RESOURCES<br>CONNECTION INC     | Common equity<br>shares            | 76122Q105 | 14866  | 1058137  | SH | DEFINED 1,2,5,6,8         |
| REX AMERICAN<br>RESOURCES CORP  | Common equity<br>shares            | 761624105 | 6604   | 215038   | SH | DEFINED 1,2               |
| RICHARDSON<br>ELECTRONICS LTD   | Common Stock                       | 763165107 | 3821   | 318917   | SH | DEFINED 1,2,6             |
| RIGEL<br>PHARMACEUTICALS<br>INC | Common Stock                       | 766559603 | 12829  | 1593930  | SH | DEFINED 1,2,5,6,8         |
| RIMAGE CORP                     | Common equity<br>shares            | 766721104 | 1748   | 174641   | SH | DEFINED 1,2,6             |
| RITCHIE BROS<br>AUCTIONEERS INC | Common equity<br>shares            | 767744105 | 314    | 13200    | SH | DEFINED 1                 |
| RITE AID CORP                   | Common equity<br>shares            | 767754104 | 33563  | 19289924 | SH | DEFINED 1,2,5,6,8,12,17   |
| RIVERVIEW BANCORP<br>INC        | Common equity<br>shares            | 769397100 | 29     | 12835    | SH | DEFINED 1                 |
| ROBBINS & MYERS                 | Common equity                      |           |        |          |    |                           |

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|                   |               |           |        |         |    |                           |
|-------------------|---------------|-----------|--------|---------|----|---------------------------|
| INC               | shares        | 770196103 | 48116  | 924454  | SH | DEFINED 1,2,5,6,8         |
| ROCK-TENN CO      | Common equity |           |        |         |    |                           |
|                   | shares        | 772739207 | 123524 | 1828341 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ROCKWELL MED      | Common equity |           |        |         |    |                           |
| TECHNOLOGIES      | shares        | 774374102 | 2389   | 252412  | SH | DEFINED 1,2               |
| ROFIN SINAR       | Common equity |           |        |         |    |                           |
| TECHNOLOGIES INC  | shares        | 775043102 | 15963  | 605409  | SH | DEFINED 1,2,5,6,8         |
| ROGERS            | Common equity |           |        |         |    |                           |
| COMMUNICATIONS    | shares        |           |        |         |    |                           |
| -CL B             |               | 775109200 | 753    | 18969   | SH | DEFINED 1,2               |
| ROGERS CORP       | Common equity |           |        |         |    |                           |
|                   | shares        | 775133101 | 13095  | 337805  | SH | DEFINED 1,2,6,8           |
| ROLLINS INC       | Common equity |           |        |         |    |                           |
|                   | shares        | 775711104 | 42549  | 1999566 | SH | DEFINED 1,2,5,6,8,12      |
| SUREWEST          | Common Stock  |           |        |         |    |                           |
| COMMUNICATIONS    |               | 868733106 | 5256   | 233159  | SH | DEFINED 1,2               |
| ROYAL BANK OF     | Common equity |           |        |         |    |                           |
| CANADA            | shares        | 780087102 | 559    | 9637    | SH | DEFINED 1                 |
| ROYAL GOLD INC    | Common equity |           |        |         |    |                           |
|                   | shares        | 780287108 | 65213  | 999879  | SH | DEFINED 1,2,5,6,8         |
| HARRIS TEETER     | Common equity |           |        |         |    |                           |
| SUPERMARKETS      | shares        | 414585109 | 72447  | 1806677 | SH | DEFINED 1,2,5,6,8,12      |
| RUDOLPH           | Common equity |           |        |         |    |                           |
| TECHNOLOGIES INC  | shares        | 781270103 | 7592   | 683559  | SH | DEFINED 1,2               |
| KID BRANDS INC    | Common equity |           |        |         |    |                           |
|                   | shares        | 49375T100 | 56     | 20047   | SH | DEFINED 1                 |
| S & T BANCORP INC | Common equity |           |        |         |    |                           |
|                   | shares        | 783859101 | 16193  | 746547  | SH | DEFINED 1,2,5,6,8         |
| SBA               | Common equity |           |        |         |    |                           |
| COMMUNICATIONS    | shares        |           |        |         |    |                           |
| CORP              |               | 78388J106 | 99061  | 1949609 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| IDENTIVE GROUP    | Common equity |           |        |         |    |                           |
| INC               | shares        | 45170X106 | 1067   | 511427  | SH | DEFINED 1,2               |
| POOL CORP         | Common equity |           |        |         |    |                           |
|                   | shares        | 73278L105 | 43046  | 1150406 | SH | DEFINED 1,2,5,6,8         |
| SJW CORP          | Common equity |           |        |         |    |                           |
|                   | shares        | 784305104 | 6553   | 271810  | SH | DEFINED 1,2,8             |
| SRS LABS INC      | Common equity |           |        |         |    |                           |
|                   | shares        | 78464M106 | 1406   | 202193  | SH | DEFINED 1,2               |
| SABA SOFTWARE INC | Common equity |           |        |         |    |                           |
|                   | shares        | 784932600 | 5165   | 526700  | SH | DEFINED 1,2,5             |
| S Y BANCORP INC   | Common equity |           |        |         |    |                           |
|                   | shares        | 785060104 | 5383   | 232112  | SH | DEFINED 1,2,8,17          |
| SMITH & WESSON    | Common equity |           |        |         |    |                           |
| HOLDING CORP      | shares        | 831756101 | 8912   | 1150247 | SH | DEFINED 1,2,5,6,8         |
| SAFEGUARD         | Common equity |           |        |         |    |                           |
| SCIENTIFICS INC   | shares        | 786449207 | 6994   | 406512  | SH | DEFINED 1,2,5,6,8         |
| SM ENERGY CO      | Common equity |           |        |         |    |                           |
|                   | shares        | 78454L100 | 112552 | 1590391 | SH | DEFINED 1,2,5,6,8,12,18   |
| GASCO ENERGY INC  | Common equity |           |        |         |    |                           |
|                   | shares        | 367220100 | 22     | 85700   | SH | DEFINED 1                 |
| SANDERSON FARMS   | Common equity |           |        |         |    |                           |
| INC               | shares        | 800013104 | 25133  | 473888  | SH | DEFINED 1,2,6,8,17        |
| SANDY SPRING      | Common equity |           |        |         |    |                           |
| BANCORP INC       | shares        | 800363103 | 8532   | 469520  | SH | DEFINED 1,2,6,8           |
| SANGAMO           | Common equity |           |        |         |    |                           |
| BIOSCIENCES INC   | shares        | 800677106 | 4729   | 965169  | SH | DEFINED 1,2,5,6,8         |
| SAPIENT CORP      | Common equity |           |        |         |    |                           |
|                   | shares        | 803062108 | 27174  | 2182865 | SH | DEFINED 1,2,5,6,8         |
| SAPPI LTD         | American      |           |        |         |    |                           |
|                   | Depository    |           |        |         |    |                           |
|                   | Receipt       | 803069202 | 148    | 40156   | SH | DEFINED 1,6               |

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|                                    |                                    |           |        |         |    |                            |
|------------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| SASOL LTD                          | American<br>Depository<br>Receipt  | 803866300 | 11587  | 238215  | SH | DEFINED 1,6                |
| SATCON TECHNOLOGY<br>CORP          | Common equity<br>shares            | 803893106 | 611    | 1698536 | SH | DEFINED 1,2,6              |
| SAUER-DANFOSS INC                  | Common equity<br>shares            | 804137107 | 12508  | 266106  | SH | DEFINED 1,2,6,8            |
| SAUL CENTERS INC                   | Real Estate<br>Investment<br>Trust | 804395101 | 11040  | 273495  | SH | DEFINED 1,2,3,5,6,8        |
| SCANSOURCE INC                     | Common equity<br>shares            | 806037107 | 21346  | 572088  | SH | DEFINED 1,2,6,8            |
| NUANCE<br>COMMUNICATIONS<br>INC    | Common equity<br>shares            | 67020Y100 | 102538 | 4008690 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| SCHAWK INC -CL A                   | Common equity<br>shares            | 806373106 | 3501   | 279977  | SH | DEFINED 1,2,8              |
| SCHEIN (HENRY)<br>INC              | Common equity<br>shares            | 806407102 | 196821 | 2600766 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| SIRONA DENTAL<br>SYSTEMS INC       | Common equity<br>shares            | 82966C103 | 34901  | 677218  | SH | DEFINED 1,2,5,6,8          |
| SCHNITZER STEEL<br>INDS -CL A      | Common equity<br>shares            | 806882106 | 33132  | 830330  | SH | DEFINED 1,2,5,6,8          |
| SCHOLASTIC CORP                    | Common equity<br>shares            | 807066105 | 31105  | 881619  | SH | DEFINED 1,2,5,6,8,12       |
| SCHOOL SPECIALTY<br>INC            | Common equity<br>shares            | 807863105 | 1237   | 350200  | SH | DEFINED 1,2,8              |
| SCHULMAN (A.) INC                  | Common equity<br>shares            | 808194104 | 21311  | 788939  | SH | DEFINED 1,2,6,8            |
| SCHWEITZER-<br>MAUDUIT INTL INC    | Common equity<br>shares            | 808541106 | 20161  | 291910  | SH | DEFINED 1,2,6              |
| SCICLONE<br>PHARMACEUTICALS<br>INC | Common Stock                       | 80862K104 | 4458   | 706354  | SH | DEFINED 1,2,6              |
| SCOTTS<br>MIRACLE-GRO CO           | Common equity<br>shares            | 810186106 | 54921  | 1014083 | SH | DEFINED 1,2,5,6,8,12       |
| SEABOARD CORP                      | Common equity<br>shares            | 811543107 | 12859  | 6592    | SH | DEFINED 1,2,6,8,17         |
| SEACHANGE<br>INTERNATIONAL<br>INC  | Common Stock                       | 811699107 | 4281   | 549795  | SH | DEFINED 1,2,5,6            |
| SEACOAST BANKING<br>CORP/FL        | Common equity<br>shares            | 811707306 | 1765   | 1003090 | SH | DEFINED 1,2                |
| SEACOR HOLDINGS<br>INC             | Common equity<br>shares            | 811904101 | 38865  | 405736  | SH | DEFINED 1,2,5,6,8,17       |
| SELECT COMFORT<br>CORP             | Common equity<br>shares            | 81616X103 | 85017  | 2624872 | SH | DEFINED 1,2,6,8,17         |
| SELECTIVE INS<br>GROUP INC         | Common equity<br>shares            | 816300107 | 22666  | 1287009 | SH | DEFINED 1,2,5,6,8          |
| SEMTECH CORP                       | Common equity<br>shares            | 816850101 | 64259  | 2257945 | SH | DEFINED 1,2,5,6,8,12       |
| SENECA FOODS CORP                  | Common Stock                       | 817070501 | 4725   | 179272  | SH | DEFINED 1,2                |
| SENECO<br>TECHNOLOGIES INC         | Common equity<br>shares            | 817208408 | 9      | 33100   | SH | DEFINED 1                  |
| SENIOR HOUSING<br>PPTYS TRUST      | Real Estate<br>Investment<br>Trust | 81721M109 | 135168 | 6130075 | SH | DEFINED 1,2,3,5,6,8,12     |
| SENSIENT<br>TECHNOLOGIES<br>CORP   | Common equity<br>shares            | 81725T100 | 62416  | 1642587 | SH | DEFINED 1,2,5,6,8,12,17    |
| SEQUENOM INC                       | Common Stock                       | 817337405 | 8893   | 2184687 | SH | DEFINED 1,2,6,8            |
| SERVICE CORP                       | Common equity                      |           |        |         |    |                            |

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|                              |                         |           |        |         |    |         |                 |
|------------------------------|-------------------------|-----------|--------|---------|----|---------|-----------------|
| INTERNATIONAL SHAW GROUP INC | shares<br>Common equity | 817565104 | 63239  | 5615744 | SH | DEFINED | 1,2,5,6,8,12    |
| SHENANDOAH TELECOMMUN CO     | shares<br>Common equity | 820280105 | 125239 | 3949315 | SH | DEFINED | 1,2,5,6,8,12,19 |
| SHILOH INDUSTRIES INC        | shares<br>Common equity | 82312B106 | 5056   | 453653  | SH | DEFINED | 1,2,8           |
| SHOE CARNIVAL INC            | shares<br>Common equity | 824543102 | 858    | 89871   | SH | DEFINED | 1,2,6           |
| SHUFFLE MASTER INC           | shares<br>Common equity | 824889109 | 5946   | 184572  | SH | DEFINED | 1,2,5,8         |
| NV ENERGY INC                | shares<br>Common equity | 825549108 | 21092  | 1198182 | SH | DEFINED | 1,2,6,8         |
| SIGMA DESIGNS INC            | shares<br>Common Stock  | 67073Y106 | 86093  | 5340676 | SH | DEFINED | 1,2,5,6,8,12    |
| SIGA TECHNOLOGIES INC        | shares<br>Common Stock  | 826565103 | 3713   | 716696  | SH | DEFINED | 1,2,5,6,8       |
| SILICON LABORATORIES INC     | shares<br>Common equity | 826917106 | 2148   | 639576  | SH | DEFINED | 1,2,6,8         |
| SILGAN HOLDINGS INC          | shares<br>Common equity | 826919102 | 45830  | 1065693 | SH | DEFINED | 1,2,5,6,8,12    |
|                              | shares                  | 827048109 | 46085  | 1042585 | SH | DEFINED | 1,2,5,6,8,12    |

| ISSUER                      | CLASS                             | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | MANAGERS        |
|-----------------------------|-----------------------------------|-----------|--------|-------------|-------------------|--------------|-----------------|
| SILICON IMAGE INC           | Common equity<br>shares           | 82705T102 | 9759   | 1659644     | SH                | DEFINED      | 1,2,6,8         |
| SVB FINANCIAL GROUP         | Common equity<br>shares           | 78486Q101 | 158480 | 2463188     | SH                | DEFINED      | 1,2,5,6,8,12,17 |
| SILICONWARE PRECISION INDS  | American<br>Depository<br>Receipt | 827084864 | 11507  | 1905077     | SH                | DEFINED      | 1,2,4,5,6,8     |
| SIMMONS FIRST NATL CP -CL A | Common equity<br>shares           | 828730200 | 9502   | 368026      | SH                | DEFINED      | 1,2,6,8,17      |
| STEC INC                    | Common equity<br>shares           | 784774101 | 7421   | 786058      | SH                | DEFINED      | 1,2,5,6,8       |
| SIMPSON MANUFACTURING INC   | Common equity<br>shares           | 829073105 | 47522  | 1473559     | SH                | DEFINED      | 1,2,5,6,8       |
| SINCLAIR BROADCAST GP -CL A | Common equity<br>shares           | 829226109 | 12954  | 1171505     | SH                | DEFINED      | 1,2,6,8         |
| SINOPEC SHANGHAI PETROCHEM  | American<br>Depository<br>Receipt | 82935M109 | 404    | 11232       | SH                | DEFINED      | 1,6             |
| SKECHERS U S A INC          | Common equity<br>shares           | 830566105 | 9819   | 771768      | SH                | DEFINED      | 1,2,6,8         |
| SKYLINE CORP                | Common equity<br>shares           | 830830105 | 1090   | 142168      | SH                | DEFINED      | 1,2             |
| SKYWEST INC                 | Common equity<br>shares           | 830879102 | 14234  | 1288048     | SH                | DEFINED      | 1,2,5,6,8,17    |
| SMITH (A O) CORP            | Common equity<br>shares           | 831865209 | 84236  | 1874050     | SH                | DEFINED      | 1,2,5,6,8,17    |
| SMITH MICRO SOFTWARE INC    | Common equity<br>shares           | 832154108 | 1557   | 669219      | SH                | DEFINED      | 1,2,6           |
| SMITHFIELD FOODS            | Common equity                     |           |        |             |                   |              |                 |

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|                              |                              |           |        |          |    |                            |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| INC                          | shares                       | 832248108 | 108547 | 4927289  | SH | DEFINED 1,2,5,6,8,12,17    |
| SMUCKER (JM) CO              | Common equity                |           |        |          |    |                            |
|                              | shares                       | 832696405 | 357949 | 4399545  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| SOC QUIMICA Y MINERA DE CHI  | American Depository Receipt  | 833635105 | 38516  | 656484   | SH | DEFINED 1,2,5,6            |
| SOHU.COM INC                 | Common equity                |           |        |          |    |                            |
|                              | shares                       | 83408W103 | 3443   | 62374    | SH | DEFINED 1,2,6              |
| SOLITARIO EXPLORATION & RLTY | Common equity                |           |        |          |    |                            |
|                              | shares                       | 8342EP107 | 20     | 14685    | SH | DEFINED 1                  |
| SONIC CORP                   | Common equity                |           |        |          |    |                            |
|                              | shares                       | 835451105 | 10470  | 1363099  | SH | DEFINED 1,2,5,6,8          |
| SONIC AUTOMOTIVE INC -CL A   | Common equity                |           |        |          |    |                            |
|                              | shares                       | 83545G102 | 23847  | 1331359  | SH | DEFINED 1,2,5,6,8,17       |
| SONOCO PRODUCTS CO           | Common equity                |           |        |          |    |                            |
|                              | shares                       | 835495102 | 237629 | 7157380  | SH | DEFINED 1,2,5,6,8,12       |
| ONCOGENEX PHARMACEUTICALS    | Common Stock                 |           |        |          |    |                            |
|                              |                              | 68230A106 | 2013   | 151551   | SH | DEFINED 1,2                |
| SOTHEBY'S                    | Common equity                |           |        |          |    |                            |
|                              | shares                       | 835898107 | 88346  | 2245746  | SH | DEFINED 1,2,5,6,8,12       |
| SONUS NETWORKS INC           | Common equity                |           |        |          |    |                            |
|                              | shares                       | 835916107 | 14259  | 4918522  | SH | DEFINED 1,2,5,6,8          |
| BANCTRUST FINANCIAL GRP INC  | Common equity                |           |        |          |    |                            |
|                              | shares                       | 05978R107 | 28     | 18848    | SH | DEFINED 1                  |
| SOUTH JERSEY INDUSTRIES INC  | Common equity                |           |        |          |    |                            |
|                              | shares                       | 838518108 | 35898  | 717472   | SH | DEFINED 1,2,6,8,17         |
| PIONEER DRILLING CO          | Common equity                |           |        |          |    |                            |
|                              | shares                       | 723655106 | 17405  | 1978189  | SH | DEFINED 1,2,5,6,8          |
| SOUTHERN CMNTY FINL CORP     | Common equity                |           |        |          |    |                            |
|                              | shares                       | 842632101 | 41     | 15900    | SH | DEFINED 1                  |
| SOUTHERN COPPER CORP         | Common equity                |           |        |          |    |                            |
|                              | shares                       | 84265V105 | 197599 | 6231529  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| SOUTHSIDE BANCSHARES INC     | Common equity                |           |        |          |    |                            |
|                              | shares                       | 84470P109 | 7273   | 329174   | SH | DEFINED 1,2,8              |
| SOUTHWEST BANCORP INC        | Common equity                |           |        |          |    |                            |
|                              | shares                       | 844767103 | 3305   | 358487   | SH | DEFINED 1,2                |
| SOUTHWEST GAS CORP           | Common equity                |           |        |          |    |                            |
|                              | shares                       | 844895102 | 51151  | 1196789  | SH | DEFINED 1,2,5,6,8          |
| SWS GROUP INC                | Common equity                |           |        |          |    |                            |
|                              | shares                       | 78503N107 | 4353   | 761982   | SH | DEFINED 1,2,8              |
| SOUTHWESTERN ENERGY CO       | Common equity                |           |        |          |    |                            |
|                              | shares                       | 845467109 | 433225 | 14157985 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| SOVRAN SELF STORAGE INC      | Real Estate Investment Trust | 84610H108 | 43755  | 877959   | SH | DEFINED 1,2,3,5,6,8        |
| SPARTAN MOTORS INC           | Common equity                |           |        |          |    |                            |
|                              | shares                       | 846819100 | 3687   | 697606   | SH | DEFINED 1,2,8              |
| SPARTAN STORES INC           | Common equity                |           |        |          |    |                            |
|                              | shares                       | 846822104 | 9688   | 534460   | SH | DEFINED 1,2,8              |
| SPECTRANETICS CORP           | Common Stock                 |           |        |          |    |                            |
|                              |                              | 84760C107 | 7364   | 708006   | SH | DEFINED 1,2                |
| SPEEDWAY MOTORSPORTS INC     | Common equity                |           |        |          |    |                            |
|                              | shares                       | 847788106 | 5716   | 306015   | SH | DEFINED 1,2,8,17           |
| STAAR SURGICAL CO            | Common equity                |           |        |          |    |                            |
|                              | shares                       | 852312305 | 7189   | 663630   | SH | DEFINED 1,2,6              |
| STAMPS.COM INC               | Common Stock                 |           |        |          |    |                            |
|                              |                              | 852857200 | 7085   | 254245   | SH | DEFINED 1,2,6              |
| STANDARD MICROSYSTEMS CORP   | Common equity                |           |        |          |    |                            |
|                              | shares                       | 853626109 | 13678  | 528752   | SH | DEFINED 1,2,6,8            |
| STANDARD MOTOR               | Common equity                |           |        |          |    |                            |



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|                              |                                     |           |        |         |    |                           |
|------------------------------|-------------------------------------|-----------|--------|---------|----|---------------------------|
| PRODS                        | shares                              | 853666105 | 8297   | 467730  | SH | DEFINED 1,2,6,8           |
| STANDARD PACIFIC CORP        | Common equity shares                | 85375C101 | 36196  | 8116304 | SH | DEFINED 1,2,6,8           |
| STANDARD REGISTER CO         | Common equity shares                | 853887107 | 26     | 20845   | SH | DEFINED 1,2               |
| STANDEX INTERNATIONAL CORP   | Common equity shares                | 854231107 | 11635  | 282495  | SH | DEFINED 1,2,6,8           |
| STAR SCIENTIFIC INC          | Common equity shares                | 85517P101 | 5248   | 1599722 | SH | DEFINED 1,2,6             |
| STATE AUTO FINANCIAL CORP    | Common equity shares                | 855707105 | 4178   | 286049  | SH | DEFINED 1,2,8             |
| ELEPHANT TALK COMM INC       | Common Stock                        | 286202205 | 142    | 62800   | SH | DEFINED 1                 |
| STEEL DYNAMICS INC           | Common equity shares                | 858119100 | 99746  | 6860271 | SH | DEFINED 1,2,5,6,8,10,12   |
| STEELCASE INC                | Common equity shares                | 858155203 | 15608  | 1624969 | SH | DEFINED 1,2,5,6,8         |
| STEIN MART INC               | Common equity shares                | 858375108 | 3893   | 589948  | SH | DEFINED 1,2,8             |
| STEINWAY MUSICAL INSTRS INC  | Common equity shares                | 858495104 | 3418   | 136625  | SH | DEFINED 1,2               |
| STEPAN CO                    | Common equity shares                | 858586100 | 15181  | 172929  | SH | DEFINED 1,2,5,6,8         |
| STERICYCLE INC               | Common equity shares                | 858912108 | 262011 | 3132659 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| STERIS CORP                  | Common equity shares                | 859152100 | 57103  | 1805999 | SH | DEFINED 1,2,5,6,8,12      |
| STERLING BANCORP/NY          | Common equity shares                | 859158107 | 6005   | 625857  | SH | DEFINED 1,2,8             |
| STERLING FINANCIAL CORP/WA   | Common Stock                        | 859319303 | 15081  | 722310  | SH | DEFINED 1,2,6,8           |
| STEWART ENTERPRISES A        | Common equity shares                | 860370105 | 10993  | 1811461 | SH | DEFINED 1,2,5,6,8         |
| STEWART INFORMATION SERVICES | Common equity shares                | 860372101 | 5931   | 417306  | SH | DEFINED 1,2,8             |
| STIFEL FINANCIAL CORP        | Common equity shares                | 860630102 | 47645  | 1259143 | SH | DEFINED 1,2,6,8           |
| STILLWATER MINING CO         | Common equity shares                | 86074Q102 | 53503  | 4232683 | SH | DEFINED 1,2,5,6,8         |
| STONE ENERGY CORP            | Common equity shares                | 861642106 | 44366  | 1551651 | SH | DEFINED 1,2,5,6,8,17      |
| STONERIDGE INC               | Common equity shares                | 86183P102 | 4356   | 440227  | SH | DEFINED 1,2,6             |
| STRATASYS INC                | Common equity shares                | 862685104 | 16566  | 453669  | SH | DEFINED 1,2,5,6,8         |
| STRAYER EDUCATION INC        | Common equity shares                | 863236105 | 40091  | 425245  | SH | DEFINED 1,2,5,6,8,12      |
| STURM RUGER & CO INC         | Common equity shares                | 864159108 | 19609  | 399377  | SH | DEFINED 1,2,6,8           |
| SUBURBAN PROPANE PTNRS -LP   | Composition of more than 1 security | 864482104 | 1940   | 45114   | SH | DEFINED 1                 |
| SUFFOLK BANCORP              | Common equity shares                | 864739107 | 2625   | 202268  | SH | DEFINED 1,2               |
| SUMMIT FINANCIAL GROUP INC   | Common equity shares                | 86606G101 | 74     | 17576   | SH | DEFINED 1,2               |
| SUN BANCORP INC/NJ           | Common equity shares                | 86663B102 | 2059   | 582901  | SH | DEFINED 1,2,8             |

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|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| SUN COMMUNITIES INC          | Real Estate Investment Trust | 866674104 | 35331  | 815314  | SH | DEFINED 1,2,3,5,6,8       |
| SUN HYDRAULICS CORP          | Common equity shares         | 866942105 | 9953   | 380546  | SH | DEFINED 1,2,6,8           |
| SUNRISE SENIOR LIVING INC    | Common equity shares         | 86768K106 | 7114   | 1125425 | SH | DEFINED 1,2,6,8           |
| SUPERCONDUCTOR TECHNOLOGIES  | Common equity shares         | 867931305 | 12     | 15480   | SH | DEFINED 1                 |
| ASTEX PHARMACEUTICALS INC    | Common Stock                 | 04624B103 | 2468   | 1327755 | SH | DEFINED 1,2               |
| SUPERIOR ENERGY SERVICES INC | Common equity shares         | 868157108 | 112774 | 4278099 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SUPERIOR INDUSTRIES INTL     | Common equity shares         | 868168105 | 10564  | 540564  | SH | DEFINED 1,2,6,8           |
| SUPERTEX INC                 | Common equity shares         | 868532102 | 3929   | 217310  | SH | DEFINED 1,2,8             |
| SUPPORT.COM INC              | Common equity shares         | 86858W101 | 2791   | 885760  | SH | DEFINED 1,2,5             |
| SURMODICS INC                | Common equity shares         | 868873100 | 5439   | 353800  | SH | DEFINED 1,2,6,8           |
| SUSQUEHANNA BANCSHARES INC   | Common equity shares         | 869099101 | 66588  | 6739167 | SH | DEFINED 1,2,5,6,8,17      |
| SWIFT ENERGY CO              | Common equity shares         | 870738101 | 38390  | 1322363 | SH | DEFINED 1,2,6,8           |
| SYKES ENTERPRISES INC        | Common equity shares         | 871237103 | 15762  | 997621  | SH | DEFINED 1,2,6,8           |
| SYMMETRICOM INC              | Common Stock                 | 871543104 | 6196   | 1073294 | SH | DEFINED 1,2,5,8           |
| SYNTEL INC                   | Common equity shares         | 87162H103 | 16859  | 301074  | SH | DEFINED 1,2,6,8           |
| OXYGEN BIOTHERAPEUTICS INC   | Common equity shares         | 69207P209 | 29     | 12300   | SH | DEFINED 1                 |
| SYNTROLEUM CORP              | Common equity shares         | 871630109 | 1412   | 1463056 | SH | DEFINED 1,2,5             |
| SYSTEMAX INC                 | Common equity shares         | 871851101 | 4279   | 253760  | SH | DEFINED 1,2               |
| SXC HEALTH SOLUTIONS CORP    | Common Stock                 | 78505P100 | 42164  | 562488  | SH | DEFINED 1,2,5,6           |
| TC PIPELINES LP              | Misc Equity                  | 87233Q108 | 1888   | 41988   | SH | DEFINED 1                 |
| TGC INDUSTRIES INC           | Common equity shares         | 872417308 | 130    | 13130   | SH | DEFINED 1,2               |
| THQ INC                      | Common equity shares         | 872443403 | 725    | 1295044 | SH | DEFINED 1,2,8             |
| TRC COS INC                  | Common equity shares         | 872625108 | 1736   | 284190  | SH | DEFINED 1,2               |
| TTM TECHNOLOGIES INC         | Common equity shares         | 87305R109 | 13162  | 1145647 | SH | DEFINED 1,2,6,8           |
| TAKE-TWO INTERACTIVE SFTWR   | Common equity shares         | 874054109 | 28118  | 1827414 | SH | DEFINED 1,2,5,6,8         |
| TALBOTS INC                  | Common equity shares         | 874161102 | 4094   | 1352336 | SH | DEFINED 1,2,6,8           |
| TAUBMAN CENTERS INC          | Real Estate Investment Trust | 876664103 | 150458 | 2062566 | SH | DEFINED 1,2,3,5,6,8,12    |
| TEAM INC                     | Common Stock                 | 878155100 | 11938  | 385672  | SH | DEFINED 1,2,6,8           |
| TECH DATA CORP               | Common equity shares         | 878237106 | 54355  | 1001813 | SH | DEFINED 1,2,5,6,8,12,17   |
| TECHNE CORP                  | Common equity shares         | 878377100 | 62660  | 893952  | SH | DEFINED 1,2,5,6,8,12      |

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PULSE ELECTRONICS Common equity  
CORP shares 74586W106 2089 831887 SH DEFINED 1,2,6,8

| ISSUER                          | CLASS                             | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION         | MANAGERS |
|---------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|-------------------------|----------|
| TECUMSEH PRODUCTS<br>CO -CL A   | Common Stock                      | 878895200 | 1491   | 370784         | SH         |              | DEFINED 1,2             |          |
| TEJON RANCH CO                  | Common equity<br>shares           | 879080109 | 8200   | 286202         | SH         |              | DEFINED 1,2,6,8         |          |
| TIM PARTICIPACOES<br>SA         | American<br>Depository<br>Receipt | 88706P205 | 5466   | 169478         | SH         |              | DEFINED 1,2,5,6,10      |          |
| TELE NORTE LESTE<br>PARTICIPACO | American<br>Depository<br>Receipt | 879246106 | 21633  | 1906186        | SH         |              | DEFINED 1,2,4,5,6,10,18 |          |
| TELEFONICA BRASIL<br>SA         | American<br>Depository<br>Receipt | 87936R106 | 17027  | 555910         | SH         |              | DEFINED 1,2,4,5,6,10    |          |
| TELECOMMUNICATION<br>SYS INC    | Common Stock                      | 87929J103 | 2573   | 925370         | SH         |              | DEFINED 1,2,8           |          |
| TELEDYNE<br>TECHNOLOGIES INC    | Common equity<br>shares           | 879360105 | 54310  | 861407         | SH         |              | DEFINED 1,2,5,6,8       |          |
| TELIK INC                       | Common Stock                      | 87959M208 | 3      | 26689          | SH         |              | DEFINED 1               |          |
| TELUS CORP                      | Common equity<br>shares           | 87971M202 | 257    | 4519           | SH         |              | DEFINED 2               |          |
| TELETECH HOLDINGS<br>INC        | Common equity<br>shares           | 879939106 | 10272  | 638188         | SH         |              | DEFINED 1,2,6,8         |          |
| TENGASCO INC                    | Common equity<br>shares           | 88033R205 | 11     | 10300          | SH         |              | DEFINED 1               |          |
| TENNANT CO                      | Common equity<br>shares           | 880345103 | 17417  | 395832         | SH         |              | DEFINED 1,2,6,8         |          |
| TENNECO INC                     | Common equity<br>shares           | 880349105 | 50713  | 1365086        | SH         |              | DEFINED 1,2,5,6,8       |          |
| TEREX CORP                      | Common equity<br>shares           | 880779103 | 59485  | 2643569        | SH         |              | DEFINED 1,2,5,6,8,10,12 |          |
| TESCO CORP                      | Common equity<br>shares           | 88157K101 | 8657   | 609964         | SH         |              | DEFINED 1,2,5,6,8       |          |
| TESORO CORP                     | Common equity<br>shares           | 881609101 | 190673 | 7103978        | SH         |              | DEFINED 1,2,5,6,8,10,12 |          |
| TEVA<br>PHARMACEUTICALS         | American<br>Depository<br>Receipt | 881624209 | 40767  | 904686         | SH         |              | DEFINED 1,2,6,19        |          |
| TETRA<br>TECHNOLOGIES<br>INC/DE | Common equity<br>shares           | 88162F105 | 22075  | 2343318        | SH         |              | DEFINED 1,2,6,8         |          |
| TETRA TECH INC                  | Common equity<br>shares           | 88162G103 | 38303  | 1452957        | SH         |              | DEFINED 1,2,5,6,8       |          |
| TEXAS INDUSTRIES<br>INC         | Common equity<br>shares           | 882491103 | 18853  | 538311         | SH         |              | DEFINED 1,2,6,8         |          |
| THERAGENICS CORP                | Common equity<br>shares           | 883375107 | 56     | 30281          | SH         |              | DEFINED 1               |          |
| KADANT INC                      | Common equity<br>shares           | 48282T104 | 7969   | 334543         | SH         |              | DEFINED 1,2,8           |          |
| THESTREET INC                   | Common equity                     |           |        |                |            |              |                         |          |

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|                             |                             |           |        |         |    |                            |
|-----------------------------|-----------------------------|-----------|--------|---------|----|----------------------------|
|                             | shares                      | 88368Q103 | 37     | 16700   | SH | DEFINED 1                  |
| THOR INDUSTRIES INC         | Common equity shares        | 885160101 | 28223  | 894277  | SH | DEFINED 1,2,5,6,8,12       |
| THORATEC CORP               | Common equity shares        | 885175307 | 46583  | 1381849 | SH | DEFINED 1,2,5,6,8,12       |
| 3D SYSTEMS CORP             | Common Stock                | 88554D205 | 19112  | 811764  | SH | DEFINED 1,2,6,8            |
| TIBCO SOFTWARE INC          | Common equity shares        | 88632Q103 | 106269 | 3484092 | SH | DEFINED 1,2,5,6,8,12       |
| TIDEWATER INC               | Common equity shares        | 886423102 | 69182  | 1280675 | SH | DEFINED 1,2,5,6,8,12       |
| OFFICIAL PAYMENTS HLDGS INC | Common equity shares        | 67623R106 | 62     | 12300   | SH | DEFINED 1                  |
| TIMKEN CO                   | Common equity shares        | 887389104 | 103752 | 2044786 | SH | DEFINED 1,2,5,6,8,12       |
| TITAN INTERNATIONAL INC     | Common equity shares        | 88830M102 | 19966  | 844136  | SH | DEFINED 1,2,6,8            |
| TITANIUM METALS CORP        | Common equity shares        | 888339207 | 61848  | 4561019 | SH | DEFINED 1,2,5,6,8,10,12    |
| TIVO INC                    | Common Stock                | 888706108 | 31989  | 2668040 | SH | DEFINED 1,2,5,6,8          |
| TOLL BROTHERS INC           | Common equity shares        | 889478103 | 138298 | 5764741 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| TOMPKINS FINANCIAL CORP     | Common equity shares        | 890110109 | 7203   | 179811  | SH | DEFINED 1,2,5,8,17         |
| TOOTSIE ROLL INDUSTRIES INC | Common equity shares        | 890516107 | 18133  | 791474  | SH | DEFINED 1,2,5,6,8,12,17    |
| ZAZA ENERGY CORP            | Common equity shares        | 98919T100 | 93     | 19821   | SH | DEFINED 1,2                |
| TORO CO                     | Common equity shares        | 891092108 | 31212  | 438927  | SH | DEFINED 1,2,5,6,8          |
| TOTAL SA                    | American Depository Receipt | 89151E109 | 221    | 4317    | SH | DEFINED 1                  |
| TOWNEBANK                   | Common equity shares        | 89214P109 | 5956   | 441730  | SH | DEFINED 1,2,6,8            |
| TRACTOR SUPPLY CO           | Common equity shares        | 892356106 | 153933 | 1699844 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| ACI WORLDWIDE INC           | Common equity shares        | 004498101 | 55041  | 1366839 | SH | DEFINED 1,2,5,6,8,12,17    |
| TRANSCEND SERVICES INC      | Common Stock                | 893929208 | 4846   | 165029  | SH | DEFINED 1,2,6              |
| TREDEGAR CORP               | Common equity shares        | 894650100 | 10432  | 532274  | SH | DEFINED 1,2,5,6,8          |
| TREX CO INC                 | Common equity shares        | 89531P105 | 9789   | 305265  | SH | DEFINED 1,2,6,8            |
| TRI-VALLEY CORP             | Common equity shares        | 895735108 | 3      | 20800   | SH | DEFINED 1                  |
| WENDY`S CO                  | Common Stock                | 95058W100 | 32946  | 6575618 | SH | DEFINED 1,2,5,6,8,12       |
| TRICO BANCSHARES            | Common equity shares        | 896095106 | 4637   | 266187  | SH | DEFINED 1,2                |
| TRIMBLE NAVIGATION LTD      | Common equity shares        | 896239100 | 149964 | 2755632 | SH | DEFINED 1,2,5,6,8,12,18    |
| TRINITY INDUSTRIES          | Common equity shares        | 896522109 | 62591  | 1899649 | SH | DEFINED 1,2,5,6,8,12       |
| TRIQUINT SEMICONDUCTOR INC  | Common equity shares        | 89674K103 | 28069  | 4070860 | SH | DEFINED 1,2,5,6,8          |
| TRIUMPH GROUP INC           | Common equity shares        | 896818101 | 83106  | 1326259 | SH | DEFINED 1,2,5,6,8,12       |
| TRUSTCO BANK CORP/NY        | Common equity shares        | 898349105 | 10541  | 1846035 | SH | DEFINED 1,2,5,6,8          |
| TRUSTMARK CORP              | Common equity               |           |        |         |    |                            |

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|                               |                             |           |        |         |    |                           |
|-------------------------------|-----------------------------|-----------|--------|---------|----|---------------------------|
|                               | shares                      | 898402102 | 71588  | 2865972 | SH | DEFINED 1,2,5,6,8,12      |
| TUESDAY MORNING CORP          | Common equity shares        | 899035505 | 3171   | 825833  | SH | DEFINED 1,2               |
| TUPPERWARE BRANDS CORP        | Common equity shares        | 899896104 | 79426  | 1250774 | SH | DEFINED 1,2,5,6,8,12      |
| TURKCELL ILETISIM HIZMET      | American Depository Receipt | 900111204 | 1432   | 113646  | SH | DEFINED 1,6               |
| TWIN DISC INC                 | Common equity shares        | 901476101 | 4051   | 155221  | SH | DEFINED 1,2,6,8           |
| II-VI INC                     | Common equity shares        | 902104108 | 25287  | 1069324 | SH | DEFINED 1,2,6,8           |
| TYLER TECHNOLOGIES INC        | Common equity shares        | 902252105 | 24733  | 643960  | SH | DEFINED 1,2,5,6,8         |
| GRAFTECH INTERNATIONAL LTD    | Common equity shares        | 384313102 | 19940  | 1669608 | SH | DEFINED 1,2,5,6,8         |
| UGI CORP                      | Common equity shares        | 902681105 | 72683  | 2667476 | SH | DEFINED 1,2,5,6,8,12      |
| UIL HOLDINGS CORP             | Common equity shares        | 902748102 | 43682  | 1256742 | SH | DEFINED 1,2,5,6,8         |
| UMB FINANCIAL CORP            | Common equity shares        | 902788108 | 47501  | 1061762 | SH | DEFINED 1,2,5,6,8         |
| U S GLOBAL INVESTORS INC      | Common equity shares        | 902952100 | 73     | 10140   | SH | DEFINED 1                 |
| UQM TECHNOLOGIES INC          | Common equity shares        | 903213106 | 31     | 21076   | SH | DEFINED 1                 |
| URS CORP                      | Common equity shares        | 903236107 | 100786 | 2370049 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| USANA HEALTH SCIENCES INC     | Common Stock                | 90328M107 | 5323   | 142687  | SH | DEFINED 1,2,6,8           |
| USA TECHNOLOGIES INC          | Common equity shares        | 90328S500 | 15     | 11800   | SH | DEFINED 1                 |
| USG CORP                      | Common equity shares        | 903293405 | 84617  | 4919547 | SH | DEFINED 1,2,5,6,8         |
| CHINDEX INTL INC              | Common Stock                | 169467107 | 2448   | 257549  | SH | DEFINED 1,2               |
| USEC INC                      | Common equity shares        | 90333E108 | 2463   | 2323697 | SH | DEFINED 1,2,6,8           |
| U S PHYSICAL THERAPY INC      | Common equity shares        | 90337L108 | 6268   | 271883  | SH | DEFINED 1,2,5,8           |
| ULTIMATE SOFTWARE GROUP INC   | Common Stock                | 90385D107 | 41429  | 565327  | SH | DEFINED 1,2,5,6,8         |
| ULTRALIFE CORP                | Common equity shares        | 903899102 | 83     | 15976   | SH | DEFINED 1                 |
| ULTRA PETROLEUM CORP          | Common equity shares        | 903914109 | 63975  | 2827002 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ULTRAPAR PARTICIPACOES SA     | American Depository Receipt | 90400P101 | 5240   | 241506  | SH | DEFINED 1,2,4,5,6,10      |
| ULTRATECH INC                 | Common Stock                | 904034105 | 16457  | 567864  | SH | DEFINED 1,2,6,8           |
| UMPQUA HOLDINGS CORP          | Common equity shares        | 904214103 | 60601  | 4468991 | SH | DEFINED 1,2,5,6,8         |
| UNIFI INC                     | Common equity shares        | 904677200 | 2932   | 303468  | SH | DEFINED 1,2               |
| UNIFIRST CORP                 | Common equity shares        | 904708104 | 19154  | 311219  | SH | DEFINED 1,2,5,6,8         |
| UNION FIRST MARKET BANKSHARES | Common equity shares        | 90662P104 | 5422   | 387413  | SH | DEFINED 1,2,8             |
| UNISOURCE ENERGY CORP         | Common equity shares        | 909205106 | 35201  | 962627  | SH | DEFINED 1,2,5,6,8         |
| UNIT CORP                     | Common equity shares        | 909218109 | 54180  | 1267128 | SH | DEFINED 1,2,5,6,8,12      |

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|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| PENSKE AUTOMOTIVE GROUP INC  | Common equity shares         | 70959W103 | 30494  | 1238117 | SH | DEFINED 1,2,5,6,8         |
| UNITED COMMUNITY FINL CORP   | Common equity shares         | 909839102 | 59     | 26008   | SH | DEFINED 1                 |
| UNITED BANKSHARES INC/WV     | Common equity shares         | 909907107 | 160716 | 5568759 | SH | DEFINED 1,2,5,6,8         |
| UDR INC                      | Real Estate Investment Trust | 902653104 | 200312 | 7499408 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| UNITED FIRE GROUP INC        | Common equity shares         | 910340108 | 8680   | 485250  | SH | DEFINED 1,2,8             |
| UNITED MICROELECTRONICS CORP | American Depository Receipt  | 910873405 | 7162   | 2922603 | SH | DEFINED 1,2,5,6,8         |
| UMH PROPERTIES INC           | REIT                         | 903002103 | 2173   | 198485  | SH | DEFINED 1,2,6             |
| UNITED NATURAL FOODS INC     | Common equity shares         | 911163103 | 52371  | 1122370 | SH | DEFINED 1,2,5,6,8         |
| UNITED RENTALS INC           | Common equity shares         | 911363109 | 88915  | 2073168 | SH | DEFINED 1,2,5,6,8,12      |
| US CELLULAR CORP             | Common equity shares         | 911684108 | 8075   | 197333  | SH | DEFINED 1,2,5,8           |
| U S ENERGY CORP/WY           | Common equity shares         | 911805109 | 1425   | 451234  | SH | DEFINED 1,2               |
| U S LIME & MINERALS          | Common equity shares         | 911922102 | 2565   | 42793   | SH | DEFINED 1,2,6             |
| MCEWEN MINING INC            | Common Stock                 | 58039P107 | 27462  | 6185321 | SH | DEFINED 1,2,6,8           |
| UNITED STATIONERS INC        | Common equity shares         | 913004107 | 33855  | 1091194 | SH | DEFINED 1,2,5,6,8         |
| UNITED THERAPEUTICS CORP     | Common equity shares         | 91307C102 | 72144  | 1530743 | SH | DEFINED 1,2,5,6,8,12,17   |
| UNITIL CORP                  | Common equity shares         | 913259107 | 5746   | 214259  | SH | DEFINED 1,2               |
| KEMPER CORP/DE               | Common equity shares         | 488401100 | 36011  | 1189482 | SH | DEFINED 1,2,5,6,8,12      |
| UNIVERSAL AMERICAN CORP      | Common equity shares         | 91338E101 | 7453   | 691423  | SH | DEFINED 1,2,5,6,8,17      |

| ISSUER                       | CLASS                        | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION        | MANAGERS |
|------------------------------|------------------------------|-----------|-------|-------------|-------------------|--------------------|----------|
| UNIVERSAL CORP/VA            | Common equity shares         | 913456109 | 35010 | 751388      | SH                | DEFINED 1,2,5,6,17 |          |
| UNIVERSAL DISPLAY CORP       | Common Stock                 | 91347P105 | 31776 | 869821      | SH                | DEFINED 1,2,5,6,8  |          |
| UNIVERSAL ELECTRONICS INC    | Common equity shares         | 913483103 | 6251  | 312796      | SH                | DEFINED 1,2,5,6,8  |          |
| UNIVERSAL FOREST PRODS INC   | Common equity shares         | 913543104 | 25189 | 730628      | SH                | DEFINED 1,2,6,8    |          |
| UNIVERSAL HEALTH RLTY INCOME | Real Estate Investment Trust | 91359E105 | 15255 | 384909      | SH                | DEFINED 1,2,3,8    |          |
| UNIVERSAL INSURANCE HLDGS    | Common equity shares         | 91359V107 | 1354  | 347616      | SH                | DEFINED 1,2        |          |

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|                              |                              |           |        |          |    |                            |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| UNVL STAINLESS & ALLOY PRODS | Common equity shares         | 913837100 | 5688   | 133163   | SH | DEFINED 1,2,5,6            |
| UNIVERSAL HEALTH SVCS INC    | Common equity shares         | 913903100 | 92967  | 2218121  | SH | DEFINED 1,2,5,6,8,12       |
| UNIVEST CORP OF PENNSYLVANIA | Common equity shares         | 915271100 | 5557   | 331129   | SH | DEFINED 1,2,8              |
| INTERMEC INC                 | Common equity shares         | 458786100 | 9475   | 1226232  | SH | DEFINED 1,2,5,6,8          |
| URANIUM RESOURCES INC        | Common Stock                 | 916901507 | 1300   | 1429957  | SH | DEFINED 1,2                |
| OILSANDS QUEST INC           | Common equity shares         | 678046103 | 2      | 907778   | SH | DEFINED 1,2,8              |
| UROLOGIX INC                 | Common Stock                 | 917273104 | 16     | 12100    | SH | DEFINED 1                  |
| UROPLASTY INC                | Common equity shares         | 917277204 | 859    | 285179   | SH | DEFINED 1,2                |
| URSTADT BIDDLE PROPERTIES    | Real Estate Investment Trust | 917286205 | 10750  | 544504   | SH | DEFINED 1,2,3,8            |
| GEEKNET INC                  | Common equity shares         | 36846Q203 | 886    | 61489    | SH | DEFINED 1,2                |
| VSE CORP                     | Common Stock                 | 918284100 | 2062   | 83300    | SH | DEFINED 1,2                |
| VAALCO ENERGY INC            | Common equity shares         | 91851C201 | 21382  | 2262580  | SH | DEFINED 1,2,6,8,17         |
| VAIL RESORTS INC             | Common equity shares         | 91879Q109 | 34879  | 806402   | SH | DEFINED 1,2,6,8,17         |
| VALASSIS COMMUNICATIONS INC  | Common equity shares         | 918866104 | 37867  | 1646224  | SH | DEFINED 1,2,5,6,8,12       |
| VALHI INC                    | Common equity shares         | 918905100 | 440    | 8287     | SH | DEFINED 1                  |
| VALENCE TECHNOLOGY INC       | Common equity shares         | 918914102 | 739    | 910772   | SH | DEFINED 1,2                |
| SYNERGETICS USA INC          | Common equity shares         | 87160G107 | 2293   | 352322   | SH | DEFINED 1,2                |
| VALLEY NATIONAL BANCORP      | Common equity shares         | 919794107 | 121150 | 9354948  | SH | DEFINED 1,2,5,6,8,12       |
| VALMONT INDUSTRIES INC       | Common equity shares         | 920253101 | 60008  | 511123   | SH | DEFINED 1,2,5,6,8,12,17    |
| VALSPAR CORP                 | Common equity shares         | 920355104 | 95592  | 1979470  | SH | DEFINED 1,2,5,6,8,12       |
| VALUE LINE INC               | Common equity shares         | 920437100 | 286    | 23304    | SH | DEFINED 1,2                |
| VALUECLICK INC               | Common equity shares         | 92046N102 | 52011  | 2634747  | SH | DEFINED 1,2,5,6,8,12,17    |
| VALUEVISION MEDIA INC -CL A  | Common equity shares         | 92047K107 | 1323   | 639098   | SH | DEFINED 1,2,6              |
| VASCO DATA SEC INTL INC      | Common equity shares         | 92230Y104 | 5946   | 550904   | SH | DEFINED 1,2,6,8            |
| VASCULAR SOLUTIONS INC       | Common Stock                 | 92231M109 | 3182   | 294756   | SH | DEFINED 1,2                |
| VECTREN CORP                 | Common equity shares         | 92240G101 | 171695 | 5908193  | SH | DEFINED 1,2,5,6,8,12       |
| VECTOR GROUP LTD             | Common equity shares         | 92240M108 | 14762  | 832944   | SH | DEFINED 1,2,6,17           |
| VEECO INSTRUMENTS INC        | Common equity shares         | 922417100 | 27985  | 978590   | SH | DEFINED 1,2,5,6,8,17       |
| VENTAS INC                   | Real Estate Investment Trust | 92276F100 | 789465 | 13826004 | SH | DEFINED 1,2,3,5,6,8,10,12  |
| VERTEX PHARMACEUTICALS INC   | Common equity shares         | 92532F100 | 238893 | 5825229  | SH | DEFINED 1,2,5,6,8,10,12,17 |

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|                             |                             |           |        |         |    |                            |
|-----------------------------|-----------------------------|-----------|--------|---------|----|----------------------------|
| VIAD CORP                   | Common equity shares        | 92552R406 | 9348   | 481052  | SH | DEFINED 1,2,5,6,8          |
| VIASAT INC                  | Common equity shares        | 92552V100 | 42281  | 876967  | SH | DEFINED 1,2,5,6,8          |
| VICAL INC                   | Common equity shares        | 925602104 | 5046   | 1484465 | SH | DEFINED 1,2,6              |
| MULTIBAND CORP              | Common equity shares        | 62544X209 | 37     | 12300   | SH | DEFINED 1                  |
| VICOR CORP                  | Common equity shares        | 925815102 | 3259   | 407475  | SH | DEFINED 1,2,6,8            |
| TATA COMMUNICATIONS LTD     | American Depository Receipt | 876564105 | 127    | 14344   | SH | DEFINED 1,6,8              |
| VILLAGE SUPER MARKET -CL A  | Common equity shares        | 927107409 | 3658   | 115917  | SH | DEFINED 1,2,17             |
| VINA CONCHA Y TORO SA       | American Depository Receipt | 927191106 | 3398   | 73948   | SH | DEFINED 1,2,5,6            |
| VIRCO MFG. CORP             | Common equity shares        | 927651109 | 23     | 11061   | SH | DEFINED 1                  |
| VIRGINIA COMM BANCORP INC   | Common equity shares        | 92778Q109 | 3698   | 421048  | SH | DEFINED 1,2                |
| STELLARONE CORP             | Common equity shares        | 85856G100 | 5040   | 424625  | SH | DEFINED 1,2,8              |
| VISION-SCIENCES INC         | Common equity shares        | 927912105 | 19     | 11100   | SH | DEFINED 1                  |
| VISTA GOLD CORP             | Common equity shares        | 927926303 | 3655   | 1164404 | SH | DEFINED 1,2,6              |
| KIT DIGITAL INC             | Common Stock                | 482470200 | 5324   | 739496  | SH | DEFINED 1,2,6,8,17         |
| VIOPHARMA INC               | Common equity shares        | 928241108 | 62767  | 2087572 | SH | DEFINED 1,2,5,6,8,17       |
| VITESSE SEMICONDUCTOR CORP  | Common equity shares        | 928497304 | 48     | 12919   | SH | DEFINED 1                  |
| VIVUS INC                   | Common Stock                | 928551100 | 56627  | 2532492 | SH | DEFINED 1,2,5,6,8          |
| VODAFONE GROUP PLC          | Depository Receipt          | 92857W209 | 7427   | 268423  | SH | DEFINED 1                  |
| ALUMINA LTD                 | American Depository Receipt | 022205108 | 85     | 16423   | SH | DEFINED 1                  |
| FIBRIA CELULOSE SA          | American Depository Receipt | 31573A109 | 2034   | 242644  | SH | DEFINED 1,2,5,6,10         |
| WD-40 CO                    | Common equity shares        | 929236107 | 17572  | 387509  | SH | DEFINED 1,2,5,6,8          |
| WGL HOLDINGS INC            | Common equity shares        | 92924F106 | 189495 | 4655892 | SH | DEFINED 1,2,5,6,8,12,17    |
| INTEGRYS ENERGY GROUP INC   | Common equity shares        | 45822P105 | 215902 | 4074369 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| WSFS FINANCIAL CORP         | Common equity shares        | 929328102 | 5233   | 127632  | SH | DEFINED 1,2,5,8            |
| WABASH NATIONAL CORP        | Common equity shares        | 929566107 | 13979  | 1350253 | SH | DEFINED 1,2,6,8            |
| WABTEC CORP                 | Common equity shares        | 929740108 | 84108  | 1115896 | SH | DEFINED 1,2,5,6,8,12       |
| GEO GROUP INC               | Common equity shares        | 36159R103 | 27947  | 1469919 | SH | DEFINED 1,2,5,6,8          |
| WADDELL&REED FINL INC -CL A | Common equity shares        | 930059100 | 64816  | 2000006 | SH | DEFINED 1,2,5,6,8,12       |
| WALTER ENERGY INC           | Common equity shares        | 93317Q105 | 113969 | 1924668 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| WASHINGTON                  | Common equity               |           |        |         |    |                            |



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|                                    |   |           |        |          |    |                            |
|------------------------------------|---|-----------|--------|----------|----|----------------------------|
| BANKING CO<br>WASHINGTON           | shares<br>Common equity                             | 937303105 | 3787   | 274097   | SH | DEFINED 1,2                |
| FEDERAL INC<br>WASHINGTON REIT     | shares<br>Real Estate<br>Investment<br>Trust        | 938824109 | 42989  | 2555776  | SH | DEFINED 1,2,5,6,8,12       |
| WASHINGTON TR<br>BANCORP INC       | Common equity<br>shares                             | 939653101 | 67887  | 2285629  | SH | DEFINED 1,2,3,5,6,8        |
| WASTE CONNECTIONS<br>INC           | Common equity<br>shares                             | 940610108 | 6416   | 265709   | SH | DEFINED 1,2,8              |
| WATSCO INC                         | Common equity<br>shares                             | 941053100 | 91083  | 2799793  | SH | DEFINED 1,2,5,6,8,12       |
| WATTS WATER<br>TECHNOLOGIES INC    | Common equity<br>shares                             | 942622200 | 70342  | 950086   | SH | DEFINED 1,2,5,6,8,12       |
| WAUSAU PAPER CORP                  | Common equity<br>shares                             | 942749102 | 25409  | 623447   | SH | DEFINED 1,2,6,8,17         |
| WAVE SYSTEMS<br>CORP -CL A         | Common Stock<br>shares                              | 943315101 | 10365  | 1104438  | SH | DEFINED 1,2,6,8            |
| WEBSense INC                       | Common equity<br>shares                             | 943526301 | 2920   | 1569187  | SH | DEFINED 1,2,6              |
| WEBSTER FINANCIAL<br>CORP          | Common equity<br>shares                             | 947684106 | 17888  | 848035   | SH | DEFINED 1,2,5,6,8          |
| SCHIFF NUTRITION<br>INTL INC       | Common equity<br>shares                             | 947890109 | 74706  | 3295383  | SH | DEFINED 1,2,5,6,8,12       |
| WEINGARTEN REALTY<br>INVST         | Common equity<br>Real Estate<br>Investment<br>Trust | 806693107 | 2654   | 216246   | SH | DEFINED 1,2,6,17           |
| WEIS MARKETS INC                   | Common equity<br>shares                             | 948741103 | 111789 | 4229687  | SH | DEFINED 1,2,3,5,6,8,12     |
| WERNER<br>ENTERPRISES INC          | Common equity<br>shares                             | 948849104 | 10104  | 231798   | SH | DEFINED 1,2,5,8,17         |
| WESBANCO INC                       | Common equity<br>shares                             | 950755108 | 38036  | 1529964  | SH | DEFINED 1,2,5,6,8,12       |
| WESCO INTL INC                     | Common equity<br>shares                             | 950810101 | 9829   | 488103   | SH | DEFINED 1,2,8              |
| WEST<br>BANCORPORATION<br>INC      | Common equity<br>shares                             | 95082P105 | 36727  | 562347   | SH | DEFINED 1,2,5,6,8          |
| WEST COAST<br>BANCORP/OR           | Common equity<br>shares                             | 95123P106 | 2846   | 284800   | SH | DEFINED 1,2                |
| WEST MARINE INC                    | Common Stock<br>shares                              | 952145209 | 6852   | 362214   | SH | DEFINED 1,2,8              |
| WEST<br>PHARMACEUTICAL<br>SVSC INC | Common equity<br>shares                             | 954235107 | 3557   | 297014   | SH | DEFINED 1,2                |
| WESTAMERICA<br>BANCORPORATION      | Common equity<br>shares                             | 955306105 | 34313  | 806798   | SH | DEFINED 1,2,5,6,8          |
| RED LION HOTELS<br>CORP            | Common equity<br>shares                             | 957090103 | 66011  | 1375266  | SH | DEFINED 1,2,5,6,8,12,17    |
| WESTELL TECH INC<br>-CL A          | Common equity<br>shares                             | 756764106 | 2113   | 257444   | SH | DEFINED 1,2                |
| WESTERN DIGITAL<br>CORP            | Common equity<br>shares                             | 957541105 | 2143   | 919959   | SH | DEFINED 1,2                |
| WESTAR ENERGY INC                  | Common equity<br>shares                             | 958102105 | 452451 | 10931421 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| WESTMORELAND COAL<br>CO            | Common equity<br>Common Stock                       | 95709T100 | 78534  | 2811712  | SH | DEFINED 1,2,5,6,8,12,17    |
| WESTPORT<br>INNOVATIONS INC        | Common Stock<br>shares                              | 960878106 | 1674   | 150161   | SH | DEFINED 1,2,5              |
| DIAL GLOBAL INC                    | Common Stock<br>shares                              | 960908309 | 225    | 5494     | SH | DEFINED 17                 |
| WET SEAL INC                       | Common Stock<br>shares                              | 25247X107 | 158    | 68740    | SH | DEFINED 1,2                |
| WEYCO GROUP INC                    | Common equity<br>shares                             | 961840105 | 15030  | 4357511  | SH | DEFINED 1,2,6,8            |
|                                    | shares  | 962149100 | 3023   | 127596   | SH | DEFINED 1,2                |

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|                              |                      |           |        |         |    |                         |
|------------------------------|----------------------|-----------|--------|---------|----|-------------------------|
| WIDEPOINT CORP               | Common equity shares | 967590100 | 26     | 28400   | SH | DEFINED 1               |
| WILLBROS GROUP INC           | Common equity shares | 969203108 | 2540   | 785008  | SH | DEFINED 1,2,5,6,8       |
| CLAYTON WILLIAMS ENERGY INC  | Common Stock         | 969490101 | 21144  | 266148  | SH | DEFINED 1,2,6,8         |
| MAGELLAN MIDSTREAM PRTNRS LP | Limited Partnership  | 559080106 | 9638   | 133238  | SH | DEFINED 1               |
| WILLIAMS-SONOMA INC          | Common equity shares | 969904101 | 132467 | 3534488 | SH | DEFINED 1,2,5,6,8,10,12 |
| WILSHIRE BANCORP INC         | Common equity shares | 97186T108 | 5801   | 1201735 | SH | DEFINED 1,2,6,8         |

| ISSUER                       | CLASS                       | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION          | MANAGERS |
|------------------------------|-----------------------------|-----------|--------|-------------|-------------------|----------------------|----------|
| WINNEBAGO INDUSTRIES         | Common equity shares        | 974637100 | 5934   | 605301      | SH                | DEFINED 1,2,5,6,8    |          |
| WIPRO LTD                    | American Depository Receipt | 97651M109 | 12223  | 1111245     | SH                | DEFINED 1,2,5,6,8,10 |          |
| GLOWPOINT INC                | Common Stock                | 379887201 | 40     | 14900       | SH                | DEFINED 1            |          |
| WIRELESS TELECOM GROUP INC   | Common equity shares        | 976524108 | 12     | 10100       | SH                | DEFINED 1            |          |
| KRATOS DEFENSE & SECURITY    | Common equity shares        | 50077B207 | 3002   | 562502      | SH                | DEFINED 1,2          |          |
| WOLVERINE WORLD WIDE         | Common equity shares        | 978097103 | 43984  | 1183152     | SH                | DEFINED 1,2,5,6,8    |          |
| WOODWARD INC                 | Common equity shares        | 980745103 | 80653  | 1883102     | SH                | DEFINED 1,2,5,6,8,12 |          |
| WORLD ACCEPTANCE CORP/DE     | Common equity shares        | 981419104 | 20520  | 334992      | SH                | DEFINED 1,2,6,8,17   |          |
| WORLD FUEL SERVICES CORP     | Common equity shares        | 981475106 | 108482 | 2645750     | SH                | DEFINED 1,2,5,6,8,12 |          |
| WORLD WRESTLING ENTMT INC    | Common equity shares        | 98156Q108 | 4683   | 527687      | SH                | DEFINED 1,2,6,8      |          |
| X-RITE INC                   | Common equity shares        | 983857103 | 2298   | 506004      | SH                | DEFINED 1,2,6        |          |
| YADKIN VALLEY FINANCIAL CORP | Common equity shares        | 984314104 | 36     | 12579       | SH                | DEFINED 1            |          |
| YANZHOU COAL MINING CO LTD   | American Depository Receipt | 984846105 | 569    | 26266       | SH                | DEFINED 1,6          |          |
| YORK WATER CO                | Common equity shares        | 987184108 | 4022   | 232473      | SH                | DEFINED 1,2,5        |          |
| YOUNG INNOVATIONS INC        | Common equity shares        | 987520103 | 3827   | 123871      | SH                | DEFINED 1,2          |          |
| ZALE CORP                    | Common equity shares        | 988858106 | 1632   | 528404      | SH                | DEFINED 1,2          |          |
| HARBINGER GROUP INC          | Common equity shares        | 41146A106 | 716    | 137913      | SH                | DEFINED 1,2          |          |
| ZEBRA TECHNOLOGIES CP -CL A  | Common equity shares        | 989207105 | 49638  | 1205497     | SH                | DEFINED 1,2,5,6,8,12 |          |

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|   |  |           |       |         |    |                           |
|---|--|-----------|-------|---------|----|---------------------------|
| ZIX CORP                                | Common equity shares                                     | 98974P100 | 3539  | 1216920 | SH | DEFINED 1,2,5             |
| ZOLTEK COS INC                          | Common equity shares                                     | 98975W104 | 6197  | 547461  | SH | DEFINED 1,2,6,8           |
| ZYGO CORP                               | Common equity shares                                     | 989855101 | 6217  | 317606  | SH | DEFINED 1,2               |
| ZOLL MEDICAL CORP                       | Common equity shares                                     | 989922109 | 42009 | 453510  | SH | DEFINED 1,2,6,8           |
| AMDOCS LTD                              | Common equity shares                                     | G02602103 | 68984 | 2184450 | SH | DEFINED 1,2,5,6,8,12      |
| ARCH CAPITAL GROUP LTD                  | Common equity shares                                     | G0450A105 | 90148 | 2420837 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CENTRAL EUROPEAN MEDIA                  | Common Stock   | G20045202 | 4951  | 696891  | SH | DEFINED 1,2,5,6           |
| CHINA YUCHAI INTERNATIONAL CONSOLIDATED | Common equity shares                                     | G21082105 | 491   | 30910   | SH | DEFINED 1,2               |
| WATER CO INC                            | Common Stock   | G23773107 | 2133  | 269383  | SH | DEFINED 1,2,5             |
| FRESH DEL MONTE PRODUCE INC             | Common equity shares                                     | G36738105 | 22839 | 999884  | SH | DEFINED 1,2,5,6,8         |
| GARMIN LTD                              | Common equity shares                                     | H2906T109 | 89866 | 1914158 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GLOBAL SOURCES LTD                      | Common equity shares                                     | G39300101 | 1561  | 253922  | SH | DEFINED 1,2               |
| HELEN OF TROY LTD                       | Common equity shares                                     | G4388N106 | 36047 | 1059922 | SH | DEFINED 1,2,5,6,8         |
| NORDIC AMERICAN TANKERS LTD             | Common equity shares                                     | G65773106 | 15117 | 951965  | SH | DEFINED 1,2,5,6           |
| ORIENT-EXPRESS HOTELS                   | Common equity shares                                     | G67743107 | 21145 | 2073098 | SH | DEFINED 1,2,6,8           |
| PARTNERRE LTD                           | Common equity shares                                     | G6852T105 | 77598 | 1142945 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ARGO GROUP INTL HOLDINGS LTD            | Common equity shares                                     | G0464B107 | 19630 | 657074  | SH | DEFINED 1,2,5,6,8         |
| SALIX PHARMACEUTICALS LTD               | Common equity shares                                     | 795435106 | 85117 | 1621152 | SH | DEFINED 1,2,5,6,8         |
| SINA CORP                               | Common equity shares                                     | G81477104 | 6858  | 105480  | SH | DEFINED 1,2,6             |
| UTI WORLDWIDE INC                       | Common Stock   | G87210103 | 41448 | 2405703 | SH | DEFINED 1,2,5,6,8,12      |
| WHITE MTNS INS GROUP LTD                | Common Stock   | G9618E107 | 37670 | 75078   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| XOMA CORP                               | Common equity shares                                     | 98419J107 | 46    | 16197   | SH | DEFINED 1                 |
| UBS AG                                  | Common equity shares                                     | H89231338 | 49543 | 3533742 | SH | DEFINED 1                 |
| AUDIOCODES LTD                          | Common equity shares                                     | M15342104 | 88    | 32230   | SH | DEFINED 1                 |
| ALVARION LTD                            | Common Stock   | M0861T100 | 40    | 42391   | SH | DEFINED 1                 |
| CERAGON NETWORKS LTD                    | Common Stock   | M22013102 | 369   | 38902   | SH | DEFINED 1                 |
| CHECK POINT SOFTWARE TECHN              | Common equity shares                                     | M22465104 | 24014 | 376157  | SH | DEFINED 1,2,5,8,12        |
| EZCHIP SEMICONDUCTOR LTD                | Common Stock   | M4146Y108 | 251   | 5800    | SH | DEFINED 1                 |
| CHICAGO BRIDGE & IRON CO                | Similar to ADR Certificates representing ordinary shares | 167250109 | 40762 | 943737  | SH | DEFINED 1,2,5,6,18        |

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|                              |                             |           |        |          |    |                           |
|------------------------------|-----------------------------|-----------|--------|----------|----|---------------------------|
| CNH GLOBAL NV                | Common equity shares        | N20935206 | 11946  | 300880   | SH | DEFINED 1,2,5,6           |
| CORE LABORATORIES NV         | Common equity shares        | N22717107 | 73180  | 556221   | SH | DEFINED 1,2,5,6,8,17,18   |
| ORTHOFIX INTERNATIONAL NV    | Common equity shares        | N6748L102 | 14296  | 380392   | SH | DEFINED 1,2,6,8           |
| QIAGEN NV                    | Common Stock                | N72482107 | 31860  | 2046285  | SH | DEFINED 1,2,5,6           |
| STEINER LEISURE LTD          | Common equity shares        | P8744Y102 | 14183  | 290434   | SH | DEFINED 1,2,5,6,8         |
| EXCEL MARITIME CARRIERS LTD  | Common equity shares        | V3267N107 | 1456   | 728847   | SH | DEFINED 1,2,5,6           |
| ROYAL CARIBBEAN CRUISES LTD  | Common equity shares        | V7780T103 | 72386  | 2459665  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AFC ENTERPRISES INC          | Common Stock                | 00104Q107 | 8223   | 484644   | SH | DEFINED 1,2,6,8           |
| SEATTLE GENETICS INC         | Common Stock                | 812578102 | 60537  | 2970439  | SH | DEFINED 1,2,5,6,8         |
| GMX RESOURCES INC            | Common Stock                | 38011M108 | 1374   | 1081959  | SH | DEFINED 1,2,6,8           |
| NUSTAR ENERGY LP             | Limited Partnership         | 67058H102 | 3729   | 63111    | SH | DEFINED 1                 |
| DR REDDY`S LABORATORIES LTD  | American Depository Receipt | 256135203 | 13804  | 399435   | SH | DEFINED 1,2,4,5,6,8       |
| PENDRELL CORP                | Common Stock                | 70686R104 | 7099   | 2719025  | SH | DEFINED 1,2,6             |
| DONEGAL GROUP INC            | Common equity shares        | 257701201 | 2555   | 186736   | SH | DEFINED 1,2,17            |
| ENTERPRISE FINL SERVICES CP  | Common equity shares        | 293712105 | 3184   | 271273   | SH | DEFINED 1,2               |
| KINDRED HEALTHCARE INC       | Common equity shares        | 494580103 | 9650   | 1116568  | SH | DEFINED 1,2,5,6,8         |
| GENON ENERGY INC             | Common equity shares        | 37244E107 | 21338  | 10267624 | SH | DEFINED 1,2,5,6,8,12      |
| RETRACTABLE TECHNOLOGIES INC | Common equity shares        | 76129W105 | 23     | 17400    | SH | DEFINED 1                 |
| KINDER MORGAN MANAGEMENT LLC | Common equity shares        | 49455U100 | 60479  | 810433   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ZHONE TECHNOLOGIES INC       | Common Stock                | 98950P884 | 23     | 19855    | SH | DEFINED 1                 |
| GLOBAL POWER EQUIPMENT GROUP | Common Stock                | 37941P306 | 7724   | 278857   | SH | DEFINED 1,2,6             |
| ACURA PHARMACEUTICALS INC    | Common equity shares        | 00509L703 | 538    | 155627   | SH | DEFINED 1,2               |
| BRIDGE CAPITAL HOLDINGS      | Common equity shares        | 108030107 | 1749   | 130010   | SH | DEFINED 1,2               |
| TASER INTERNATIONAL INC      | Common equity shares        | 87651B104 | 5770   | 1328937  | SH | DEFINED 1,2,5,6,8         |
| ALLIANCE DATA SYSTEMS CORP   | Common equity shares        | 018581108 | 186291 | 1478927  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| JOY GLOBAL INC               | Common Stock                | 481165108 | 273264 | 3717861  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RAPTOR PHARMACEUTICAL CORP   | Common equity shares        | 75382F106 | 5315   | 786064   | SH | DEFINED 1,2,6             |
| BANNER CORP                  | Common equity shares        | 06652V208 | 6971   | 316393   | SH | DEFINED 1,2,8             |
| GRUPO TELEVISA SAB           | American Depository Receipt | 40049J206 | 6892   | 326969   | SH | DEFINED 1,2,6,18          |
| PRINCETON REVIEW INC         | Common Stock                | 742352107 | 1      | 21000    | SH | DEFINED 1                 |
| SK TELECOM CO LTD            | American                    |           |        |          |    |                           |

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|                              |                                     |           |        |         |    |                           |
|------------------------------|-------------------------------------|-----------|--------|---------|----|---------------------------|
|                              | Depository Receipt                  | 78440P108 | 6082   | 437277  | SH | DEFINED 1,2,5,6,18        |
| PHOENIX COMPANIES INC        | Common equity shares                | 71902E109 | 5932   | 2420557 | SH | DEFINED 1,2,6,8           |
| MOSYS INC                    | Common equity shares                | 619718109 | 1996   | 503380  | SH | DEFINED 1,2               |
| WRIGHT MEDICAL GROUP INC     | Common equity shares                | 98235T107 | 15244  | 788902  | SH | DEFINED 1,2,6,8           |
| INLAND REAL ESTATE CORP      | Real Estate Investment Trust        | 457461200 | 21352  | 2406821 | SH | DEFINED 1,2,3,6,8         |
| HDFC BANK LTD                | American Depository Receipt         | 40415F101 | 32684  | 958454  | SH | DEFINED 1,2,5,6,8         |
| NATUS MEDICAL INC            | Common Stock                        | 639050103 | 7268   | 609150  | SH | DEFINED 1,2,6,8           |
| BIOSANTE PHARMACEUTICALS INC | Common equity shares                | 09065V203 | 1222   | 1797444 | SH | DEFINED 1,2,6             |
| MEDCATH CORP                 | Common equity shares                | 58404W109 | 1107   | 140887  | SH | DEFINED 1                 |
| INERGY LP                    | Misc Equity                         | 456615103 | 2137   | 130519  | SH | DEFINED 1                 |
| ALLIANCE HEALTHCARE SVCS INC | Common equity shares                | 018606202 | 843    | 561984  | SH | DEFINED 1,2               |
| PDF SOLUTIONS INC            | Common equity shares                | 693282105 | 2921   | 346580  | SH | DEFINED 1,2               |
| BUNGE LTD                    | Common equity shares                | G16962105 | 179929 | 2629099 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FRONTLINE LTD                | Common equity shares                | G3682E127 | 7684   | 999431  | SH | DEFINED 1,2,6             |
| OMNICELL INC                 | Common equity shares                | 68213N109 | 10802  | 710114  | SH | DEFINED 1,2,6,8           |
| ALTERRA CAPITAL HOLDINGS LTD | Common Stock                        | G0229R108 | 42657  | 1856265 | SH | DEFINED 1,2,5,6,8         |
| TIMBERLINE RESOURCES CORP    | Common equity shares                | 887133106 | 13     | 24700   | SH | DEFINED 1                 |
| GLADSTONE CAPITAL CORP       | Common equity shares                | 376535100 | 3387   | 417542  | SH | DEFINED 1,2,8             |
| GIVEN IMAGING                | Common Stock                        | M52020100 | 376    | 20116   | SH | DEFINED 1                 |
| IMPERIAL SUGAR CO            | Common Stock                        | 453096208 | 1089   | 232181  | SH | DEFINED 1,2,6             |
| CHARTER FINANCIAL CORP/GA    | Common Stock                        | 16122M100 | 887    | 99101   | SH | DEFINED 1,2               |
| DELCATH SYSTEMS INC          | Common equity shares                | 24661P104 | 2693   | 857393  | SH | DEFINED 1,2,6,8           |
| CROSS COUNTRY HEALTHCARE INC | Common equity shares                | 227483104 | 3087   | 615220  | SH | DEFINED 1,2,8             |
| PENN VIRGINIA RES PRTNR LP   | Composition of more than 1 security | 707884102 | 1803   | 82579   | SH | DEFINED 1                 |
| MAHANAGAR TELEPHONE NIGAM    | American Depository Receipt         | 559778402 | 51     | 50035   | SH | DEFINED 1                 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|--------|-------|-------|-------|-------------|-------------------|-------------|----------|
|--------|-------|-------|-------|-------------|-------------------|-------------|----------|

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|                                 |   |           |        |         |    |                           |
|---------------------------------|---|-----------|--------|---------|----|---------------------------|
| AMERIGROUP CORP                 | Common equity shares  | 03073T102 | 76158  | 1131909 | SH | DEFINED 1,2,5,6,8,12      |
| AMN HEALTHCARE SERVICES INC     | Common equity shares  | 001744101 | 4724   | 779373  | SH | DEFINED 1,2,8             |
| ADVISORY BOARD CO               | Common equity shares  | 00762W107 | 28839  | 325428  | SH | DEFINED 1,2,6,8           |
| ACUITY BRANDS INC               | Common equity shares  | 00508Y102 | 87760  | 1396775 | SH | DEFINED 1,2,5,6,8,12      |
| WEIGHT WATCHERS INTL INC        | Common equity shares  | 948626106 | 30639  | 396912  | SH | DEFINED 1,2,5,6,8,12      |
| OI SA                           | American Depository Receipt   | 670851203 | 4286   | 269681  | SH | DEFINED 1,2,4,5,6,10      |
| VCA ANTECH INC                  | Common equity shares  | 918194101 | 47335  | 2039377 | SH | DEFINED 1,2,5,6,8,12      |
| ALERE INC                       | Common Stock  | 01449J105 | 25309  | 973060  | SH | DEFINED 1,2,5,6,8         |
| STAGE STORES INC                | Common equity shares  | 85254C305 | 19548  | 1203729 | SH | DEFINED 1,2,5,6,8         |
| MCG CAPITAL CORP                | Common equity shares  | 58047P107 | 7259   | 1707963 | SH | DEFINED 1,2,6,8           |
| ALUMINUM CORP CHINA LTD         | American Depository Receipt   | 022276109 | 310    | 26125   | SH | DEFINED 1,6               |
| CENTENE CORP                    | Common equity shares  | 15135B101 | 58163  | 1187788 | SH | DEFINED 1,2,5,6,8         |
| FIVE STAR QUALITY CARE INC      | Common Stock  | 33832D106 | 2599   | 761633  | SH | DEFINED 1,2               |
| WESTFIELD FINANCIAL INC         | Common equity shares  | 96008P104 | 4716   | 596133  | SH | DEFINED 1,2,17            |
| BANCO DE CHILE                  | American Depository Receipt   | 059520106 | 1870   | 19700   | SH | DEFINED 1,2,5,6           |
| ENDEAVOUR INTERNATIONAL CORP    | Common Stock  | 29259G200 | 8168   | 689116  | SH | DEFINED 1,2,6,8           |
| GREEN BANKSHARES INC            | Common equity shares  | 394361208 | 26     | 16047   | SH | DEFINED 1,2               |
| HOUSTON AMERN ENERGY CORP       | Common equity shares  | 44183U100 | 1708   | 327025  | SH | DEFINED 1,2,6,8           |
| SYNAPTICS INC                   | Common equity shares  | 87157D109 | 25431  | 696604  | SH | DEFINED 1,2,5,6,8         |
| LORILLARD INC                   | Common equity shares  | 544147101 | 632629 | 4885877 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COGENT COMMUNICATIONS GRP       | Common equity shares  | 19239V302 | 17350  | 909156  | SH | DEFINED 1,2,5,6,8         |
| SUNOCO LOGISTICS PARTNERS LP    | Composition of more than 1 security   | 86764L108 | 3213   | 85001   | 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 | 2740   | 19400   | SH | DEFINED 5,6               |
| ISHARES RUSSELL 1000 INDEX FUND | Investments that contain a pool of  |           |        |         |    |                           |

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|                                      |   |           |        |          |    |                           |
|--------------------------------------|---|-----------|--------|----------|----|---------------------------|
|                                      | securities representing a specific index and are built like mutu                                    | 464287622 | 142798 | 1831669  | 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 | 75577  | 990393   | SH | DEFINED 1,2               |
| MVC CAPITAL INC.                     | Common equity shares  | 553829102 | 5430   | 413438   | SH | DEFINED 1,2,8             |
| MANTECH INTL CORP                    | Common equity shares  | 564563104 | 27133  | 787456   | SH | DEFINED 1,2,5,6,8,12      |
| AMBASSADORS GROUP INC                | Common equity shares  | 023177108 | 1835   | 342655   | SH | DEFINED 1,2               |
| GAMESTOP CORP                        | Common equity shares  | 36467W109 | 121340 | 5556076  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COMSTOCK MINING INC                  | Common equity shares  | 205750102 | 24     | 12400    | SH | DEFINED 1                 |
| ASBURY AUTOMOTIVE GROUP INC          | Common equity shares  | 043436104 | 25051  | 927799   | SH | DEFINED 1,2,5,6,8         |
| DOVER DOWNS GAMING & ENTMT           | Common equity shares  | 260095104 | 34     | 13664    | SH | DEFINED 1                 |
| CALAVO GROWERS INC                   | Common equity shares  | 128246105 | 6445   | 240757   | SH | DEFINED 1,2,6,8           |
| UNITED COMMUNITY BANKS INC           | Common equity shares  | 90984P303 | 7210   | 739332   | SH | DEFINED 1,2,6,8           |
| VALE SA                              | American Depository Receipt   | 91912E105 | 327475 | 14036651 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| VANGUARD ETF TOTAL STOCK MARKET      | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908769 | 1385   | 19170    | SH | DEFINED 1                 |
| JETBLUE AIRWAYS CORP                 | Common equity shares  | 477143101 | 36457  | 7455626  | SH | DEFINED 1,2,5,6,12,17     |
| LIN TV CORP                          | Common equity shares  | 532774106 | 2435   | 601516   | SH | DEFINED 1,2               |
| REGAL ENTERTAINMENT GROUP            | Common equity shares  | 758766109 | 14825  | 1090078  | SH | DEFINED 1,2,5,6,8,12      |
| CIA SANEAMENTO BASICO ESTADO         | American Depository Receipt   | 20441A102 | 69542  | 907604   | SH | DEFINED 1,2,5,6,10,18     |
| AEROPOSTALE INC                      | Common equity shares  | 007865108 | 68337  | 3160794  | SH | DEFINED 1,2,5,6,8,12,17   |
| VERINT SYSTEMS INC                   | Common Stock  | 92343X100 | 13338  | 411833   | SH | DEFINED 1,2,6,8,17        |
| COMPUTER PROGRAMS & SYSTEMS          | Common equity shares  | 205306103 | 12767  | 225862   | SH | DEFINED 1,2,6,8           |
| MARKWEST ENERGY                      | Limited   |           |        |          |    |                           |

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|                                 |                                    |           |        |         |    |                           |
|---------------------------------|------------------------------------|-----------|--------|---------|----|---------------------------|
| PARTNERS LP                     | Partnership                        | 570759100 | 4575   | 78276   | SH | DEFINED 1                 |
| AU OPTRONICS CORP               | American<br>Depository<br>Receipt  | 002255107 | 3171   | 695048  | SH | DEFINED 1,2,5,6,8         |
| NETFLIX INC                     | Common equity<br>shares            | 64110L106 | 232282 | 2018900 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ENPRO INDUSTRIES<br>INC         | Common equity<br>shares            | 29355X107 | 17491  | 425584  | SH | DEFINED 1,2,5,6,8         |
| OVERSTOCK.COM INC               | Common equity<br>shares            | 690370101 | 1318   | 251431  | SH | DEFINED 1,2,6,8           |
| BANK OF NOVA<br>SCOTIA          | Common equity<br>shares            | 064149107 | 510    | 9100    | SH | DEFINED 1,8               |
| PACER<br>INTERNATIONAL<br>INC   | Common equity<br>shares            | 69373H106 | 4848   | 766326  | SH | DEFINED 1,2,6,8           |
| WESTWOOD HOLDINGS<br>GROUP INC  | Common equity<br>shares            | 961765104 | 4482   | 115697  | SH | DEFINED 1,2               |
| BIG 5 SPORTING<br>GOODS CORP    | Common equity<br>shares            | 08915P101 | 4218   | 537821  | SH | DEFINED 1,2,8             |
| NASDAQ OMX GROUP<br>INC         | Common equity<br>shares            | 631103108 | 135797 | 5243401 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SANOFI                          | American<br>Depository<br>Receipt  | 80105N105 | 767    | 19775   | SH | DEFINED 1,2               |
| RUSH ENTERPRISES<br>INC         | Common equity<br>shares            | 781846209 | 13709  | 645967  | SH | DEFINED 1,2,6,8           |
| KIRKLAND`S INC                  | Common Stock                       | 497498105 | 5253   | 324605  | SH | DEFINED 1,2,6,8           |
| RANDGOLD<br>RESOURCES LTD       | American<br>Depository<br>Receipt  | 752344309 | 862    | 9800    | SH | DEFINED 1                 |
| RED ROBIN GOURMET<br>BURGERS    | Common equity<br>shares            | 75689M101 | 9898   | 266141  | SH | DEFINED 1,2,8             |
| BIODELIVERY<br>SCIENCES INTL    | Common equity<br>shares            | 09060J106 | 29     | 11600   | SH | DEFINED 1                 |
| LEAPFROG<br>ENTERPRISES INC     | Common equity<br>shares            | 52186N106 | 6799   | 813735  | SH | DEFINED 1,2,6             |
| FIRST PACTRUST<br>BANCORP       | Common equity<br>shares            | 33589V101 | 1709   | 143332  | SH | DEFINED 1,2               |
| TRAVELZOO INC                   | Common equity<br>shares            | 89421Q106 | 2322   | 100804  | SH | DEFINED 1,2,6,8           |
| SAIA INC                        | Common equity<br>shares            | 78709Y105 | 5414   | 318222  | SH | DEFINED 1,2,5             |
| CIMAREX ENERGY CO               | Common equity<br>shares            | 171798101 | 194537 | 2577685 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NEWCASTLE<br>INVESTMENT CORP    | Real Estate<br>Investment<br>Trust | 65105M108 | 13491  | 2148188 | SH | DEFINED 1,2,6,8           |
| MONTPELIER RE<br>HOLDINGS       | Common equity<br>shares            | G62185106 | 29054  | 1503791 | SH | DEFINED 1,2,5,6,8         |
| ENBRIDGE ENERGY<br>MGMT LLC     | Common equity<br>shares            | 29250X103 | 2579   | 81010   | SH | DEFINED 1,5,6,8           |
| NATURAL RESOURCE<br>PARTNERS LP | Limited<br>Partnership             | 63900P103 | 1700   | 70845   | SH | DEFINED 1                 |
| DICKS SPORTING<br>GOODS INC     | Common equity<br>shares            | 253393102 | 110169 | 2291421 | SH | DEFINED 1,2,5,6,8,12      |
| TAYLOR CAPITAL<br>GROUP INC     | Common equity<br>shares            | 876851106 | 3261   | 227419  | SH | DEFINED 1,2               |
| NATURAL GAS<br>SERVICES GROUP   | Common equity<br>shares            | 63886Q109 | 3689   | 279395  | SH | DEFINED 1,2               |
| WYNN RESORTS LTD                | Common equity<br>shares            | 983134107 | 339371 | 2717711 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PLATINUM                        |                                    |           |        |         |    |                           |



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|                                    |                                   |           |        |         |    |                            |
|------------------------------------|-----------------------------------|-----------|--------|---------|----|----------------------------|
| UNDERWRITERS<br>HLDG               | Common equity<br>shares           | G7127P100 | 28862  | 790787  | SH | DEFINED 1,2,5,6,8,17       |
| MARTIN MIDSTREAM<br>PARTNERS LP    | Limited<br>Partnership            | 573331105 | 557    | 16490   | SH | DEFINED 1                  |
| OVERHILL FARMS<br>INC              | Common equity<br>shares           | 690212105 | 47     | 10520   | SH | DEFINED 1                  |
| CEVA INC                           | Common Stock                      | 157210105 | 11429  | 503394  | SH | DEFINED 1,2,6,8            |
| PORTFOLIO RECOVERY<br>ASSOC INC    | Common equity<br>shares           | 73640Q105 | 25942  | 361684  | SH | DEFINED 1,2,6,8,17         |
| CHINA TELECOM<br>CORP LTD          | American<br>Depository<br>Receipt | 169426103 | 1035   | 18861   | SH | DEFINED 1,6                |
| SEKOMYX INC                        | Common equity<br>shares           | 81724Q107 | 1883   | 687139  | SH | DEFINED 1,2                |
| NII HOLDINGS INC                   | Common equity<br>shares           | 62913F201 | 49553  | 2706750 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| COSI INC                           | Common equity<br>shares           | 22122P101 | 28     | 26087   | SH | DEFINED 1                  |
| SAFETY INSURANCE<br>GROUP INC      | Common equity<br>shares           | 78648T100 | 11612  | 278733  | SH | DEFINED 1,2,6,8,17         |
| SEAGATE<br>TECHNOLOGY PLC          | Common Stock                      | G7945M107 | 103609 | 3844558 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| CROSSTEX ENERGY<br>LP              | Limited<br>Partnership            | 22765U102 | 664    | 38839   | SH | DEFINED 1                  |
| GOLAR LNG LTD                      | Common Stock                      | G9456A100 | 28268  | 742884  | SH | DEFINED 1,2,6              |
| ACACIA RESEARCH<br>CORP            | Common Stock                      | 003881307 | 39977  | 957743  | SH | DEFINED 1,2,6,8,17         |
| PLAINS<br>EXPLORATION &<br>PROD CO | Common equity<br>shares           | 726505100 | 170007 | 3985895 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| BROOKFIELD<br>RESIDENTIAL<br>PPTYS | Common Stock                      | 11283W104 | 242    | 22763   | SH | DEFINED 1,2                |
| PROVIDENT<br>FINANCIAL SVCS<br>INC | Common equity<br>shares           | 74386T105 | 20825  | 1433095 | SH | DEFINED 1,2,5,6,8          |
| HALOZYME<br>THERAPEUTICS INC       | Common equity<br>shares           | 40637H109 | 31202  | 2445173 | SH | DEFINED 1,2,5,6,8          |
| WARNACO GROUP INC                  | Common equity<br>shares           | 934390402 | 82183  | 1407282 | SH | DEFINED 1,2,5,6,8,12       |
| INFINITY PROPERTY<br>& CAS CORP    | Common equity<br>shares           | 45665Q103 | 13561  | 259177  | SH | DEFINED 1,2,5,6,8          |
| PROCERA NETWORKS<br>INC            | Common Stock                      | 74269U203 | 5276   | 235940  | SH | DEFINED 1,2,6              |
| ENDURANCE<br>SPECIALTY<br>HOLDINGS | Common equity<br>shares           | G30397106 | 22752  | 559561  | SH | DEFINED 1,2,5,6,8,12,17    |
| HUDSON HIGHLAND<br>GROUP INC       | Common Stock                      | 443792106 | 2976   | 553385  | SH | DEFINED 1,2                |
| TRUE RELIGION<br>APPAREL INC       | Common Stock                      | 89784N104 | 14690  | 536166  | SH | DEFINED 1,2,5,6,8,17       |
| FORMFACTOR INC                     | Common equity<br>shares           | 346375108 | 5516   | 988638  | SH | DEFINED 1,2,6,8            |
| MINDSPEED<br>TECHNOLOGIES INC      | Common Stock                      | 602682205 | 3880   | 609030  | SH | DEFINED 1,2                |
| CAVCO INDUSTRIES<br>INC            | Common equity<br>shares           | 149568107 | 5846   | 125530  | SH | DEFINED 1,2,5,6            |
| AXIS CAPITAL<br>HOLDINGS LTD       | Common equity<br>shares           | G0692U109 | 82101  | 2475230 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| MOLINA HEALTHCARE<br>INC           | Common equity<br>shares           | 60855R100 | 20010  | 595134  | SH | DEFINED 1,2,6,8            |
| DTS INC                            | Common equity                     |           |        |         |    |                            |

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shares 23335C101 10880 360121 SH DEFINED 1,2,6,8

| ISSUER                       | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION             | MANAGERS |
|------------------------------|------------------------------|-----------|--------|-------------|-------------------|-------------------------|----------|
| IPASS INC                    | Common equity shares         | 46261V108 | 85     | 32528 SH    |                   | DEFINED 1               |          |
| NETGEAR INC                  | Common equity shares         | 64111Q104 | 29344  | 768178 SH   |                   | DEFINED 1,2,6,8         |          |
| CAPITALSOURCE INC            | Real Estate Investment Trust | 14055X102 | 87678  | 13284297 SH |                   | DEFINED 1,2,5,6,8,12    |          |
| GLADSTONE COMMERCIAL CORP    | REIT                         | 376536108 | 3093   | 179719 SH   |                   | DEFINED 1,2,5           |          |
| TEXAS CAPITAL BANCSHARES INC | Common equity shares         | 88224Q107 | 46488  | 1342849 SH  |                   | DEFINED 1,2,6,8         |          |
| PROVIDENCE SERVICE CORP      | Common equity shares         | 743815102 | 4211   | 271569 SH   |                   | DEFINED 1,2             |          |
| ASHFORD HOSPITALITY TRUST    | Real Estate Investment Trust | 044103109 | 17372  | 1928009 SH  |                   | DEFINED 1,2,3,5,6,8     |          |
| CYTORI THERAPEUTICS INC      | Common equity shares         | 23283K105 | 2067   | 831521 SH   |                   | DEFINED 1,2             |          |
| ENTERTAINMENT GAMING ASIA    | Common equity shares         | 29383V107 | 33     | 72100 SH    |                   | DEFINED 1               |          |
| ABOVENET INC                 | Common equity shares         | 00374N107 | 43237  | 522181 SH   |                   | DEFINED 1,2,5,6,8       |          |
| NATIONAL FINANCIAL PRTNRS CP | Common equity shares         | 63607P208 | 14580  | 962817 SH   |                   | DEFINED 1,2,6,8         |          |
| CHELSEA THERAPEUTICS INTL    | Common equity shares         | 163428105 | 2429   | 948941 SH   |                   | DEFINED 1,2             |          |
| JOURNAL COMMUNICATIONS INC   | Common equity shares         | 481130102 | 6266   | 1113350 SH  |                   | DEFINED 1,2,17          |          |
| JONES SODA CO                | Common equity shares         | 48023P106 | 10     | 21100 SH    |                   | DEFINED 1               |          |
| WOORI FINANCE HOLDINGS CO    | American Depository Receipt  | 981063100 | 573    | 16624 SH    |                   | DEFINED 1,5,6           |          |
| LKQ CORP                     | Common equity shares         | 501889208 | 102257 | 3280532 SH  |                   | DEFINED 1,2,5,6,8,12,18 |          |
| FIRST POTOMAC REALTY TRUST   | Real Estate Investment Trust | 33610F109 | 19681  | 1627746 SH  |                   | DEFINED 1,2,3,6,8       |          |
| FIRST MARBLEHEAD CORP        | Common equity shares         | 320771108 | 1447   | 1183735 SH  |                   | DEFINED 1,2,6           |          |
| QUALITY DISTRIBUTION INC     | Common equity shares         | 74756M102 | 3824   | 277329 SH   |                   | DEFINED 1,2             |          |
| CINEDIGM DIGITAL CINEMA CORP | Common equity shares         | 172407108 | 29     | 17000 SH    |                   | DEFINED 1               |          |
| MARLIN BUSINESS SERVICES INC | Common equity shares         | 571157106 | 2116   | 140244 SH   |                   | DEFINED 1,2             |          |
| TESSERA                      | Common equity                |           |        |             |                   |                         |          |

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|                              |                             |           |        |          |    |                           |
|------------------------------|-----------------------------|-----------|--------|----------|----|---------------------------|
| TECHNOLOGIES INC             | shares                      | 88164L100 | 22826  | 1323056  | SH | DEFINED 1,2,5,6,8         |
| CALLIDUS SOFTWARE INC        | Common equity shares        | 13123E500 | 3965   | 507663   | SH | DEFINED 1,2               |
| WHITING PETROLEUM CORP       | Common equity shares        | 966387102 | 117939 | 2171945  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BUFFALO WILD WINGS INC       | Common equity shares        | 119848109 | 34206  | 377209   | SH | DEFINED 1,2,5,6,8         |
| TICC CAPITAL CORP            | Common equity shares        | 87244T109 | 5466   | 561386   | SH | DEFINED 1,2,8,17          |
| NEXSTAR BROADCASTING GROUP   | Common equity shares        | 65336K103 | 1433   | 172358   | SH | DEFINED 1,2               |
| CONN`S INC                   | Common equity shares        | 208242107 | 4007   | 260982   | SH | DEFINED 1,2               |
| PINNACLE AIRLINES CORP       | Common Stock                | 723443107 | 17     | 12432    | SH | DEFINED 1                 |
| SYNNEX CORP                  | Common equity shares        | 87162W100 | 20869  | 547164   | SH | DEFINED 1,2,6,8           |
| CORINTHIAN COLLEGES INC      | Common equity shares        | 218868107 | 7520   | 1816374  | SH | DEFINED 1,2,5,6,8         |
| CORPBANCA                    | American Depository Receipt | 21987A209 | 3364   | 165282   | SH | DEFINED 1,2,5,6,10        |
| NRG ENERGY INC               | Common equity shares        | 629377508 | 179141 | 11432170 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMERICAN EQTY INVT LIFE HLDG | Common equity shares        | 025676206 | 16151  | 1264810  | SH | DEFINED 1,2,6,8           |
| ASPEN INSURANCE HOLDINGS LTD | Common equity shares        | G05384105 | 43909  | 1571723  | SH | DEFINED 1,2,5,6,8,12      |
| KRONOS WORLDWIDE INC         | Common equity shares        | 50105F105 | 5320   | 213522   | SH | DEFINED 1,2,6,8           |
| NELNET INC                   | Common equity shares        | 64031N108 | 14925  | 576056   | SH | DEFINED 1,2,6,8           |
| COMPASS MINERALS INTL INC    | Common equity shares        | 20451N101 | 78187  | 1089862  | SH | DEFINED 1,2,5,6,8,12      |
| DDI CORP                     | Common Stock                | 233162502 | 3177   | 260716   | SH | DEFINED 1,2               |
| GLOBAL INDEMNITY PLC         | Common equity shares        | G39319101 | 5544   | 284363   | SH | DEFINED 1,2,8             |
| CHINA LIFE INSURANCE (CHN)   | American Depository Receipt | 16939P106 | 1269   | 32639    | SH | DEFINED 1,6               |
| UNIVERSAL TECHNICAL INST     | Common equity shares        | 913915104 | 6156   | 466756   | SH | DEFINED 1,2,6,8           |
| KNOLOGY INC                  | Common equity shares        | 499183804 | 10789  | 592959   | SH | DEFINED 1,2,5,6,8         |
| TEMPUR PEDIC INTL INC        | Common equity shares        | 88023U101 | 110993 | 1314621  | SH | DEFINED 1,2,5,6,8         |
| U S GEOTHERMAL INC           | Common equity shares        | 90338S102 | 21     | 39100    | SH | DEFINED 1                 |
| CROSSTEX ENERGY INC          | Common equity shares        | 22765Y104 | 12732  | 900608   | SH | DEFINED 1,2,6,8           |
| GEOEYE INC                   | Common Stock                | 37250W108 | 10974  | 456121   | SH | DEFINED 1,2,6,8           |
| BANCORP INC                  | Common equity shares        | 05969A105 | 5272   | 525337   | SH | DEFINED 1,2,8             |
| GTX INC                      | Common equity shares        | 40052B108 | 1770   | 460616   | SH | DEFINED 1,2               |
| TRW AUTOMOTIVE HOLDINGS CORP | Common equity shares        | 87264S106 | 85353  | 1837600  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ASSURANT INC                 | Common equity shares        | 04621X108 | 168095 | 4150474  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HILLTOP HOLDINGS INC         | Common equity shares        | 432748101 | 6629   | 790034   | SH | DEFINED 1,2,5,6,8         |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| DYNAVAX TECHNOLOGIES CORP    | Common Stock                 | 268158102 | 22671  | 4479467  | SH | DEFINED 1,2,6,8           |
| CLIFTON SAVINGS BANCORP INC  | Common equity shares         | 18712Q103 | 1787   | 171646   | SH | DEFINED 1,2,17            |
| TNS INC                      | Common equity shares         | 872960109 | 11706  | 538674   | SH | DEFINED 1,2,6,8           |
| CYCLACEL PHARMACEUTICALS     | Common equity shares         | 23254L108 | 16     | 22800    | SH | DEFINED 1                 |
| SEMICONDUCTOR MFG INTL CORP  | American Depository Receipt  | 81663N206 | 99     | 41424    | SH | DEFINED 1,6               |
| CAPLEASE INC                 | Real Estate Investment Trust | 140288101 | 6379   | 1582580  | SH | DEFINED 1,2,3,5,8         |
| SIGNATURE BANK/NY            | Common equity shares         | 82669G104 | 163690 | 2596644  | SH | DEFINED 1,2,5,6,8,12      |
| BROADWIND ENERGY INC         | Common Stock                 | 11161T108 | 853    | 1816100  | SH | DEFINED 1,2               |
| ULTRA CLEAN HOLDINGS INC     | Common equity shares         | 90385V107 | 2884   | 382648   | SH | DEFINED 1,2               |
| HORNBECK OFFSHORE SVCS INC   | Common equity shares         | 440543106 | 36584  | 870344   | SH | DEFINED 1,2,6,8           |
| CUTERA INC                   | Common equity shares         | 232109108 | 104    | 12244    | SH | DEFINED 1                 |
| MARCHEX INC                  | Common Stock                 | 56624R108 | 1913   | 428292   | SH | DEFINED 1,2,6,8           |
| SANTARUS INC                 | Common Stock                 | 802817304 | 6559   | 1121079  | SH | DEFINED 1,2               |
| APOLLO INVESTMENT CORP       | Common equity shares         | 03761U106 | 43439  | 6058113  | SH | DEFINED 1,2,5,6,8,12      |
| ARBOR REALTY TRUST INC       | Real Estate Investment Trust | 038923108 | 94     | 16800    | SH | DEFINED 1                 |
| CORCEPT THERAPEUTICS INC     | Common equity shares         | 218352102 | 2652   | 674556   | SH | DEFINED 1,2               |
| EXIDE TECHNOLOGIES           | Common Stock                 | 302051206 | 5099   | 1628240  | SH | DEFINED 1,2,5,6,8         |
| ASSURED GUARANTY LTD         | Common equity shares         | G0585R106 | 39492  | 2390701  | SH | DEFINED 1,2,5,6,8,17      |
| CYTOKINETICS INC             | Common Stock                 | 23282W100 | 42     | 35722    | SH | DEFINED 1                 |
| INTERSECTIONS INC            | Common equity shares         | 460981301 | 2430   | 190257   | SH | DEFINED 1,2               |
| URANERZ ENERGY CORP          | Common equity shares         | 91688T104 | 2338   | 928512   | SH | DEFINED 1,2,6             |
| GREENHILL & CO INC           | Common equity shares         | 395259104 | 31928  | 731649   | SH | DEFINED 1,2,5,6,8,12      |
| NUVASIVE INC                 | Common equity shares         | 670704105 | 16138  | 958343   | SH | DEFINED 1,2,6,8           |
| BLUE NILE INC                | Common equity shares         | 09578R103 | 16802  | 509548   | SH | DEFINED 1,2,6,8           |
| HALCON RESOURCES CORP        | Common Stock                 | 40537Q209 | 97     | 10364    | SH | DEFINED 1                 |
| GENWORTH FINANCIAL INC       | Common equity shares         | 37247D106 | 162378 | 19517152 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ACADIA PHARMACEUTICALS INC   | Common equity shares         | 004225108 | 54     | 25160    | SH | DEFINED 1                 |
| ANGIODYNAMICS INC            | Common equity shares         | 03475V101 | 6511   | 531597   | SH | DEFINED 1,2,8             |
| CORNERSTONE THERAPEUTICS INC | Common equity shares         | 21924P103 | 970    | 162533   | SH | DEFINED 1,2               |
| REPUBLIC AIRWAYS HLDGS INC   | Common equity shares         | 760276105 | 4779   | 968026   | SH | DEFINED 1,2,6             |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| STANDARD PARKING CORP        | Common equity shares         | 853790103 | 5797   | 282906   | SH | DEFINED 1,2,6,8           |
| ALNYLAM PHARMACEUTICALS INC  | Common Stock                 | 02043Q107 | 13835  | 1249439  | SH | DEFINED 1,2,5,6,8         |
| TPC GROUP INC                | Common Stock                 | 89236Y104 | 11659  | 263665   | SH | DEFINED 1,2,6,8           |
| CBRE GROUP INC               | Common equity shares         | 12504L109 | 232195 | 11632189 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MOMENTA PHARMACEUTICALS INC  | Common Stock                 | 60877T100 | 30881  | 2015980  | SH | DEFINED 1,2,5,6,8         |
| MONEYGRAM INTERNATIONAL INC  | Common equity shares         | 60935Y208 | 3815   | 212145   | SH | DEFINED 1,2,6,8           |
| SALESFORCE.COM INC           | Common equity shares         | 79466L302 | 751004 | 4860590  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GOL LINHAS AEREAS INTELIGENT | American Depository Receipt  | 38045R107 | 509    | 75717    | SH | DEFINED 1,6,10            |
| STRATEGIC HOTELS & RESORTS   | Real Estate Investment Trust | 86272T106 | 27626  | 4198448  | SH | DEFINED 1,2,3,6,8         |
| XYRATEX LTD                  | Common equity shares         | G98268108 | 10821  | 680492   | SH | DEFINED 1,2               |
| CABELAS INC                  | Common equity shares         | 126804301 | 43483  | 1139777  | SH | DEFINED 1,2,5,6,8         |
| METALICO INC                 | Common equity shares         | 591176102 | 3153   | 738210   | SH | DEFINED 1,2               |
| MULTI-FINELINE ELECTRON INC  | Common equity shares         | 62541B101 | 5203   | 189627   | SH | DEFINED 1,2,6,8           |
| DESARROLLADORA HOMEX SA      | American Depository Receipt  | 25030W100 | 827    | 44100    | SH | DEFINED 1                 |
| LIFE TIME FITNESS INC        | Common equity shares         | 53217R207 | 71262  | 1409078  | SH | DEFINED 1,2,5,6,8,12      |
| WELLCARE HEALTH PLANS INC    | Common equity shares         | 94946T106 | 102085 | 1420195  | SH | DEFINED 1,2,5,6,8,12,17   |
| HILL INTERNATIONAL INC       | Common equity shares         | 431466101 | 1819   | 462906   | SH | DEFINED 1,2,6             |
| HOLLY ENERGY PARTNERS LP     | Limited Partnership          | 435763107 | 1030   | 16880    | SH | DEFINED 1                 |
| JAMES RIVER COAL CO          | Common Stock                 | 470355207 | 3498   | 683188   | SH | DEFINED 1,2,6,8           |
| VIRGIN MEDIA INC             | Common equity shares         | 92769L101 | 125344 | 5018053  | SH | DEFINED 1,2,5,6,8,10,12,1 |

| ISSUER                       | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION          | MANAGERS |
|------------------------------|----------------------|-----------|-------|-------------|-------------------|----------------------|----------|
| DOMINO`S PIZZA INC           | Common equity shares | 25754A201 | 46563 | 1282536     | SH                | DEFINED 1,2,5,6,8,17 |          |
| ATLAS AIR WORLDWIDE HLDG INC | Common equity shares | 049164205 | 25939 | 527151      | SH                | DEFINED 1,2,6,8      |          |

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|                              |                              |           |         |         |    |                           |
|------------------------------|------------------------------|-----------|---------|---------|----|---------------------------|
| SYNTHESIS ENERGY SYSTEMS INC | Common equity shares         | 871628103 | 34      | 23100   | SH | DEFINED 1                 |
| BLACKBAUD INC                | Common equity shares         | 09227Q100 | 31419   | 945538  | SH | DEFINED 1,2,6,8           |
| IDENIX PHARMACEUTICALS INC   | Common equity shares         | 45166R204 | 24897   | 2543038 | SH | DEFINED 1,2,6,8           |
| LG DISPLAY CO LTD            | American Depository Receipt  | 50186V102 | 1626    | 138255  | SH | DEFINED 1,2,5,6,18        |
| AUXILIUM PHARMA INC          | Common Stock                 | 05334D107 | 25681   | 1382740 | SH | DEFINED 1,2,5,6,8         |
| PROSPECT CAPITAL CORP        | Common equity shares         | 74348T102 | 25756   | 2345637 | SH | DEFINED 1,2,6,8           |
| GRAMERCY CAPITAL CORP        | Real Estate Investment Trust | 384871109 | 240     | 89955   | SH | DEFINED 1                 |
| MANNKIND CORP                | Common equity shares         | 56400P201 | 4252    | 1720544 | SH | DEFINED 1,2,6,8           |
| VOLTERRA SEMICONDUCTOR CORP  | Common equity shares         | 928708106 | 18477   | 536808  | SH | DEFINED 1,2,6,8           |
| ENERSYS INC                  | Common equity shares         | 29275Y102 | 37471   | 1081378 | SH | DEFINED 1,2,6,8           |
| COMMERCIAL VEHICLE GROUP INC | Common equity shares         | 202608105 | 6996    | 573005  | SH | DEFINED 1,2,6             |
| BIOMED REALTY TRUST INC      | Real Estate Investment Trust | 09063H107 | 103376  | 5446302 | SH | DEFINED 1,2,3,5,6,8       |
| VOYAGER OIL & GAS INC        | Common Stock                 | 92911K100 | 1607    | 662027  | SH | DEFINED 1,2               |
| KITE REALTY GROUP TRUST      | Real Estate Investment Trust | 49803T102 | 10186   | 1932103 | SH | DEFINED 1,2,3,6,8         |
| WESTLAKE CHEMICAL CORP       | Common equity shares         | 960413102 | 14723   | 227311  | SH | DEFINED 1,2,5,6,8         |
| AMERICAN CAMPUS COMMUNITIES  | Real Estate Investment Trust | 024835100 | 142830  | 3193942 | SH | DEFINED 1,2,3,5,6,8,12    |
| EXTRA SPACE STORAGE INC      | Real Estate Investment Trust | 30225T102 | 99134   | 3443308 | SH | DEFINED 1,2,3,6,8         |
| STEREOTAXIS INC              | Common equity shares         | 85916J102 | 394     | 608680  | SH | DEFINED 1,2               |
| LEAP WIRELESS INTL INC       | Common equity shares         | 521863308 | 11648   | 1334054 | SH | DEFINED 1,2,5,6,8         |
| GOOGLE INC                   | Common equity shares         | 38259P508 | 6091318 | 9499279 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COHEN & STEERS INC           | Common equity shares         | 19247A100 | 11284   | 353643  | SH | DEFINED 1,2,6,8           |
| ZIOPHARM ONCOLOGY INC        | Common equity shares         | 98973P101 | 6411    | 1187053 | SH | DEFINED 1,2,6,8           |
| HAYNES INTERNATIONAL INC     | Common equity shares         | 420877201 | 26146   | 412781  | SH | DEFINED 1,2,6,8           |
| BEACON ROOFING SUPPLY INC    | Common equity shares         | 073685109 | 23474   | 911254  | SH | DEFINED 1,2,5,6,8         |
| TATA MOTORS LTD              | American Depository Receipt  | 876568502 | 16187   | 600114  | SH | DEFINED 1,2,5,6,8         |
| CPFL ENERGIA SA              | American                     |           |         |         |    |                           |

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|                   |               |           |        |         |    |                           |
|-------------------|---------------|-----------|--------|---------|----|---------------------------|
|                   | Depository    |           |        |         |    |                           |
|                   | Receipt       | 126153105 | 5164   | 170680  | SH | DEFINED 1,2,5,6,10        |
| 51JOB INC -ADR    | American      |           |        |         |    |                           |
|                   | Depository    |           |        |         |    |                           |
|                   | Receipt       | 316827104 | 715    | 12583   | SH | DEFINED 1,2,17            |
| ARES CAPITAL CORP | Common equity |           |        |         |    |                           |
|                   | shares        | 04010L103 | 42192  | 2580293 | SH | DEFINED 1,2,5,6,8         |
| TEXAS ROADHOUSE   | Common equity |           |        |         |    |                           |
| INC               | shares        | 882681109 | 21352  | 1282838 | SH | DEFINED 1,2,6,8,17        |
| THERAVANCE INC    | Common equity |           |        |         |    |                           |
|                   | shares        | 88338T104 | 43161  | 2213385 | SH | DEFINED 1,2,5,6,8         |
| NEW YORK & CO INC | Common equity |           |        |         |    |                           |
|                   | shares        | 649295102 | 1806   | 484772  | SH | DEFINED 1,2,6             |
| THOMAS PROPERTIES | Common equity |           |        |         |    |                           |
| GROUP             | shares        | 884453101 | 124    | 27100   | SH | DEFINED 1                 |
| HURON CONSULTING  | Common equity |           |        |         |    |                           |
| GROUP INC         | shares        | 447462102 | 16799  | 447098  | SH | DEFINED 1,2,5,6,8         |
| LOCAL.COM CORP    | Common equity |           |        |         |    |                           |
|                   | shares        | 53954R105 | 40     | 15599   | SH | DEFINED 1,2               |
| SUNSTONE HOTEL    | Real Estate   |           |        |         |    |                           |
| INVESTORS INC     | Investment    |           |        |         |    |                           |
|                   | Trust         | 867892101 | 40384  | 4145997 | SH | DEFINED 1,2,3,5,6,8       |
| TOWER GROUP INC   | Common equity |           |        |         |    |                           |
|                   | shares        | 891777104 | 20022  | 892527  | SH | DEFINED 1,2,6,8           |
| CUBESMART         | Real Estate   |           |        |         |    |                           |
|                   | Investment    |           |        |         |    |                           |
|                   | Trust         | 229663109 | 43988  | 3696101 | SH | DEFINED 1,2,3,6,8         |
| NORTHSTAR REALTY  | Real Estate   |           |        |         |    |                           |
| FINANCE CP        | Investment    |           |        |         |    |                           |
|                   | Trust         | 66704R100 | 10428  | 1927779 | SH | DEFINED 1,2,6,8           |
| BUILD-A-BEAR      | Common equity |           |        |         |    |                           |
| WORKSHOP INC      | shares        | 120076104 | 1910   | 363828  | SH | DEFINED 1,2               |
| CALAMOS ASSET     | Common equity |           |        |         |    |                           |
| MANAGEMENT INC    | shares        | 12811R104 | 5725   | 436601  | SH | DEFINED 1,2,6,8           |
| DREAMWORKS        | Common Stock  |           |        |         |    |                           |
| ANIMATION INC     |               | 26153C103 | 30673  | 1662286 | SH | DEFINED 1,2,5,6,8,12      |
| DIGITAL REALTY    | Real Estate   |           |        |         |    |                           |
| TRUST INC         | Investment    |           |        |         |    |                           |
|                   | Trust         | 253868103 | 227408 | 3074343 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| NORTHWESTERN CORP | Common equity |           |        |         |    |                           |
|                   | shares        | 668074305 | 33265  | 938099  | SH | DEFINED 1,2,5,6,8         |
| MARKETAXESS       | Common equity |           |        |         |    |                           |
| HOLDINGS INC      | shares        | 57060D108 | 21577  | 578609  | SH | DEFINED 1,2,6,8           |
| COPANO ENERGY LLC | Common equity |           |        |         |    |                           |
|                   | shares        | 217202100 | 2920   | 81783   | SH | DEFINED 1                 |
| NGP CAPITAL       | Common equity |           |        |         |    |                           |
| RESOURCES CO.     | shares        | 62912R107 | 2936   | 448339  | SH | DEFINED 1,2               |
| ORMAT             | Common equity |           |        |         |    |                           |
| TECHNOLOGIES INC  | shares        | 686688102 | 7558   | 375320  | SH | DEFINED 1,2,8             |
| SPDR GOLD TRUST   | Investments   |           |        |         |    |                           |
|                   | that contain  |           |        |         |    |                           |
|                   | a pool of     |           |        |         |    |                           |
|                   | securities    |           |        |         |    |                           |
|                   | representing  |           |        |         |    |                           |
|                   | a specific    |           |        |         |    |                           |
|                   | index and     |           |        |         |    |                           |
|                   | are built     |           |        |         |    |                           |
|                   | like mutu     | 78463V107 | 87926  | 542288  | SH | DEFINED 1,2,10            |
| MONOLITHIC POWER  | Common Stock  |           |        |         |    |                           |
| SYSTEMS INC       |               | 609839105 | 13623  | 692641  | SH | DEFINED 1,2,6,8           |
| REXAHN            | Common equity |           |        |         |    |                           |
| PHARMACEUTICALS   | shares        |           |        |         |    |                           |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| INC                          |                              | 761640101 | 19     | 36000    | SH | DEFINED 1                 |
| HOME FEDERAL BANCORP INC     | Common equity shares         | 43710G105 | 3110   | 307405   | SH | DEFINED 1,2,5             |
| SYMMETRY MEDICAL INC         | Common equity shares         | 871546206 | 5264   | 744875   | SH | DEFINED 1,2,6,8           |
| BILL BARRETT CORP            | Common equity shares         | 06846N104 | 52446  | 2016360  | SH | DEFINED 1,2,5,6,8,12      |
| MARKET LEADER INC            | Common equity shares         | 57056R103 | 52     | 14100    | SH | DEFINED 1                 |
| BLUELINX HOLDINGS INC        | Common equity shares         | 09624H109 | 105    | 40259    | SH | DEFINED 1                 |
| GREAT WOLF RESORTS INC       | Common equity shares         | 391523107 | 129    | 22586    | SH | DEFINED 1                 |
| KNOLL INC                    | Common equity shares         | 498904200 | 16048  | 964284   | SH | DEFINED 1,2,6,8           |
| LAS VEGAS SANDS CORP         | Common equity shares         | 517834107 | 329057 | 5715821  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ADVANCE AMER CASH ADVANCE CT | Common equity shares         | 00739W107 | 11445  | 1090991  | SH | DEFINED 1,2,6,8           |
| INTERLINE BRANDS INC         | Common equity shares         | 458743101 | 15681  | 725649   | SH | DEFINED 1,2,6,8           |
| MACQUARIE INFRASTRUCT CO LLC | Closed end mutual fund       | 55608B105 | 1056   | 32012    | SH | DEFINED 1,8               |
| HERBALIFE LTD                | Common equity shares         | G4412G101 | 151362 | 2199392  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| WARREN RESOURCES INC         | Common Stock                 | 93564A100 | 5179   | 1588778  | SH | DEFINED 1,2,6             |
| NAVIOS MARITIME HOLDINGS INC | Common equity shares         | Y62196103 | 66     | 15693    | SH | DEFINED 1                 |
| PHH CORP                     | Common equity shares         | 693320202 | 20776  | 1343034  | SH | DEFINED 1,2,5,6,8,12      |
| CELANESE CORP                | Common equity shares         | 150870103 | 132351 | 2865969  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SEABRIGHT HOLDINGS INC       | Common Stock                 | 811656107 | 3791   | 416700   | SH | DEFINED 1,2,8             |
| EDUCATION REALTY TRUST INC   | Real Estate Investment Trust | 28140H104 | 31535  | 2909280  | SH | DEFINED 1,2,3,6,8         |
| GFI GROUP INC                | Common Stock                 | 361652209 | 5647   | 1501672  | SH | DEFINED 1,2,8             |
| DFC GLOBAL CORP              | Common equity shares         | 23324T107 | 15825  | 838519   | SH | DEFINED 1,2,6,8           |
| NATIONAL INTERSTATE CORP     | Common Stock                 | 63654U100 | 3231   | 126271   | SH | DEFINED 1,2               |
| W&T OFFSHORE INC             | Common equity shares         | 92922P106 | 28327  | 1343762  | SH | DEFINED 1,2,6,8           |
| DRYSHIPS INC                 | Common equity shares         | Y2109Q101 | 1066   | 306334   | SH | DEFINED 1,2,5,6           |
| AMERICAN REPROGRAPHICS CO    | Common equity shares         | 029263100 | 3753   | 696379   | SH | DEFINED 1,2,6,8           |
| CORE MARK HOLDING CO INC     | Common equity shares         | 218681104 | 8065   | 197134   | SH | DEFINED 1,2,8             |
| THRESHOLD PHARMACEUTICALS    | Common equity shares         | 885807206 | 225    | 25566    | SH | DEFINED 1                 |
| WINDSTREAM CORP              | Common Stock                 | 97381W104 | 260334 | 22232189 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PRESTIGE BRANDS HOLDINGS     | Common equity shares         | 74112D101 | 17866  | 1022212  | SH | DEFINED 1,2,6,8           |
| HUNTSMAN CORP                | Common equity shares         | 447011107 | 30798  | 2198149  | SH | DEFINED 1,2,5,6,8,10,12   |
| UNIVERSAL TRUCKLOAD SERVICES | Common equity shares         | 91388P105 | 1754   | 116327   | SH | DEFINED 1,2               |



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|                             |                      |           |        |         |    |                           |
|-----------------------------|----------------------|-----------|--------|---------|----|---------------------------|
| ENTERPRISE BANCORP INC/MA   | Common equity shares | 293668109 | 1538   | 93590   | SH | DEFINED 1,2               |
| ALPHA NATURAL RESOURCES INC | Common equity shares | 02076X102 | 152046 | 9996447 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| REVETT MINERALS INC         | Common equity shares | 76150520  | 1342   | 320756  | SH | DEFINED 1,2               |
| WRIGHT EXPRESS CORP         | Common equity shares | 98233Q105 | 83801  | 1294610 | SH | DEFINED 1,2,5,6,8,12      |
| DOLBY LABORATORIES INC      | Common equity shares | 25659T107 | 35522  | 933242  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KEARNY FINANCIAL CORP       | Common equity shares | 487169104 | 2808   | 287813  | SH | DEFINED 1,2               |
| TRIANGLE PETROLEUM CORP     | Common equity shares | 89600B201 | 4814   | 697433  | SH | DEFINED 1,2,6             |
| BOFI HOLDING INC            | Common Stock         | 05566U108 | 2903   | 170051  | SH | DEFINED 1,2               |
| DIANA SHIPPING INC          | Common equity shares | Y2066G104 | 1010   | 112794  | SH | DEFINED 1,2,5,6           |
| FREIGHTCAR AMERICA INC      | Common equity shares | 357023100 | 5263   | 234171  | SH | DEFINED 1,2,8             |
| DEXCOM INC                  | Common Stock         | 252131107 | 13821  | 1325338 | SH | DEFINED 1,2,6,8           |
| VERIFONE SYSTEMS INC        | Common equity shares | 92342Y109 | 120718 | 2327359 | SH | DEFINED 1,2,5,6,8,12      |
| MORNINGSTAR INC             | Common equity shares | 617700109 | 17704  | 280783  | SH | DEFINED 1,2,5,6,8         |
| SUMMER INFANT INC           | Common equity shares | 865646103 | 1119   | 186297  | SH | DEFINED 1,2               |
| LAZARD LTD                  | Common equity shares | G54050102 | 30014  | 1050760 | SH | DEFINED 1,2,5,6           |
| TEEKAY LNG PARTNERS LP      | Limited Partnership  | Y8564M105 | 1361   | 34763   | SH | DEFINED 1                 |
| ZUMIEZ INC                  | Common equity shares | 989817101 | 25161  | 696837  | SH | DEFINED 1,2,6,8           |
| XERIUM TECHNOLOGIES INC     | Common equity shares | 98416J118 | 1082   | 167236  | SH | DEFINED 1,2               |
| CITI TRENDS INC             | Common equity shares | 17306X102 | 3317   | 289320  | SH | DEFINED 1,2,6,8           |
| ROCKVILLE FINANCIAL INC     | Common equity shares | 774188106 | 5905   | 506725  | SH | DEFINED 1,2,5,8           |

| ISSUER                                | CLASS   | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION  | MANAGERS |
|---------------------------------------|---|-----------|-------|-------------|-------------------|--------------|----------|
| ISHARES MSCI BRAZIL (FREE) INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286400 | 6046  | 93400       | SH                | DEFINED 1,10 |          |
| ISHARES MSCI CANADA INDEX FUND        | Investments that contain a pool of securities   |           |       |             |                   |              |          |

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|   |  |           |       |            |                |
|---|--|-----------|-------|------------|----------------|
| ISHARES MSCI<br>UNITED KINGDOM<br>INDEX FUND  | representing<br>a specific<br>index and<br>are built<br>like mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464286509 | 55229 | 1948800 SH | DEFINED 2      |
| ISHARES MSCI<br>TAIWAN INDEX<br>FUND          | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464286699 | 10138 | 586026 SH  | DEFINED 1      |
| ISHARES MSCI<br>KOREA INDEX FUND              | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464286731 | 56587 | 4213432 SH | DEFINED 1,6,10 |
| ISHARES MSCI<br>SOUTH AFRICA<br>INDEX FUND    | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464286772 | 19847 | 333341 SH  | DEFINED 6,10   |
| ISHARES MSCI<br>MEXICO (FREE)<br>INDEX FUND   | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464286780 | 612   | 8900 SH    | DEFINED 10     |
| ISHARES MSCI<br>MALAYSIA (FREE)<br>INDEX FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464286822 | 344   | 5500 SH    | DEFINED 10     |
| ISHARES BARCLAYS<br>TIPS BOND FUND            | Investments<br>that contain<br>a pool of   | 464286830 | 188   | 12900 SH   | DEFINED 6      |

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|   |  |           |        |            |                 |
|---|--|-----------|--------|------------|-----------------|
| IShares FTSE<br>CHINA 25 INDEX<br>FUND                        | securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464287176 | 56608  | 481159 SH  | DEFINED 1,2     |
| IShares BARCLAYS<br>AGGREGATE BOND<br>FUND                    | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464287184 | 880    | 24040 SH   | DEFINED 1,10    |
| IShares MSCI<br>EMERGING MARKETS<br>INDEX FUND                | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464287226 | 1257   | 11447 SH   | DEFINED 1       |
| IShares IBOXX \$<br>INVESTOP<br>INVESTMENT GRADE<br>BOND FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464287234 | 41531  | 967172 SH  | DEFINED 1       |
| IShares MSCI EAFE<br>INDEX FUND                               | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464287242 | 206817 | 1787525 SH | DEFINED 1,2     |
| IShares RUSSELL<br>2000 INDEX FUND                            | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu  | 464287465 | 489037 | 8907792 SH | DEFINED 1,2,5,6 |
| IShares RUSSELL<br>3000 INDEX FUND                            | Investments<br>that contain  | 464287655 | 14199  | 171374 SH  | DEFINED 1,17    |

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|                                   |   |           |        |            |                   |
|-----------------------------------|---|-----------|--------|------------|-------------------|
|                                   | a pool of securities representing a specific index and are built like mutu                          | 464287689 | 404    | 4871 SH    | DEFINED 1         |
| SPDR S&P MIDCAP 400 ETF TRUST     | USA: Common Stock   | 78467Y107 | 57633  | 319005 SH  | DEFINED 1,2       |
| ENERGY SELECT SECTOR SPDR FUND    | USA: Common Stock   | 81369Y506 | 5592   | 77953 SH   | DEFINED 2         |
| UTILITIES SELECT SECTOR SPDR FUND | USA: Common Stock   | 81369Y886 | 1444   | 41195 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 | 8710   | 268320 SH  | DEFINED 10        |
| SPDR DJ WILSHIRE REIT ETF         | USA: Common Stock   | 78464A607 | 15432  | 217863 SH  | DEFINED 1,2,8     |
| VANGUARD ETF REIT                 | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908553 | 154956 | 2436025 SH | DEFINED 1,2       |
| ISHARES GOLD TRUST                | Investments that contain a pool of securities representing a specific index and are built like mutu | 464285105 | 30160  | 1853735 SH | DEFINED 1,2       |
| VANGUARD ETF EMERGING MARKETS     | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042858 | 284177 | 6537283 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 | 349    | 6568 SH    | DEFINED 1         |
| VANGUARD ETF EUROPEAN             | Investments that contain  |           |        |            |                   |

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|  |  |           |        |         |    |                                  |
|--|--|-----------|--------|---------|----|----------------------------------|
|  | a pool of securities representing a specific index and are built like mutu | 922042874 | 338    | 7280    | SH | DEFINED 1                        |
| CANADIAN NATURAL RESOURCES MINAS BUENAVENTURA SA | Common equity shares   | 136385101 | 242    | 7297    | SH | DEFINED 1, 8                     |
| BRASKEM SA                                       | American Depository Receipt  | 204448104 | 169367 | 4201649 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| GRUPO FINANCIERO GALICIA SA                      | American Depository Receipt  | 105532105 | 1568   | 98449   | SH | DEFINED 1, 2, 6, 10              |
| INFOSYS LTD                                      | American Depository Receipt  | 399909100 | 2660   | 413675  | SH | DEFINED 4, 5                     |
| KEPCO-KOREA ELEC POWER CORP                      | American Depository Receipt  | 456788108 | 90602  | 1588693 | SH | DEFINED 1, 2, 4, 5, 6, 8, 10     |
| POSCO  | American Depository Receipt  | 500631106 | 1797   | 184911  | SH | DEFINED 1, 2, 5, 6               |
| RYANAIR HOLDINGS PLC                             | American Depository Receipt  | 693483109 | 12754  | 152363  | SH | DEFINED 1, 2, 5, 6, 18           |
| SAP AG   | American Depository Receipt  | 783513104 | 8268   | 227839  | SH | DEFINED 1, 2, 5, 6               |
| TAIWAN SEMICONDUCTOR MFG CO                      | American Depository Receipt  | 803054204 | 5747   | 82321   | SH | DEFINED 1, 2                     |
| CREDICORP LTD                                    | Common equity shares   | 874039100 | 130254 | 8524558 | SH | DEFINED 1, 2, 4, 5, 6, 8, 18, 19 |
| INDOSAT TBK                                      | American Depository Receipt  | G2519Y108 | 208320 | 1580331 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| THOMSON-REUTERS CORP                             | Common equity shares   | 744383100 | 411    | 14661   | SH | DEFINED 1, 2, 6                  |
| CHUNGHWA TELECOM LTD                             | American Depository Receipt  | 884903105 | 90266  | 3123500 | SH | DEFINED 1, 2, 5, 17, 18          |
| SHINHAN FINANCIAL GROUP LTD                      | American Depository Receipt  | 17133Q502 | 7317   | 237837  | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| CTRIIP.COM INTL LTD                              | American Depository Receipt  | 824596100 | 2719   | 35261   | SH | DEFINED 1, 2, 5, 6               |
| DIAMONDROCK HOSPITALITY CO                       | Real Estate Investment Trust   | 22943F100 | 7148   | 330333  | SH | DEFINED 1, 2, 6, 17              |
| FRANKLIN STREET PROPERTIES                       | Real Estate Investment Trust   | 252784301 | 61503  | 5977033 | SH | DEFINED 1, 2, 3, 6, 8            |
| XENOPORT INC                                     | Common Stock   | 35471R106 | 26153  | 2466899 | SH | DEFINED 1, 2, 3, 6, 8            |
| HERCULES TECH GROWTH CAP INC                     | Common equity shares   | 98411C100 | 3257   | 722805  | SH | DEFINED 1, 2, 5, 6, 8            |
| LHC GROUP INC                                    | Common equity  | 427096508 | 12080  | 1089878 | SH | DEFINED 1, 2, 6, 8               |

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|                   |               |           |        |         |    |                           |
|-------------------|---------------|-----------|--------|---------|----|---------------------------|
| SILICON GRAPHICS  | shares        | 50187A107 | 6136   | 331021  | SH | DEFINED 1,2,6,8           |
| INTL CORP         | Common equity |           |        |         |    |                           |
| TREEHOUSE FOODS   | shares        | 82706L108 | 5890   | 608269  | SH | DEFINED 1,2,6,8           |
| INC               | Common equity |           |        |         |    |                           |
| BUILDERS          | shares        | 89469A104 | 50341  | 846045  | SH | DEFINED 1,2,5,6,8         |
| FIRSTSOURCE       | Common equity |           |        |         |    |                           |
| GLADSTONE         | shares        | 12008R107 | 3940   | 931464  | SH | DEFINED 1,2               |
| INVESTMENT        | Common equity |           |        |         |    |                           |
| CORP/DE           | shares        | 376546107 | 2732   | 360875  | SH | DEFINED 1,2               |
| LINCOLN           | Common Stock  |           |        |         |    |                           |
| EDUCATIONAL       |               |           |        |         |    |                           |
| SERVICES          |               | 533535100 | 3377   | 426950  | SH | DEFINED 1,2,6,8           |
| EAGLE BULK        | Common equity |           |        |         |    |                           |
| SHIPPING INC      | shares        | Y2187A101 | 2304   | 1186785 | SH | DEFINED 1,2               |
| BANKFINANCIAL     | Common equity |           |        |         |    |                           |
| CORP              | shares        | 06643P104 | 2562   | 387112  | SH | DEFINED 1,2,17            |
| KENEXA CORP       | Common Stock  | 488879107 | 16743  | 536036  | SH | DEFINED 1,2,6,8           |
| DSW INC           | Common equity |           |        |         |    |                           |
|                   | shares        | 23334L102 | 21516  | 392880  | SH | DEFINED 1,2,6,8           |
| CIFC CORP         | Common Stock  | 12547R105 | 944    | 152429  | SH | DEFINED 1,2               |
| NEUSTAR INC       | Common equity |           |        |         |    |                           |
|                   | shares        | 64126X201 | 65861  | 1768093 | SH | DEFINED 1,2,5,6,8,12      |
| SILICON MOTION    | American      |           |        |         |    |                           |
| TECH -ADR         | Depository    |           |        |         |    |                           |
|                   | Receipt       | 82706C108 | 1358   | 70119   | SH | DEFINED 1,2               |
| WESTERN ALLIANCE  | Common equity |           |        |         |    |                           |
| BANCORP           | shares        | 957638109 | 18997  | 2243078 | SH | DEFINED 1,2,6,8           |
| DISCOVERY         | Common equity |           |        |         |    |                           |
| COMMUNICATIONS    | shares        |           |        |         |    |                           |
| INC               |               | 25470F104 | 430863 | 8514951 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GRAN TIERRA       | Common equity |           |        |         |    |                           |
| ENERGY INC        | shares        | 38500T101 | 114    | 18022   | SH | DEFINED 1,6               |
| MEDICAL           | Real Estate   |           |        |         |    |                           |
| PROPERTIES TRUST  | Investment    |           |        |         |    |                           |
|                   | Trust         | 58463J304 | 27644  | 2979014 | SH | DEFINED 1,2,3,6,8         |
| API TECHNOLOGIES  | Common Stock  |           |        |         |    |                           |
| CORP              |               | 00187E203 | 65     | 18600   | SH | DEFINED 1                 |
| FOCUS MEDIA       | American      |           |        |         |    |                           |
| HOLDING LTD       | Depository    |           |        |         |    |                           |
|                   | Receipt       | 34415V109 | 4797   | 190948  | SH | DEFINED 1,2,6             |
| UNITED FINANCIAL  | Common equity |           |        |         |    |                           |
| BANCORP INC       | shares        | 91030T109 | 4998   | 315663  | SH | DEFINED 1,2,17            |
| EXPEDIA INC       | Common Stock  | 30212P303 | 135704 | 4058401 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DIAMOND FOODS INC | Common equity |           |        |         |    |                           |
|                   | shares        | 252603105 | 12555  | 549949  | SH | DEFINED 1,2,6,8           |
| CONSOLIDATED COMM | Common Stock  |           |        |         |    |                           |
| HLDGS INC         |               | 209034107 | 9652   | 491472  | SH | DEFINED 1,2,6,8,17        |
| HITTITE MICROWAVE | Common equity |           |        |         |    |                           |
| CORP              | shares        | 43365Y104 | 39995  | 736394  | SH | DEFINED 1,2,5,6,8         |
| MAIDENFORM BRANDS | Common equity |           |        |         |    |                           |
| INC               | shares        | 560305104 | 11029  | 489796  | SH | DEFINED 1,2,6,8           |
| GENCO SHIPPING &  | Common equity |           |        |         |    |                           |
| TRADING           | shares        | Y2685T107 | 4539   | 713875  | SH | DEFINED 1,2,5,6,8         |
| ITC HOLDINGS CORP | Common equity |           |        |         |    |                           |
|                   | shares        | 465685105 | 49502  | 643474  | SH | DEFINED 1,2,5,6,8         |
| PIKE ELECTRIC     | Common equity |           |        |         |    |                           |
| CORP              | shares        | 721283109 | 2411   | 292868  | SH | DEFINED 1,2,6             |
| ALON USA ENERGY   | Common equity |           |        |         |    |                           |
| INC               | shares        | 020520102 | 3438   | 379665  | SH | DEFINED 1,2               |
| JAMBA INC         | Common equity |           |        |         |    |                           |
|                   | shares        | 47023A101 | 2151   | 1038180 | SH | DEFINED 1,2               |

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|                                     |   |           |        |         |    |                            |
|-------------------------------------|---|-----------|--------|---------|----|----------------------------|
| OMEGA FLEX INC                      | Common equity shares  | 682095104 | 568    | 44855   | SH | DEFINED 1,2,6              |
| MWI VETERINARY SUPPLY               | Common equity shares  | 55402X105 | 23281  | 264548  | SH | DEFINED 1,2,6,8            |
| ATRICURE INC                        | Common equity shares  | 04963C209 | 2294   | 230385  | SH | DEFINED 1,2                |
| BAIDU INC -ADR                      | American Depository Receipt   | 056752108 | 108755 | 746073  | SH | DEFINED 1,2,4,5,6          |
| DRESSER-RAND GROUP INC              | Common equity shares  | 261608103 | 87982  | 1896630 | SH | DEFINED 1,2,5,6,8,12       |
| HOKU CORP                           | Common equity shares  | 434711107 | 7      | 11000   | SH | DEFINED 1                  |
| RUTHS HOSPITALITY GROUP INC         | Common equity shares  | 783332109 | 4652   | 612898  | SH | DEFINED 1,2                |
| RBC BEARINGS INC                    | Common equity shares  | 75524B104 | 20529  | 445011  | SH | DEFINED 1,2,6,8            |
| CF INDUSTRIES HOLDINGS INC          | Common equity shares  | 125269100 | 487028 | 2666455 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| HEARTLAND PAYMENT SYSTEMS           | Common equity shares  | 42235N108 | 23818  | 825959  | SH | DEFINED 1,2,6,8            |
| HANDY & HARMAN LTD                  | Common equity shares  | 410315105 | 1202   | 83197   | SH | DEFINED 1,2                |
| LORAL SPACE & COMMUNICATIONS        | Common equity shares  | 543881106 | 16872  | 211908  | SH | DEFINED 1,2,6,8            |
| ROCKWOOD HOLDINGS INC               | Common equity shares  | 774415103 | 40158  | 770017  | SH | DEFINED 1,2,5,6,8,12,17    |
| ISHARES RUSSELL MICROCAP INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288869 | 392    | 7631    | SH | DEFINED 17                 |
| WILLIAMS PARTNERS LP                | Limited Partnership   | 96950F104 | 4730   | 83578   | SH | DEFINED 1                  |
| ACCO BRANDS CORP                    | Common equity shares  | 00081T108 | 14969  | 1206671 | SH | DEFINED 1,2,6,8            |
| LIBERTY GLOBAL INC                  | Common equity shares  | 530555309 | 42510  | 887590  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| HOLLYSYS AUTOMATION TECH LTD        | Common equity shares  | G45667105 | 110    | 10395   | SH | DEFINED 17                 |
| KAPSTONE PAPER & PACKAGING          | Common Stock  | 48562P103 | 17588  | 892573  | SH | DEFINED 1,2,6,8            |
| AMERIPRISE FINANCIAL INC            | Common equity shares  | 03076C106 | 501781 | 8783195 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| HSBC HLDGS PLC                      | Public preferred instrument   | 404280604 | 1422   | 57127   | SH | DEFINED 2                  |
| IKANOS COMMUNICATIONS INC           | Common equity shares  | 45173E105 | 17     | 21937   | SH | DEFINED 1                  |
| GLOBAL CASH ACCESS HOLDINGS         | Common equity shares  | 378967103 | 10095  | 1294190 | SH | DEFINED 1,2,6,8            |
| SUNESIS PHARMACEUTICALS INC         | Common Stock  | 867328601 | 960    | 334678  | SH | DEFINED 1,2                |
| ITURAN LOCATION & CONTROL           | Common Stock  | M6158M104 | 171    | 12738   | SH | DEFINED 1                  |

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CARIBOU COFFEE CO Common Stock 142042209 4169 223596 SH DEFINED 1,2

| ISSUER                             | CLASS                                    | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION           | MANAGERS |
|------------------------------------|--|-----------|--------|----------------|------------|--------------|---------------------------|----------|
| GENOMIC HEALTH<br>INC              | Common Stock                             | 37244C101 | 14868  | 485795         | SH         |              | DEFINED 1,2,5,6,8         |          |
| GLOBAL PARTNERS<br>LP              | Limited<br>Partnership                   | 37946R109 | 438    | 18846          | SH         |              | DEFINED 1                 |          |
| TALEO CORP                         | Common Stock                             | 87424N104 | 39614  | 862540         | SH         |              | DEFINED 1,2,6,8           |          |
| WEBMD HEALTH CORP                  | Common equity<br>shares                  | 94770V102 | 19339  | 755975         | SH         |              | DEFINED 1,2,5,6,8         |          |
| SPORT CHALET INC                   | Common equity<br>shares                  | 849163209 | 16     | 11800          | SH         |              | DEFINED 1                 |          |
| VISTAPRINT NV                      | Common equity<br>shares                  | N93540107 | 21896  | 566601         | SH         |              | DEFINED 1,2,5,6,8         |          |
| FIDELITY NATIONAL<br>FINANCIAL     | Common equity<br>shares                  | 31620R105 | 115633 | 6413382        | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| WATERSTONE<br>FINANCIAL INC        | Common equity<br>shares                  | 941888109 | 49     | 15526          | SH         |              | DEFINED 1                 |          |
| PHARMATHENE INC                    | Common equity<br>shares                  | 71714G102 | 961    | 542060         | SH         |              | DEFINED 1,2               |          |
| INVESTORS BANCORP<br>INC           | Common equity<br>shares                  | 46146P102 | 19323  | 1286058        | SH         |              | DEFINED 1,2,6,8           |          |
| TAL INTERNATIONAL<br>GROUP INC     | Common equity<br>shares                  | 874083108 | 16325  | 444818         | SH         |              | DEFINED 1,2,6,8           |          |
| DHT HOLDINGS INC                   | Common equity<br>shares                  | Y2065G105 | 1008   | 1049497        | SH         |              | DEFINED 1,2               |          |
| NCI INC                            | Common equity<br>shares                  | 62886K104 | 954    | 149010         | SH         |              | DEFINED 1,2,6             |          |
| COGDELL SPENCER<br>INC             | Real Estate<br>Investment<br>Trust       | 19238U107 | 3249   | 767119         | SH         |              | DEFINED 1,2,8             |          |
| HERCULES OFFSHORE<br>INC           | Common equity<br>shares                  | 427093109 | 19450  | 4112315        | SH         |              | DEFINED 1,2,6,8           |          |
| NXSTAGE MEDICAL<br>INC             | Common Stock                             | 67072V103 | 16854  | 874558         | SH         |              | DEFINED 1,2,6,8           |          |
| MELA SCIENCES INC                  | Common equity<br>shares                  | 55277R100 | 70     | 15486          | SH         |              | DEFINED 1                 |          |
| CBEYOND INC                        | Common equity<br>shares                  | 149847105 | 4669   | 583727         | SH         |              | DEFINED 1,2,5,6,8         |          |
| WEB.COM GROUP INC                  | Common Stock                             | 94733A104 | 7380   | 511585         | SH         |              | DEFINED 1,2,6,8           |          |
| BOARDWALK<br>PIPELINE<br>PRTNRS-LP | Limited<br>Partnership                   | 096627104 | 2125   | 80305          | SH         |              | DEFINED 1                 |          |
| ZALICUS INC                        | Common equity<br>shares                  | 98887C105 | 1447   | 1204177        | SH         |              | DEFINED 1,2               |          |
| IROBOT CORP                        | Common Stock                             | 462726100 | 54300  | 1992065        | SH         |              | DEFINED 1,2,6,8           |          |
| CLEAR CHANNEL<br>OUTDOOR HLDGS     | Common equity<br>shares                  | 18451C109 | 3886   | 486979         | SH         |              | DEFINED 1,2,5,6,8         |          |
| IHS INC                            | Common equity<br>shares                  | 451734107 | 72801  | 777402         | SH         |              | DEFINED 1,2,5,6,8,10,12,1 |          |
| SPDR S&P DIVIDEND<br>ETF           | Investments<br>that contain<br>a pool of |           |        |                |            |              |                           |          |



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|                               |  |           |         |          |    |                           |
|-------------------------------|--|-----------|---------|----------|----|---------------------------|
|                               | securities representing a specific index and are built like mutu | 78464A763 | 224709  | 3967315  | SH | DEFINED 2                 |
| INTERCONTINENTAL EXCHANGE INC | Common equity shares   | 45865V100 | 381174  | 2773872  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SUNPOWER CORP                 | Common equity shares   | 867652406 | 6339    | 994238   | SH | DEFINED 1,2,5,6,8,10      |
| AMERISAFE INC                 | Common equity shares   | 03071H100 | 8861    | 358225   | SH | DEFINED 1,2,8             |
| UNDER ARMOUR INC              | Common equity shares   | 904311107 | 83362   | 886846   | SH | DEFINED 1,2,5,6,8,12      |
| BROOKDALE SENIOR LIVING INC   | Common equity shares   | 112463104 | 23849   | 1273963  | SH | DEFINED 1,2,5,6,8         |
| UNION DRILLING INC            | Common equity shares   | 90653P105 | 1712    | 307874   | SH | DEFINED 1,2               |
| UR ENERGY INC                 | Common equity shares   | 91688R108 | 1820    | 1491380  | SH | DEFINED 1,2               |
| DCP MIDSTREAM PARTNERS LP     | Limited Partnership  | 23311P100 | 1725    | 37630    | SH | DEFINED 1                 |
| VOCUS INC                     | Common Stock   | 92858J108 | 4620    | 348834   | SH | DEFINED 1,2,6,8           |
| VIACOM INC                    | Common Stock   | 92553P201 | 1071143 | 22569402 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BASIC ENERGY SERVICES INC     | Common equity shares   | 06985P100 | 17574   | 1012984  | SH | DEFINED 1,2,6,8           |
| CYNOSURE INC                  | Common equity shares   | 232577205 | 3588    | 200954   | SH | DEFINED 1,2               |
| DEALERTRACK HOLDINGS INC      | Common equity shares   | 242309102 | 26646   | 880689   | SH | DEFINED 1,2,6,8           |
| LIVE NATION ENTERTAINMENT     | Common equity shares   | 538034109 | 31751   | 3377983  | SH | DEFINED 1,2,5,6,8         |
| DELIAS INC                    | Common equity shares   | 246911101 | 39      | 28364    | SH | DEFINED 1                 |
| SUNTECH POWER HOLDINGS -ADR   | American Depository Receipt                                      | 86800C104 | 1730    | 565436   | SH | DEFINED 1,2,6             |
| SOMAXON PHARMACEUTICALS INC   | Common Stock   | 834453102 | 10      | 20500    | SH | DEFINED 1                 |
| COPA HOLDINGS SA              | Common equity shares   | P31076105 | 33418   | 421976   | SH | DEFINED 1,2,4,5,6,17      |
| URANIUM ENERGY CORP           | Common equity shares   | 916896103 | 5388    | 1381803  | SH | DEFINED 1,2,6,8           |
| LINN ENERGY LLC               | Composition of more than 1 security                              | 536020100 | 14196   | 372112   | SH | DEFINED 1,5,12,18         |
| WESTERN REFINING INC          | Common equity shares   | 959319104 | 34645   | 1840785  | SH | DEFINED 1,2,5,6,8         |
| AMERICAN RAILCAR INDS INC     | Common equity shares   | 02916P103 | 4306    | 183221   | SH | DEFINED 1,2,6             |
| SMART BALANCE INC             | Common Stock   | 83169Y108 | 8670    | 1311865  | SH | DEFINED 1,2,6,8           |
| CALUMET SPECIALTY PRODS -LP   | Limited Partnership  | 131476103 | 693     | 26214    | SH | DEFINED 1                 |
| CHIPOTLE MEXICAN GRILL INC    | Common equity shares   | 169656105 | 482537  | 1154407  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| UNITED CONTINENTAL HLDGS INC  | Common Stock   | 910047109 | 84581   | 3933842  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| H&E EQUIPMENT SERVICES INC    | Common equity shares   | 404030108 | 10019   | 529574   | SH | DEFINED 1,2,6,8           |
| REGENCY ENERGY                | Misc Equity  |           |         |          |    |                           |

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|   |                                   |           |        |          |    |                           |
|---|-----------------------------------|-----------|--------|----------|----|---------------------------|
| PARTNERS LP                               |                                   | 75885Y107 | 2815   | 114487   | SH | DEFINED 1                 |
| KOPPERS HOLDINGS<br>INC                   | Common equity<br>shares           | 50060P106 | 16900  | 438218   | SH | DEFINED 1,2,6,8           |
| TERNIUM SA -ADR                           | American<br>Depository<br>Receipt | 880890108 | 499    | 21080    | SH | DEFINED 1,2,5             |
| CARDICA INC                               | Common equity<br>shares           | 14141R101 | 23     | 10800    | SH | DEFINED 1                 |
| ENERGY TRANSFER<br>EQUITY LP              | Limited<br>Partnership            | 29273V100 | 6279   | 155785   | SH | DEFINED 1,5,18            |
| POWERSHARES DB<br>COMMODITY INDEX<br>FUND | USA: Common<br>Stock              | 73935S105 | 16889  | 586825   | SH | DEFINED 2                 |
| RESOURCE CAPITAL<br>CORP                  | Common equity<br>shares           | 76120W302 | 8207   | 1522105  | SH | DEFINED 1,2,8             |
| CROCS INC                                 | Common equity<br>shares           | 227046109 | 40279  | 1925298  | SH | DEFINED 1,2,5,6,8         |
| EXCO RESOURCES<br>INC                     | Common equity<br>shares           | 269279402 | 26617  | 4015295  | SH | DEFINED 1,2,5,6,8         |
| ACORDA<br>THERAPEUTICS INC                | Common Stock                      | 00484M106 | 36998  | 1393525  | SH | DEFINED 1,2,5,6,8         |
| ROSETTA RESOURCES<br>INC                  | Common equity<br>shares           | 777779307 | 69790  | 1431291  | SH | DEFINED 1,2,5,6,8         |
| MORGANS HOTEL<br>GROUP CO                 | Common equity<br>shares           | 61748W108 | 2083   | 421065   | SH | DEFINED 1,2               |
| NORTHERN OIL &<br>GAS INC                 | Common equity<br>shares           | 665531109 | 52035  | 2508930  | SH | DEFINED 1,2,5,6,8,12      |
| LIQUIDITY<br>SERVICES INC                 | Common equity<br>shares           | 53635B107 | 17992  | 401604   | SH | DEFINED 1,2,6,8           |
| GRUPO<br>AEROPORTUARIO<br>DEL PACI        | American<br>Depository<br>Receipt | 400506101 | 1238   | 34031    | SH | DEFINED 1,5,6             |
| AMERICAN APPAREL<br>INC                   | Common equity<br>shares           | 023850100 | 14     | 17200    | SH | DEFINED 1                 |
| ALEXZA<br>PHARMACTCLS INC                 | Common equity<br>shares           | 015384100 | 20     | 31000    | SH | DEFINED 1                 |
| NYSE EURONEXT<br>TAM SA                   | Common equity<br>shares           | 629491101 | 309838 | 10324947 | SH | DEFINED 1,2,5,6,8,10,12,1 |
|   | American<br>Depository<br>Receipt | 87484D103 | 1535   | 61062    | SH | DEFINED 1,2,5,6,10        |
| GREEN PLAINS<br>RENEWABLE ENRGY           | Common Stock                      | 393222104 | 4450   | 412202   | SH | DEFINED 1,2               |
| TRANSDIGM GROUP<br>INC                    | Common equity<br>shares           | 893641100 | 67725  | 585009   | SH | DEFINED 1,2,5,6,8,18      |
| TIM HORTONS INC                           | Common equity<br>shares           | 88706M103 | 4327   | 80839    | SH | DEFINED 1,5,8             |
| HIMAX<br>TECHNOLOGIES INC                 | American<br>Depository<br>Receipt | 43289P106 | 1111   | 539656   | SH | DEFINED 1,2               |
| PORTLAND GENERAL<br>ELECTRIC CO           | Common equity<br>shares           | 736508847 | 44103  | 1765702  | SH | DEFINED 1,2,5,6,8,12,17   |
| SEALY CORP                                | Common equity<br>shares           | 812139301 | 1758   | 871916   | SH | DEFINED 1,2,6             |
| TARGACEPT INC                             | Common Stock                      | 87611R306 | 2708   | 528474   | SH | DEFINED 1,2,6,8           |
| VANDA<br>PHARMACEUTICALS<br>INC           | Common equity<br>shares           | 921659108 | 2785   | 581374   | SH | DEFINED 1,2               |
| BARCLAYS BK PLC                           | Public<br>preferred<br>instrument | 06739F390 | 1134   | 47377    | SH | DEFINED 2                 |
| VESTIN REALTY                             | Common equity                     |           |        |          |    |                           |

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|                                |                         |           |         |          |    |                           |
|--------------------------------|-------------------------|-----------|---------|----------|----|---------------------------|
| MORTGAGE II                    | shares                  | 92549X201 | 80      | 54586    | SH | DEFINED 1,2               |
| DELEK US HOLDINGS INC          | Common equity shares    | 246647101 | 6028    | 388734   | SH | DEFINED 1,2               |
| LIBERTY INTERACTIVE CORP       | Common equity shares    | 53071M104 | 263039  | 13778684 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LIBERTY MEDIA CAPITAL GROUP    | Common equity shares    | 530322106 | 161100  | 1827583  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ALLIANCE HOLDINGS GP LP        | Limited Partnership     | 01861G100 | 741     | 17007    | SH | DEFINED 1                 |
| TRANSCEPT PHARMACEUTICALS      | Common equity shares    | 89354M106 | 794     | 75866    | SH | DEFINED 1,2               |
| COMPASS DIVERSIFIED HOLDINGS   | Misc Equity             | 20451Q104 | 11112   | 750989   | SH | DEFINED 1,2,6             |
| BIOMIMETIC THERAPEUTICS INC    | Common Stock            | 09064X101 | 792     | 320689   | SH | DEFINED 1,2,5,6           |
| PENSON WORLDWIDE INC           | Common equity shares    | 709600100 | 12      | 20020    | SH | DEFINED 1                 |
| MARKET VECTORS ETF GOLD MINERS | Exchange Traded Product | 57060U100 | 1610    | 32480    | SH | DEFINED 2                 |
| VONAGE HOLDINGS CORP           | Common equity shares    | 92886T201 | 7241    | 3277867  | SH | DEFINED 1,2,6,8           |
| MASTERCARD INC                 | Common equity shares    | 57636Q104 | 1632084 | 3880928  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MUELLER WATER PRODUCTS INC     | Common equity shares    | 624758108 | 10494   | 3150402  | SH | DEFINED 1,2,6,8           |
| CTC MEDIA INC                  | Common equity shares    | 12642X106 | 1916    | 164772   | SH | DEFINED 1,2,5             |
| VESTIN REALTY MORTGAGE I INC   | Common equity shares    | 925490104 | 53      | 49000    | SH | DEFINED 2                 |
| ALPHATEC HOLDINGS INC          | Common Stock            | 02081G102 | 2078    | 876426   | SH | DEFINED 1,2,8             |
| TOWN SPORTS INTL HOLDINGS      | Common equity shares    | 89214A102 | 5652    | 447428   | SH | DEFINED 1,2               |
| LOOPNET INC                    | Common equity shares    | 543524300 | 6856    | 364980   | SH | DEFINED 1,2,6,8           |
| HOUSTON WIRE & CABLE CO        | Common equity shares    | 44244K109 | 4420    | 318020   | SH | DEFINED 1,2               |
| KAISER ALUMINUM CORP           | Common equity shares    | 483007704 | 26347   | 557441   | SH | DEFINED 1,2,5,6,8         |
| SYNCHRONOSS TECHNOLOGIES       | Common Stock            | 87157B103 | 18024   | 564670   | SH | DEFINED 1,2,6,8           |
| VOLCANO CORP                   | Common Stock            | 928645100 | 29368   | 1035770  | SH | DEFINED 1,2,5,6,8         |

| ISSUER                       | CLASS   | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION     | MANAGERS |
|------------------------------|---|-----------|-------|-------------|-------------------|-----------------|----------|
| HOME BANCSHARES INC          | Common equity shares  | 436893200 | 17014 | 639429      | SH                | DEFINED 1,2,6,8 |          |
| SPDR S&P METALS & MINING ETF | Investments that contain a pool of securities representing a specific |           |       |             |                   |                 |          |

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|  |   |           |        |          |    |                           |
|--|---|-----------|--------|----------|----|---------------------------|
|  | index and<br>are built<br>like mutu   | 78464A755 | 3995   | 80373    | SH | DEFINED 2                 |
| PGT INC                                    | Common equity<br>shares   | 69336V101 | 38     | 20860    | SH | DEFINED 1                 |
| CARDIOVASCULAR<br>SYSTEMS INC              | Common equity<br>shares   | 141619106 | 2122   | 229074   | SH | DEFINED 1,2               |
| ROMA FINANCIAL<br>CORP                     | Common equity<br>shares   | 77581P109 | 1410   | 143869   | SH | DEFINED 1,2,17            |
| ALLIED WORLD<br>ASSURANCE CO AG            | Common equity<br>shares   | H01531104 | 33266  | 484409   | SH | DEFINED 1,2,5,6,8,12,17   |
| NUSTAR GP<br>HOLDINGS LLC                  | Composition<br>of more than<br>1 security   | 67059L102 | 1460   | 42160    | SH | DEFINED 1                 |
| WYNDHAM WORLDWIDE<br>CORP                  | Common equity<br>shares   | 98310W108 | 238300 | 5123504  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ATLAS ENERGY LP                            | Limited<br>Partnership  | 04930A104 | 1697   | 51416    | SH | DEFINED 1,6               |
| CLEVELAND BIOLABS<br>INC                   | Common Stock  | 185860103 | 912    | 370048   | SH | DEFINED 1,2               |
| ISHARES GSCI<br>COMMODITY<br>INDEXED TRUST | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 46428R107 | 1980   | 56926    | SH | DEFINED 1,10              |
| CHART INDUSTRIES<br>INC                    | Common equity<br>shares   | 16115Q308 | 48280  | 658382   | SH | DEFINED 1,2,5,6,8,17      |
| GEOMET INC                                 | Common equity<br>shares   | 37250U201 | 11     | 16600    | SH | DEFINED 1                 |
| OSIRIS<br>THERAPEUTICS INC                 | Common equity<br>shares   | 68827R108 | 1493   | 290687   | SH | DEFINED 1,2,6             |
| AIRCASTLE LTD                              | Common equity<br>shares   | G0129K104 | 14501  | 1184938  | SH | DEFINED 1,2,6,8           |
| ASCENT SOLAR<br>TECHNOLOGIES               | Common equity<br>shares   | 043635101 | 7      | 12100    | SH | DEFINED 1                 |
| EVERCORE PARTNERS<br>INC                   | Common equity<br>shares   | 29977A105 | 12195  | 419385   | SH | DEFINED 1,2,6,8           |
| VIASYSTEMS GROUP<br>INC                    | Common equity<br>shares   | 92553H803 | 1120   | 59121    | SH | DEFINED 1,2               |
| HANESBRANDS INC                            | Common equity<br>shares   | 410345102 | 124804 | 4224738  | SH | DEFINED 1,2,5,6,8,12,19   |
| INNERWORKINGS INC                          | Common equity<br>shares   | 45773Y105 | 5756   | 494113   | SH | DEFINED 1,2,6             |
| NEW ORIENTAL ED &<br>TECH                  | American<br>Depository<br>Receipt   | 647581107 | 21752  | 792165   | SH | DEFINED 1,2,6,18          |
| GOLD RESOURCE<br>CORP                      | Common equity<br>shares   | 38068T105 | 12909  | 530965   | SH | DEFINED 1,2,6,8           |
| WESTERN UNION CO                           | Common equity<br>shares   | 959802109 | 406166 | 23076993 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RIVERBED<br>TECHNOLOGY INC                 | Common equity<br>shares   | 768573107 | 96038  | 3420231  | SH | DEFINED 1,2,5,6,8,12      |
| TOWERSTREAM CORP                           | Common equity<br>shares   | 892000100 | 3075   | 647484   | SH | DEFINED 1,2               |
| WARNER CHILCOTT<br>PLC                     | Common equity<br>shares   | G94368100 | 71656  | 4262780  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COMMVAULT SYSTEMS<br>INC                   | Common equity<br>shares   | 204166102 | 51197  | 1031316  | SH | DEFINED 1,2,5,6,8,17      |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| MINDRAY MEDICAL INTL         | American Depository Receipt  | 602675100 | 4484   | 136024   | SH | DEFINED 1,2,6             |
| EV ENERGY PARTNERS LP        | Limited Partnership          | 26926V107 | 2687   | 38605    | SH | DEFINED 1                 |
| ICF INTERNATIONAL INC        | Common equity shares         | 44925C103 | 10675  | 420726   | SH | DEFINED 1,2,6,8           |
| SHUTTERFLY INC               | Common equity shares         | 82568P304 | 29102  | 928908   | SH | DEFINED 1,2,5,6,8         |
| FOX CHASE BANCORP INC        | Common Stock                 | 35137T108 | 2693   | 207173   | SH | DEFINED 1,2,6             |
| VIEWPOINT FINANCIAL GROUP    | Common equity shares         | 92672A101 | 10323  | 671388   | SH | DEFINED 1,2,6,8           |
| BREITBURN ENERGY PARTNERS LP | Limited Partnership          | 106776107 | 1188   | 62137    | SH | DEFINED 1                 |
| OWENS CORNING                | Common equity shares         | 690742101 | 102324 | 2840002  | SH | DEFINED 1,2,5,6,8,12      |
| ARMSTRONG WORLD INDUSTRIES   | Common equity shares         | 04247X102 | 36785  | 754251   | SH | DEFINED 1,2,5,6,8         |
| ACME PACKET INC              | Common Stock                 | 004764106 | 16436  | 597089   | SH | DEFINED 1,2,5,6,8         |
| EHEALTH INC                  | Common Stock                 | 28238P109 | 7218   | 442770   | SH | DEFINED 1,2,6,8           |
| SAIC INC                     | Common equity shares         | 78390X101 | 139265 | 10549599 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ULTRAPETROL BAHAMAS LTD      | Common equity shares         | P94398107 | 715    | 357619   | SH | DEFINED 1,2               |
| EXTERRAN PARTNERS LP         | Limited Partnership          | 30225N105 | 623    | 28877    | SH | DEFINED 1                 |
| SUSSER HOLDINGS CORP         | Common Stock                 | 869233106 | 6613   | 257523   | SH | DEFINED 1,2,6             |
| EXLSERVICE HOLDINGS INC      | Common equity shares         | 302081104 | 8937   | 325667   | SH | DEFINED 1,2,6,8           |
| DOUGLAS EMMETT INC           | Real Estate Investment Trust | 25960P109 | 75510  | 3310284  | SH | DEFINED 1,2,3,5,6,8       |
| CADENCE PHARMACEUTICALS INC  | Common Stock                 | 12738T100 | 3158   | 852862   | SH | DEFINED 1,2,6,8           |
| PRIMORIS SERVICES CORP       | Common equity shares         | 74164F103 | 9553   | 595101   | SH | DEFINED 1,2,6,8           |
| ACHILLION PHARMACEUTICALS    | Common Stock                 | 00448Q201 | 21969  | 2293296  | SH | DEFINED 1,2,6,8           |
| ASSISTED LIVING CONCEPTS INC | Common equity shares         | 04544X300 | 6747   | 406074   | SH | DEFINED 1,2,5,6,8         |
| HOME INNS & HOTELS MNGT      | American Depository Receipt  | 43713W107 | 2724   | 106759   | SH | DEFINED 1,2,6             |
| GLOBALSTAR INC               | Common Stock                 | 378973408 | 948    | 1353863  | SH | DEFINED 1,2               |
| INNOPHOS HOLDINGS INC        | Common Stock                 | 45774N108 | 21992  | 438871   | SH | DEFINED 1,2,6,8           |
| ORBCOMM INC                  | Common equity shares         | 68555P100 | 1966   | 510922   | SH | DEFINED 1,2               |
| SYNERGY PHARMACEUTICALS INC  | Common Stock                 | 871639308 | 92     | 22600    | SH | DEFINED 1                 |
| KBW INC                      | Common equity shares         | 482423100 | 13306  | 719251   | SH | DEFINED 1,2,6,8           |
| ONEBEACON INSURANCE GROUP    | Common equity shares         | G67742109 | 7468   | 484470   | SH | DEFINED 1,2,8             |
| CAPELLA EDUCATION CO         | Common equity shares         | 139594105 | 11551  | 321180   | SH | DEFINED 1,2,6,8           |
| METABOLIX INC                | Common equity shares         | 591018809 | 1685   | 594899   | SH | DEFINED 1,2,6,8           |

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|                              |                              |           |        |          |    |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------------------------|
| SOLTA MEDICAL INC            | Common Stock                 | 83438K103 | 3066   | 1011709  | SH | DEFINED 1,2,6             |
| AMTRUST FINANCIAL SERVICES   | Common equity shares         | 032359309 | 13009  | 484018   | SH | DEFINED 1,2,6,8           |
| SALLY BEAUTY HOLDINGS INC    | Common equity shares         | 79546E104 | 36166  | 1458469  | SH | DEFINED 1,2,5,6,8         |
| EMERGENT BIOSOLUTIONS INC    | Common equity shares         | 29089Q105 | 10568  | 660460   | SH | DEFINED 1,2,6,8           |
| HANSEN MEDICAL INC           | Common equity shares         | 411307101 | 2214   | 738630   | SH | DEFINED 1,2               |
| HERTZ GLOBAL HOLDINGS INC    | Common equity shares         | 42805T105 | 58779  | 3908208  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KBR INC                      | Common equity shares         | 48242W106 | 161503 | 4542881  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FIRST SOLAR INC              | Common equity shares         | 336433107 | 56675  | 2262003  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| VENOCO INC                   | Common equity shares         | 92275P307 | 5937   | 547406   | SH | DEFINED 1,2,6,8           |
| SPIRIT AEROSYSTEMS HOLDINGS  | Common equity shares         | 848574109 | 39404  | 1610881  | SH | DEFINED 1,2,5,6,8         |
| AERCAP HOLDINGS NV           | Common equity shares         | N00985106 | 1139   | 102561   | SH | DEFINED 1,2               |
| NETLIST INC                  | Common equity shares         | 64118P109 | 49     | 14000    | SH | DEFINED 1                 |
| ALLEGIANT TRAVEL CO          | Common equity shares         | 01748X102 | 16756  | 307458   | SH | DEFINED 1,2,6,8           |
| HEELYS INC                   | Common Stock                 | 42279M107 | 24     | 11200    | SH | DEFINED 1                 |
| KOHLBERG CAPITAL CORP        | Common equity shares         | 500233101 | 2159   | 312654   | SH | DEFINED 1,2               |
| DCT INDUSTRIAL TRUST INC     | Real Estate Investment Trust | 233153105 | 47621  | 8071106  | SH | DEFINED 1,2,3,6,8         |
| GUIDANCE SOFTWARE INC        | Common equity shares         | 401692108 | 2528   | 228754   | SH | DEFINED 1,2               |
| IPG PHOTONICS CORP           | Common equity shares         | 44980X109 | 16660  | 320124   | SH | DEFINED 1,2,5,6,8         |
| CAL DIVE INTERNATIONAL INC   | Common equity shares         | 12802T101 | 6000   | 1817486  | SH | DEFINED 1,2,5,6,8         |
| NEWSTAR FINANCIAL INC        | Common Stock                 | 65251F105 | 5714   | 514037   | SH | DEFINED 1,2,6,8           |
| OBAGI MEDICAL PRODUCTS INC   | Common equity shares         | 67423R108 | 5559   | 414901   | SH | DEFINED 1,2,6             |
| SPECTRA ENERGY CORP          | Common equity shares         | 847560109 | 849384 | 26921909 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TEEKAY OFFSHORE PARTNERS LP  | Limited Partnership          | Y8565J101 | 1130   | 39074    | SH | DEFINED 1                 |
| AFFYMAX INC                  | Common Stock                 | 00826A109 | 7421   | 632224   | SH | DEFINED 1,2,6,8           |
| ALTRA HOLDINGS INC           | Common equity shares         | 02208R106 | 10636  | 554072   | SH | DEFINED 1,2,6,8           |
| CARROLS RESTAURANT GROUP INC | Common Stock                 | 14574X104 | 3305   | 216748   | SH | DEFINED 1,2               |
| MELCO CROWN ENTMT LTD        | Depository Receipt           | 585464100 | 576    | 42292    | SH | DEFINED 1,5,6             |
| NEURALSTEM INC               | Common equity shares         | 64127R302 | 32     | 29000    | SH | DEFINED 1                 |
| GREAT LAKES DREDGE & DOCK CP | Common Stock                 | 390607109 | 8396   | 1162383  | SH | DEFINED 1,2,6,8           |
| PROLOR BIOTECH INC           | Common equity shares         | 74344F106 | 204    | 34814    | SH | DEFINED 1,6               |
| PARK STERLING                | Common equity                |           |        |          |    |                           |

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|                              |   |           |        |          |    |                           |
|------------------------------|---|-----------|--------|----------|----|---------------------------|
| CORP                         | shares                                  | 70086Y105 | 2203   | 459010   | SH | DEFINED 1,2               |
| ZION OIL & GAS INC           | Common equity shares                    | 989696109 | 1127   | 426446   | SH | DEFINED 1,2,6             |
| TIME WARNER CABLE INC        | Common Stock                            | 88732J207 | 950780 | 11665996 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LEGACY RESERVES LP           | Limited Partnership                     | 524707304 | 1161   | 40154    | SH | DEFINED 1                 |
| AEROVIRONMENT INC            | Common equity shares                    | 008073108 | 9214   | 343644   | SH | DEFINED 1,2,6,8           |
| ORITANI FINANCIAL CORP       | Common equity shares                    | 68633D103 | 14509  | 988372   | SH | DEFINED 1,2,6,8           |
| OCULUS INNOVATIVE SCIENCES   | Common equity shares                    | 67575P108 | 18     | 13800    | SH | DEFINED 1                 |
| TRAVELCENTERS OF AMERICA LLC | Common equity shares                    | 894174101 | 68     | 10729    | SH | DEFINED 1,5               |
| EMPLOYERS HOLDINGS INC       | Common equity shares                    | 292218104 | 13003  | 734237   | SH | DEFINED 1,2,6,8           |
| HFF INC                      | Common equity shares                    | 40418F108 | 8995   | 546199   | SH | DEFINED 1,2,6,8           |
| CENTRAL GARDEN & PET CO      | Common equity shares                    | 153527205 | 9722   | 1009673  | SH | DEFINED 1,2,5,6,8         |
| SYNTA PHARMACEUTICALS CORP   | Private company?no public equity shares | 87162T206 | 1893   | 435039   | SH | DEFINED 1,2               |
| CELLCOM ISRAEL LTD           | Common equity shares                    | M2196U109 | 8928   | 720624   | SH | DEFINED 1,2,6             |
| ACCURAY INC                  | Common Stock                            | 004397105 | 8693   | 1231409  | SH | DEFINED 1,2,6,8           |
| NATIONAL CINEMEDIA INC       | Common Stock                            | 635309107 | 16582  | 1083838  | SH | DEFINED 1,2,6,8           |

| ISSUER                      | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION             | MANAGERS |
|-----------------------------|----------------------|-----------|-------|-------------|-------------------|-------------------------|----------|
| FORTRESS INVESTMENT GRP LLC | Common equity shares | 34958B106 | 71    | 19900       | SH                | DEFINED 1               |          |
| OPTIMER PHARMACEUTICALS INC | Common Stock         | 68401H104 | 17374 | 1250009     | SH                | DEFINED 1,2,6,8         |          |
| TARGA RESOURCES PARTNERS LP | Misc Equity          | 87611X105 | 3466  | 83580       | SH                | DEFINED 1               |          |
| US AUTO PARTS NETWORK INC   | Common equity shares | 90343C100 | 825   | 228531      | SH                | DEFINED 1,2             |          |
| INFORMATION SERVICES GROUP  | Common equity shares | 45675Y104 | 24    | 18200       | SH                | DEFINED 1               |          |
| OPNEXT INC                  | Common equity shares | 68375V105 | 1117  | 721353      | SH                | DEFINED 1,2             |          |
| TRIANGLE CAPITAL CORP       | Common equity shares | 895848109 | 10066 | 509589      | SH                | DEFINED 1,2,8           |          |
| COLEMAN CABLE INC           | Common equity shares | 193459302 | 1196  | 122865      | SH                | DEFINED 1,2             |          |
| DOMTAR CORP                 | Common equity shares | 257559203 | 81400 | 853417      | SH                | DEFINED 1,2,5,6,8,10,12 |          |
| CLEARWIRE CORP              | Common equity        |           |       |             |                   |                         |          |

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|   |   |           |         |          |    |                           |
|---|---|-----------|---------|----------|----|---------------------------|
| SOURCEFIRE INC                              | shares  | 18538Q105 | 5270    | 2309617  | SH | DEFINED 1,2,5,6,8         |
| GAFISA SA                                   | Common Stock  | 83616T108 | 28827   | 598900   | SH | DEFINED 1,2,6,8,17        |
| BROADRIDGE<br>FINANCIAL<br>SOLUTIONS        | American<br>Depository<br>Receipt   | 362607301 | 18258   | 3868302  | SH | DEFINED 1,2,6,18          |
| GLU MOBILE INC                              | Common equity<br>shares   | 11133T103 | 71465   | 2988979  | SH | DEFINED 1,2,5,6,8,12      |
| ARUBA NETWORKS<br>INC                       | Common Stock  | 379890106 | 4008    | 826844   | SH | DEFINED 1,2,6             |
| ESSEX RENTAL CORP                           | Common Stock  | 043176106 | 41212   | 1849781  | SH | DEFINED 1,2,5,6,8         |
| GSI TECHNOLOGY<br>INC                       | Common equity<br>shares   | 297187106 | 779     | 203911   | SH | DEFINED 1,2               |
| SUPER MICRO<br>COMPUTER INC                 | Common Stock  | 36241U106 | 1608    | 379624   | SH | DEFINED 1,2               |
| FLAGSTONE<br>REINSURANCE HLD<br>SA          | Common Stock  | 86800U104 | 9059    | 519113   | SH | DEFINED 1,2,6,8           |
| ESSA BANCORP INC                            | Common equity<br>shares   | L3466T104 | 8340    | 1059840  | SH | DEFINED 1,2,6,8           |
| DIALOGIC INC                                | Common equity<br>shares   | 29667D104 | 2316    | 236043   | SH | DEFINED 1,2,17            |
| COMVERGE INC                                | Common equity<br>shares   | 25250T100 | 166     | 190811   | SH | DEFINED 1,2               |
| METROPCS<br>COMMUNICATIONS<br>INC           | Common equity<br>shares   | 205859101 | 34      | 17963    | SH | DEFINED 1                 |
| PENNANTPARK<br>INVESTMENT CORP.             | Common equity<br>shares   | 591708102 | 110322  | 12230677 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| TFS FINANCIAL<br>CORP                       | Common equity<br>shares   | 708062104 | 11146   | 1071876  | SH | DEFINED 1,2,6,8           |
| CINEMARK HOLDINGS<br>INC                    | Common equity<br>shares   | 87240R107 | 8700    | 916159   | SH | DEFINED 1,2,5,6,8,10      |
| BARCLAYS IPATH<br>MSCI INDIA INDEX<br>ETN   | Common equity<br>shares   | 17243V102 | 42818   | 1950803  | SH | DEFINED 1,2,6,8           |
| BAXTER<br>INTERNATIONAL<br>INC              | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 06739F291 | 8270    | 146450   | SH | DEFINED 1,4               |
| SPDR DJ<br>INTERNATIONAL<br>REAL ESTATE ETF | Common equity<br>shares   | 071813109 | 1417452 | 23711154 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| POWERSHARES DB<br>ENERGY FUND               | USA: Common<br>Stock  | 78463X863 | 125830  | 3417445  | SH | DEFINED 2                 |
| POWERSHARES DB<br>AGRICULTURE FUND          | Exchange<br>Traded Product  | 73936B101 | 1132    | 37667    | SH | DEFINED 2                 |
| POWERSHARES DB<br>GOLD FUND                 | Exchange<br>Traded Product  | 73936B408 | 539     | 19175    | SH | DEFINED 2                 |
|   | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built              |           |         |          |    |                           |



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|   |   |                        |              |                       |                           |
|---|---|------------------------|--------------|-----------------------|---------------------------|
| SPDR MSCI ACWI EX-US ETF                          | like mutu<br>USA: Common<br>Stock   | 73936B606<br>78463X848 | 2301<br>3251 | 39825 SH<br>103450 SH | DEFINED 2<br>DEFINED 1    |
| SPDR FTSE/MACQUARIE GLOBAL INFRASTRUCTURE 100 ETF | USA: Common<br>Stock  | 78463X855              | 5139         | 126759 SH             | DEFINED 5                 |
| VANGUARD FTSE ALL-WORLD EX-US ETF                 | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 922042775              | 37306        | 844031 SH             | DEFINED 1                 |
| SPDR S&P EMERGING MARKETS ETF                     | USA: Common<br>Stock  | 78463X509              | 14477        | 218941 SH             | DEFINED 2,5,18            |
| VANGUARD TOTAL BOND MARKET ETF                    | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 921937835              | 411462       | 4940700 SH            | DEFINED 2                 |
| DELTA AIR LINES INC                               | Common equity<br>shares   | 247361702              | 117904       | 11896343 SH           | DEFINED 1,2,5,6,8,10,12,1 |
| EAGLE ROCK ENERGY PARTNRS LP                      | Limited<br>Partnership  | 26985R104              | 773          | 78161 SH              | DEFINED 1                 |
| OREXIGEN THERAPEUTICS INC                         | Common equity<br>shares   | 686164104              | 3275         | 798875 SH             | DEFINED 1,2,6             |
| SPDR S&P INTERNATIONAL SMALL CAP ETF              | USA: Common<br>Stock  | 78463X871              | 83353        | 2897223 SH            | DEFINED 2                 |
| SPDR S&P WORLD EX-US ETF                          | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 78463X889              | 11123        | 454526 SH             | DEFINED 1,2               |
| CAVIUM INC  | Private<br>company?no<br>public equity<br>shares  | 14964U108              | 34935        | 1129204 SH            | DEFINED 1,2,5,6,8         |
| INTERACTIVE BROKERS GROUP                         | Common equity<br>shares   | 45841N107              | 15630        | 919516 SH             | DEFINED 1,2,5,8           |
| ALLIED NEVADA GOLD CORP                           | Common equity<br>shares   | 019344100              | 56596        | 1739570 SH            | DEFINED 1,2,5,6,8         |
| AECOM TECHNOLOGY CORP                             | Common equity<br>shares   | 00766T100              | 56246        | 2514407 SH            | DEFINED 1,2,5,6,8,12      |
| BIODEL INC  | Common equity<br>shares   | 09064M105              | 7            | 13300 SH              | DEFINED 1                 |
| JMP GROUP INC                                     | Common equity<br>shares   | 46629U107              | 1992         | 269839 SH             | DEFINED 1,2               |
| SOLERA HOLDINGS INC                               | Common equity<br>shares   | 83421A104              | 71825        | 1565122 SH            | DEFINED 1,2,5,6,8,12      |

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|                               |                             |           |        |          |    |                            |
|-------------------------------|-----------------------------|-----------|--------|----------|----|----------------------------|
| CONTINENTAL RESOURCES INC     | Common equity shares        | 212015101 | 75962  | 885181   | SH | DEFINED 1,2,5,6,8,10,12,17 |
| INSULET CORP                  | Common Stock                | 45784P101 | 17044  | 890492   | SH | DEFINED 1,2,6,8            |
| SKILLED HEALTHCARE GROUP INC  | Common equity shares        | 83066R107 | 3136   | 409638   | SH | DEFINED 1,2,8              |
| CAI INTERNATIONAL INC         | Common equity shares        | 12477X106 | 4158   | 228756   | SH | DEFINED 1,2                |
| TECHTARGET INC                | Common equity shares        | 87874R100 | 1241   | 179302   | SH | DEFINED 1,2                |
| ENERNOC INC                   | Common Stock                | 292764107 | 2966   | 412374   | SH | DEFINED 1,2,6,8            |
| TRIMAS CORP                   | Common Stock                | 896215209 | 11774  | 525939   | SH | DEFINED 1,2,6,8            |
| B&G FOODS INC                 | Common equity shares        | 05508R106 | 22616  | 1004364  | SH | DEFINED 1,2,6,8            |
| RSC HOLDINGS INC              | Common equity shares        | 74972L102 | 29256  | 1295060  | SH | DEFINED 1,2,6,8            |
| GREENLIGHT CAPITAL RE LTD     | Common equity shares        | G4095J109 | 13895  | 564272   | SH | DEFINED 1,2,6,8            |
| CLEAN ENERGY FUELS CORP       | Common Stock                | 184499101 | 34278  | 1610798  | SH | DEFINED 1,2,6,8            |
| AMICUS THERAPEUTICS INC       | Common equity shares        | 03152W109 | 1352   | 255820   | SH | DEFINED 1,2                |
| JAZZ PHARMACEUTICALS PLC      | Common Stock                | G50871105 | 35957  | 741769   | SH | DEFINED 1,2,6,8            |
| LDK SOLAR CO LTD              | American Depository Receipt | 50183L107 | 419    | 104863   | SH | DEFINED 1,2                |
| ENERGY XXI (BERMUDA)          | Common Stock                | G10082140 | 64405  | 1783545  | SH | DEFINED 1,2,6,8,17         |
| SWISHER HYGIENE INC           | Common Stock                | 870808102 | 3979   | 1619644  | SH | DEFINED 1,2,6,8            |
| INFINERA CORP                 | Common Stock                | 45667G103 | 16342  | 2012608  | SH | DEFINED 1,2,6,8            |
| FBR & CO                      | Common equity shares        | 30247C301 | 2316   | 901828   | SH | DEFINED 1,2,8              |
| LIMELIGHT NETWORKS INC        | Common Stock                | 53261M104 | 3741   | 1136306  | SH | DEFINED 1,2,6              |
| VANTAGE DRILLING CO           | Common equity shares        | G93205113 | 4646   | 2903335  | SH | DEFINED 1,2,6              |
| BIOFUEL ENERGY CORP           | Common Stock                | 09064Y109 | 12     | 19000    | SH | DEFINED 1                  |
| DISCOVER FINANCIAL SVCS INC   | Common equity shares        | 254709108 | 670776 | 20119470 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| COVIDIEN PLC                  | Common equity shares        | G2554F113 | 972142 | 17778735 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| TE CONNECTIVITY LTD           | Common equity shares        | H84989104 | 486838 | 13247258 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| STERLITE INDUSTRIES (INDIA)   | American Depository Receipt | 859737207 | 7761   | 908817   | SH | DEFINED 1,2,5,6,8          |
| AUTHENTEC INC                 | Common equity shares        | 052660107 | 69     | 21800    | SH | DEFINED 1                  |
| BLACKROCK KELSO CAPITAL CORP. | Common equity shares        | 092533108 | 14493  | 1475787  | SH | DEFINED 1,2,6,8            |
| COMSCORE INC                  | Common Stock                | 20564W105 | 14080  | 658087   | SH | DEFINED 1,2,6,8            |
| SPECTRA ENERGY PARTNERS LP    | Limited Partnership         | 84756N109 | 1097   | 34345    | SH | DEFINED 1                  |
| BOISE INC                     | Common equity shares        | 09746Y105 | 17169  | 2091445  | SH | DEFINED 1,2,6,8,17         |
| POLYPORE INTERNATIONAL        | Common equity               |           |        |          |    |                            |

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|                           |               |           |       |         |    |                           |
|---------------------------|---------------|-----------|-------|---------|----|---------------------------|
| INC                       | shares        | 73179V103 | 14801 | 421026  | SH | DEFINED 1,2,5,6,8         |
| PROS HOLDINGS INC         | Common equity |           |       |         |    |                           |
|                           | shares        | 74346Y103 | 7088  | 378932  | SH | DEFINED 1,2,6,8           |
| SHORETEL INC              | Common Stock  | 825211105 | 4933  | 867850  | SH | DEFINED 1,2,6,8           |
| BENEFICIAL MUTUAL BANCORP | Common equity |           |       |         |    |                           |
|                           | shares        | 08173R104 | 5484  | 627557  | SH | DEFINED 1,2,6,8           |
| MARKET VECTORS            | Investments   |           |       |         |    |                           |
| RUSSIA ETF TRUST          | that contain  |           |       |         |    |                           |
| SHARES OF                 | a pool of     |           |       |         |    |                           |
| BENEFICIAL                | securities    |           |       |         |    |                           |
| INTEREST                  | representing  |           |       |         |    |                           |
|                           | a specific    |           |       |         |    |                           |
|                           | index and     |           |       |         |    |                           |
|                           | are built     |           |       |         |    |                           |
| IPATH CBOE S&P            | like mutu     | 57060U506 | 337   | 10900   | SH | DEFINED 10                |
| 500 BUYWRITE              | Investments   |           |       |         |    |                           |
| INDEX ETN                 | that contain  |           |       |         |    |                           |
|                           | a pool of     |           |       |         |    |                           |
|                           | securities    |           |       |         |    |                           |
|                           | representing  |           |       |         |    |                           |
|                           | a specific    |           |       |         |    |                           |
|                           | index and     |           |       |         |    |                           |
|                           | are built     |           |       |         |    |                           |
| SPDR BARCLAYS             | like mutu     | 06739F135 | 1045  | 19885   | SH | DEFINED 5                 |
| CAPITAL                   | USA: Common   |           |       |         |    |                           |
| AGGREGATE BOND            | Stock         |           |       |         |    |                           |
| ETF                       |               | 78464A649 | 11292 | 195489  | SH | DEFINED 2                 |
| SPDR DB                   | Investments   |           |       |         |    |                           |
| INTERNATIONAL             | that contain  |           |       |         |    |                           |
| GOVERNMENT                | a pool of     |           |       |         |    |                           |
| INFLATION-                | securities    |           |       |         |    |                           |
| PROTECTED BOND            | representing  |           |       |         |    |                           |
| ETF                       | a specific    |           |       |         |    |                           |
|                           | index and     |           |       |         |    |                           |
|                           | are built     |           |       |         |    |                           |
|                           | like mutu     | 78464A490 | 21560 | 356659  | SH | DEFINED 2                 |
| WABCO HOLDINGS            | Common equity |           |       |         |    |                           |
| INC                       | shares        | 92927K102 | 46292 | 765488  | SH | DEFINED 1,2,5,6,8         |
| DICE HOLDINGS INC         | Common equity |           |       |         |    |                           |
|                           | shares        | 253017107 | 9034  | 967799  | SH | DEFINED 1,2,6,8           |
| ENCORE BANCSHARES         | Common equity |           |       |         |    |                           |
| INC                       | shares        | 29255V201 | 3047  | 149699  | SH | DEFINED 1,2               |
| PHARMERICA CORP           | Common equity |           |       |         |    |                           |
|                           | shares        | 71714F104 | 9256  | 744561  | SH | DEFINED 1,2,5,6,8         |
| HHGREGG INC               | Common equity |           |       |         |    |                           |
|                           | shares        | 42833L108 | 3874  | 340522  | SH | DEFINED 1,2,6,8           |
| ORBITZ WORLDWIDE          | Common equity |           |       |         |    |                           |
| INC                       | shares        | 68557K109 | 1285  | 421076  | SH | DEFINED 1,2,6             |
| ZAGG INC                  | Common Stock  | 98884U108 | 3896  | 366302  | SH | DEFINED 1,2,6             |
| MONOTYPE IMAGING          | Common equity |           |       |         |    |                           |
| HOLDINGS                  | shares        | 61022P100 | 12734 | 854677  | SH | DEFINED 1,2,6,8           |
| REX ENERGY CORP           | Common Stock  | 761565100 | 21438 | 2007218 | SH | DEFINED 1,2,6,8           |
| VALIDUS HOLDINGS          | Common equity |           |       |         |    |                           |
| LTD                       | shares        | G9319H102 | 36168 | 1168466 | SH | DEFINED 1,2,5,6,8,12,18   |
| LULULEMON                 | Common equity |           |       |         |    |                           |
| ATHLETICA INC             | shares        | 550021109 | 45528 | 609668  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| DOLAN CO                  | Common equity |           |       |         |    |                           |
|                           | shares        | 25659P402 | 6095  | 668860  | SH | DEFINED 1,2,6,8           |
| SUCAMPO                   | Common equity |           |       |         |    |                           |
| PHARMACEUTICALS           | shares        | 864909106 | 1612  | 216503  | SH | DEFINED 1,2               |
| INC                       |               |           |       |         |    |                           |

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|                      |                      |           |        |         |    |                           |
|----------------------|----------------------|-----------|--------|---------|----|---------------------------|
| GENPACT LTD          | Common equity shares | G3922B107 | 19473  | 1194840 | SH | DEFINED 1,2,5,6           |
| CONCHO RESOURCES INC | Common equity shares | 20605P101 | 185701 | 1819196 | SH | DEFINED 1,2,5,6,8,10,12,1 |

| ISSUER                         | CLASS                       | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION               | MANAGERS |
|--------------------------------|-----------------------------|-----------|--------|-------------|-------------------|---------------------------|----------|
| VIRTUSA CORP                   | Common Stock                | 92827P102 | 4858   | 281225      | SH                | DEFINED 1,2,6             |          |
| CRESTWOOD                      | Limited Partnership         |           |        |             |                   |                           |          |
| MIDSTREAM PTNRS LP             |                             | 226372100 | 430    | 15097       | SH                | DEFINED 1                 |          |
| E-HOUSE CHINA HOLDINGS -ADR    | American Depository Receipt | 26852W103 | 587    | 101059      | SH                | DEFINED 1,2,6             |          |
| MASIMO CORP                    | Common Stock                | 574795100 | 42471  | 1816531     | SH                | DEFINED 1,2,5,6,8,12      |          |
| WUXI PHARMATECH (CAYMAN)-ADR   | American Depository Receipt | 929352102 | 2732   | 189722      | SH                | DEFINED 1,2,6             |          |
| HORSEHEAD HOLDING CORP         | Common equity shares        | 440694305 | 16022  | 1407000     | SH                | DEFINED 1,2,6,8           |          |
| MERCADOLIBRE INC               | Common Stock                | 58733R102 | 2110   | 21575       | SH                | DEFINED 1,6,8             |          |
| VMWARE INC -CL A               | Common equity shares        | 928563402 | 159667 | 1420885     | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| COSAN LTD                      | Common equity shares        | G25343107 | 254    | 17110       | SH                | DEFINED 1,17              |          |
| SPDR BARCLAYS CAPITAL TIPS ETF | USA: Common Stock           | 78464A656 | 27761  | 475768      | SH                | DEFINED 1,2               |          |
| BARCLAYS BANK PLC              | Public preferred instrument | 06739H776 | 2181   | 88103       | SH                | DEFINED 2                 |          |
| TERADATA CORP                  | Common equity shares        | 88076W103 | 599110 | 8791086     | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| ATHENAHEALTH INC               | Common Stock                | 04685W103 | 56866  | 767251      | SH                | DEFINED 1,2,5,6,8,17      |          |
| DUFF & PHELPS CORP             | Common equity shares        | 26433B107 | 8796   | 565830      | SH                | DEFINED 1,2,6,8           |          |
| CONSTANT CONTACT INC           | Common Stock                | 210313102 | 17600  | 590705      | SH                | DEFINED 1,2,6,8           |          |
| MAIN STREET CAPITAL CORP       | Common equity shares        | 56035L104 | 10530  | 427550      | SH                | DEFINED 1,2,8             |          |
| MAP PHARMACEUTICALS INC        | Common Stock                | 56509R108 | 5496   | 382785      | SH                | DEFINED 1,2,6,8           |          |
| RESOLUTE ENERGY CORP           | Common Stock                | 76116A108 | 24786  | 2178112     | SH                | DEFINED 1,2,6,8           |          |
| FIRST FINANCIAL NORTHWEST      | Common equity shares        | 32022K102 | 85     | 11000       | SH                | DEFINED 1                 |          |
| TEXTAINER GROUP HOLDINGS LTD   | Common equity shares        | G8766E109 | 7890   | 232755      | SH                | DEFINED 1,2               |          |
| ZEP INC                        | Common equity shares        | 98944B108 | 6606   | 458968      | SH                | DEFINED 1,2,6,8           |          |
| PATRIOT COAL CORP              | Common equity shares        | 70336T104 | 39159  | 6276052     | SH                | DEFINED 1,2,5,6,8,12      |          |
| DUPONT FABROS TECHNOLOGY INC   | Real Estate Investment      |           |        |             |                   |                           |          |

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|   |   |           |        |          |    |                      |
|---|---|-----------|--------|----------|----|----------------------|
| CVR ENERGY INC                                  | Trust   | 26613Q106 | 49007  | 2004324  | SH | DEFINED 1,2,3,6,8    |
| VANGUARD NATURAL RESOURCES                      | Common equity shares  | 12662P108 | 60137  | 2248265  | SH | DEFINED 1,2,5,6,8    |
| AMERICAN DG ENERGY INC                          | Limited Partnership   | 92205F106 | 810    | 29336    | SH | DEFINED 1            |
| PZENA INVESTMENT MANAGEMENT                     | Common equity shares  | 025398108 | 39     | 18281    | SH | DEFINED 1            |
| ULTA SALON COSMETCS & FRAG RETAIL               | Common equity shares  | 74731Q103 | 770    | 131456   | SH | DEFINED 1,2          |
| OPPORTUNITY INVTS CP                            | Common equity shares  | 90384S303 | 57691  | 621093   | SH | DEFINED 1,2,5,6,8    |
| DELTEK INC                                      | REIT  | 76131N101 | 12416  | 1030888  | SH | DEFINED 1,2,3,6,8    |
| GIANT INTERACTIVE GROUP -ADR                    | Common equity shares  | 24784L105 | 4181   | 392147   | SH | DEFINED 1,2,6,8      |
| NANOSPHERE INC                                  | American Depository Receipt   | 374511103 | 1292   | 263802   | SH | DEFINED 1,2,6        |
| NEUTRAL TANDEM INC                              | Common equity shares  | 63009F105 | 33     | 16200    | SH | DEFINED 1            |
| SANDRIDGE ENERGY INC                            | Common Stock  | 64128B108 | 7931   | 650502   | SH | DEFINED 1,2,6,8      |
| APPROACH RESOURCES INC                          | Common equity shares  | 80007P307 | 48789  | 6231364  | SH | DEFINED 1,2,5,6,8    |
| NORTHFIELD BANCORP INC                          | Common Stock  | 03834A103 | 33108  | 895927   | SH | DEFINED 1,2,6,8      |
| AMERICAN PUBLIC EDUCATION                       | Common equity shares  | 66611L105 | 4602   | 323467   | SH | DEFINED 1,2,8        |
| ENSIGN GROUP INC                                | Common Stock  | 02913V103 | 14252  | 375071   | SH | DEFINED 1,2,6,8      |
| LUMBER LIQUIDATORS HLDGS INC                    | Common equity shares  | 29358P101 | 9644   | 355130   | SH | DEFINED 1,2,6,8      |
| ENERGYSOLUTIONS INC                             | Common equity shares  | 55003T107 | 35556  | 1415867  | SH | DEFINED 1,2,6,8      |
| ENTEROMEDICS INC                                | Common equity shares  | 292756202 | 7633   | 1557518  | SH | DEFINED 1,2,6,8      |
| MSCI INC  | Common equity shares  | 29365M208 | 31     | 13800    | SH | DEFINED 1            |
| CHIMERA INVESTMENT CORP                         | Common equity shares  | 55354G100 | 167262 | 4544012  | SH | DEFINED 1,2,5,6,8,12 |
| EL PASO PIPELINE PARTNERS LP                    | Real Estate Investment Trust  | 16934Q109 | 36174  | 12782808 | SH | DEFINED 1,2,5,6,8    |
| RUBICON TECHNOLOGY INC                          | Limited Partnership   | 283702108 | 4919   | 140983   | SH | DEFINED 1            |
| ISHARES MSCI CHILE INVESTABLE MARKET INDEX FUND | Common Stock  | 78112T107 | 4150   | 398201   | 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 | 464286640 | 2206   | 32300    | SH | DEFINED 10           |

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|   |   |           |        |          |    |                           |
|---|---|-----------|--------|----------|----|---------------------------|
|   | representing<br>a specific<br>index and<br>are built<br>like mutu | 464286657 | 930    | 22757    | SH | DEFINED 6                 |
| HECKMANN CORP                                   | Common Stock  | 422680108 | 16309  | 3783937  | SH | DEFINED 1,2,6,8           |
| STREAM GLOBAL<br>SERVICES INC                   | Common equity<br>shares   | 86323M100 | 427    | 129603   | SH | DEFINED 1,2               |
| INVESCO LTD                                     | American<br>Depository<br>Receipt                                 | G491BT108 | 465281 | 17446159 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BARCLAYS BANK PLC                               | Public<br>preferred<br>instrument                                 | 06739H511 | 1858   | 73712    | SH | DEFINED 2                 |
| SPDR BARCLAYS<br>CAPITAL HIGH<br>YIELD BOND ETF | USA: Common<br>Stock  | 78464A417 | 419839 | 10663927 | SH | DEFINED 1,2,5,10          |
| SOLUTIA INC                                     | Common equity<br>shares   | 834376501 | 44816  | 1604086  | SH | DEFINED 1,2,5,6,8         |
| FEDERAL-MOGUL<br>CORP                           | Common Stock  | 313549404 | 3960   | 230245   | SH | DEFINED 1,2,8             |
| TITAN MACHINERY<br>INC                          | Common Stock  | 88830R101 | 8015   | 284176   | SH | DEFINED 1,2,6,8           |
| ENTROPIC<br>COMMUNICATIONS<br>INC               | Common Stock  | 29384R105 | 10863  | 1862938  | SH | DEFINED 1,2,6,8           |
| TRIPLE-S<br>MANAGEMENT CORP                     | Common equity<br>shares   | 896749108 | 11717  | 507309   | SH | DEFINED 1,2,8             |
| APPLIED MICRO<br>CIRCUITS CORP                  | Common equity<br>shares   | 03822W406 | 9618   | 1385932  | SH | DEFINED 1,2,5,6,8         |
| CARDTRONICS INC                                 | Common Stock  | 14161H108 | 23483  | 894514   | SH | DEFINED 1,2,6,8           |
| TWO HARBORS<br>INVESTMENT CORP                  | Common equity<br>shares   | 90187B101 | 49223  | 4854224  | SH | DEFINED 1,2,6,8           |
| FORESTAR GROUP<br>INC                           | Common equity<br>shares   | 346233109 | 11873  | 771606   | SH | DEFINED 1,2,5,6,8         |
| K12 INC   | Common Stock  | 48273U102 | 12010  | 508216   | SH | DEFINED 1,2,6,8           |
| MEDASSETS INC                                   | Common equity<br>shares   | 584045108 | 12073  | 917229   | SH | DEFINED 1,2,6,8           |
| TEEKAY TANKERS<br>LTD                           | Common equity<br>shares   | Y8565N102 | 5170   | 852162   | SH | DEFINED 1,2,6             |
| ORION ENERGY<br>SYSTEMS INC                     | Common Stock  | 686275108 | 34     | 14500    | SH | DEFINED 1                 |
| NETSUITE INC                                    | Common equity<br>shares   | 64118Q107 | 27462  | 546208   | SH | DEFINED 1,2,6,8           |
| ORION MARINE<br>GROUP INC                       | Common Stock  | 68628V308 | 3857   | 533801   | SH | DEFINED 1,2,8             |
| NATIONAL AMERN<br>UNIV HLDG INC                 | Common equity<br>shares   | 63245Q105 | 698    | 110669   | SH | DEFINED 1,2               |
| ECHOSTAR CORP                                   | Common equity<br>shares   | 278768106 | 12491  | 443800   | SH | DEFINED 1,2,5,6,8         |
| CALPINE CORP                                    | Common equity<br>shares   | 131347304 | 102919 | 5979908  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BROOKFIELD INFRS<br>PTRS LP                     | Limited<br>Partnership  | G16252101 | 4447   | 140741   | SH | DEFINED 1,5,6             |
| A. H. BELO CORP                                 | Common equity<br>shares   | 001282102 | 1564   | 319870   | SH | DEFINED 1,2               |
| MERIDIAN<br>INTERSTATE<br>BANCORP               | Common equity<br>shares   | 58964Q104 | 2021   | 154038   | SH | DEFINED 1,2,6             |
| SYNERGY RESOURCES<br>CORP                       | Common Stock  | 87164P103 | 67     | 19900    | SH | DEFINED 1                 |
| IPC THE   | Common Stock  |           |        |          |    |                           |

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|  |   |           |         |          |    |                           |
|--|---|-----------|---------|----------|----|---------------------------|
| HOSPITALIST CO<br>INC  |   | 44984A105 | 12582   | 340842   | SH | DEFINED 1,2,6,8           |
| CAPE BANCORP INC   | Common equity<br>shares   | 139209100 | 1239    | 155396   | SH | DEFINED 1,2               |
| DANA HOLDING CORP  | Common equity<br>shares   | 235825205 | 59016   | 3803829  | SH | DEFINED 1,2,5,6,8,12,17   |
| MAKO SURGICAL<br>CORP  | Common equity<br>shares   | 560879108 | 26079   | 618719   | SH | DEFINED 1,2,6,8           |
| WISDOMTREE INDIA<br>EARNINGS FUND                            | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 97717W422 | 7889    | 409200   | SH | DEFINED 10                |
| HERITAGE-CRYSTAL<br>CLEAN INC                                | Common equity<br>shares   | 42726M106 | 1316    | 66001    | SH | DEFINED 1,2               |
| GALENA BIOPHARMA<br>INC                                      | Common equity<br>shares   | 363256108 | 22      | 10134    | SH | DEFINED 1                 |
| PHILIP MORRIS<br>INTERNATIONAL<br>CARDIONET INC              | Common equity<br>shares   | 718172109 | 6522341 | 73607404 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HILLENBRAND INC  | Common equity<br>shares   | 14159L103 | 1433    | 465631   | SH | DEFINED 1,2               |
| VISA INC   | Common equity<br>shares   | 92826C839 | 2178341 | 18460553 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| 1ST UNITED<br>BANCORP INC                                    | Common Stock  | 33740N105 | 2738    | 452670   | SH | DEFINED 1,2               |
| IRIDIUM<br>COMMUNICATIONS<br>INC                             | Common equity<br>shares   | 46269C102 | 7126    | 813364   | SH | DEFINED 1,2,8             |
| L & L ENERGY INC   | Common equity<br>shares   | 50162D100 | 783     | 318900   | SH | DEFINED 1,2               |
| ISHARES MSCI<br>TURKEY<br>INVESTABLE<br>MARKET INDEX<br>FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464286715 | 5103    | 96200    | SH | DEFINED 1                 |
| BARCLAYS BANK PLC  | Public<br>preferred<br>instrument   | 06739H362 | 4313    | 169536   | SH | DEFINED 2                 |
| INTREPID POTASH<br>INC                                       | Common equity<br>shares   | 46121Y102 | 30211   | 1241802  | SH | DEFINED 1,2,5,6,8,12      |
| AMERICAN WATER<br>WORKS CO INC                               | Common equity<br>shares   | 030420103 | 108789  | 3196974  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HATTERAS<br>FINANCIAL CORP                                   | Common equity<br>shares   | 41902R103 | 46728   | 1674821  | SH | DEFINED 1,2,6,8           |
| DR PEPPER SNAPPLE<br>GROUP INC                               | Common equity<br>shares   | 26138E109 | 353107  | 8781860  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PIONEER SOUTHWEST<br>ENERGY -LP                              | Limited<br>Partnership  | 72388B106 | 405     | 15155    | SH | DEFINED 1                 |
| MAIDEN HOLDINGS<br>LTD                                       | Common equity<br>shares   | G5753U112 | 10334   | 1147805  | SH | DEFINED 1,2,8             |
| COLFAX CORP  | Common equity<br>shares   | 194014106 | 34062   | 966668   | SH | DEFINED 1,2,6,8           |

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|                                |                             |           |        |         |    |                   |
|--------------------------------|-----------------------------|-----------|--------|---------|----|-------------------|
| WESTERN GAS PARTNERS LP        | Limited Partnership         | 958254104 | 2442   | 52904   | SH | DEFINED 1         |
| GUARANTY BANCORP               | Common equity shares        | 40075T102 | 84     | 42200   | SH | DEFINED 1         |
| INVERNESS MEDICAL INNOVATIONS  | Public preferred instrument | 01449J20  | 3570   | 15505   | SH | DEFINED 1,2       |
| SPDR DJ GLOBAL REAL ESTATE ETF | USA: Common Stock           | 78463X749 | 648    | 16568   | SH | DEFINED 5         |
| AMERICAN CAPITAL AGENCY CORP   | REIT                        | 02503X105 | 103952 | 3519128 | SH | DEFINED 1,2,5,6,8 |

| ISSUER                                      | CLASS   | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION               | MANAGERS |
|---|---|-----------|--------|-------------|-------------------|---------------------------|----------|
| AMPIO PHARMACEUTICALS INC                   | Common Stock  | 03209T109 | 1054   | 309749      | SH                | DEFINED 1,2               |          |
| VERSO PAPER CORP                            | Common equity shares  | 92531L108 | 395    | 210755      | SH                | DEFINED 1,2               |          |
| AIR TRANSPORT SERVICES GROUP                | Common equity shares  | 00922R105 | 6597   | 1139602     | SH                | DEFINED 1,2,6             |          |
| FIFTH STREET FINANCE CORP                   | Common Stock  | 31678A103 | 16133  | 1652744     | SH                | DEFINED 1,2,6,8           |          |
| SCRIPPS NETWORKS INTERACTIVE                | Common equity shares  | 811065101 | 163430 | 3356592     | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| TW TELECOM INC                              | Common equity shares  | 87311L104 | 77741  | 3508246     | SH                | DEFINED 1,2,5,6,8,12      |          |
| LENDER PROCESSING SERVICES                  | Common equity shares  | 52602E102 | 54276  | 2087789     | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| ENERGY RECOVERY INC                         | Common Stock  | 29270J100 | 1722   | 748795      | SH                | DEFINED 1,2,6,8           |          |
| ACTIVISION BLIZZARD INC                     | Common equity shares  | 00507V109 | 122208 | 9532383     | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| FUTUREFUEL CORP                             | Common equity shares  | 36116M106 | 3264   | 297124      | SH                | DEFINED 1,2               |          |
| ACE LTD                                     | Common equity shares  | H0023R105 | 942424 | 12874592    | SH                | DEFINED 1,2,5,6,8,10,12,1 |          |
| JOHN BEAN TECHNOLOGIES                      | Common equity shares  | 477839104 | 10443  | 644791      | 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 | 1537   | 88697       | SH                | DEFINED 6                 |          |
| SPDR S&P INTERNATIONAL ENERGY SECTOR ETF    | Investments that contain a pool of securities representing a specific                               |           |        |             |                   |                           |          |



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|   |   |           |        |          |    |                           |
|---|---|-----------|--------|----------|----|---------------------------|
|   | index and<br>are built<br>like mutu   | 78463X715 | 2230   | 85367    | SH | DEFINED 2                 |
| GT ADVANCED<br>TECHNOLOGIES INC                   | Common equity<br>shares   | 36191U106 | 24274  | 2934803  | SH | DEFINED 1,2,5,6,8,17      |
| SIRIUS XM RADIO<br>INC                            | Common equity<br>shares   | 82967N108 | 131784 | 57048957 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RACKSPACE HOSTING<br>INC                          | Common equity<br>shares   | 750086100 | 134265 | 2323338  | SH | DEFINED 1,2,5,6,8,12,18   |
| HSN INC   | Common equity<br>shares   | 404303109 | 60961  | 1603048  | SH | DEFINED 1,2,5,6,8,12      |
| INTERVAL LEISURE<br>GROUP                         | Common equity<br>shares   | 46113M108 | 15683  | 901429   | SH | DEFINED 1,2,6,8           |
| MYR GROUP INC                                     | Common Stock  | 55405W104 | 6965   | 389663   | SH | DEFINED 1,2,6,8           |
| IBIO INC  | Common Stock  | 451033104 | 15     | 13400    | SH | DEFINED 1                 |
| SIGNET JEWELERS<br>LTD                            | Common equity<br>shares   | G81276100 | 94548  | 1999819  | SH | DEFINED 1,2,5,6,12        |
| REINSURANCE GROUP<br>AMER INC                     | Common equity<br>shares   | 759351604 | 104579 | 1758461  | SH | DEFINED 1,2,5,6,8,12,18   |
| REVLON INC -CL A                                  | Common equity<br>shares   | 761525609 | 5402   | 313146   | SH | DEFINED 1,2,8,17          |
| ASCENT CAPITAL<br>GROUP INC                       | Common Stock  | 043632108 | 13401  | 283385   | SH | DEFINED 1,2,6,8           |
| DISCOVERY<br>COMMUNICATNS NEW                     | Common equity<br>shares   | 25470F302 | 43748  | 933202   | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ECOPETROL SA                                      | American<br>Depository<br>Receipt   | 279158109 | 42377  | 693724   | SH | DEFINED 1,2,5,6,8,10      |
| POWERSHARES<br>GLOBAL<br>AGRICULTURE<br>PORTFOLIO | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 73936Q702 | 4130   | 136741   | SH | DEFINED 2                 |
| KB FINANCIAL<br>GROUP                             | American<br>Depository<br>Receipt   | 48241A105 | 4336   | 118120   | SH | DEFINED 1,2,5,6           |
| MODUSLINK GLOBAL<br>SOLUTIONS                     | Common equity<br>shares   | 60786L107 | 5017   | 929047   | SH | DEFINED 1,2,8             |
| DIGIMARC CORP                                     | Common equity<br>shares   | 25381B101 | 3215   | 115128   | SH | DEFINED 1,2               |
| GRAND CANYON<br>EDUCATION INC                     | Common Stock  | 38526M106 | 11251  | 633438   | SH | DEFINED 1,2,6,8           |
| ELIZABETH ARDEN<br>INC                            | Common equity<br>shares   | 28660G106 | 17966  | 513728   | SH | DEFINED 1,2,6,8           |
| IAC/INTERACTIVE<br>CORP                           | Common equity<br>shares   | 44919P508 | 53085  | 1081533  | SH | DEFINED 1,2,5,6,8,12,17,1 |
| CLEARWATER PAPER<br>CORP                          | Common Stock  | 18538R103 | 16484  | 496364   | SH | DEFINED 1,2,6,8           |
| CRACKER BARREL<br>OLD CTRY STOR                   | Common equity<br>shares   | 22410J106 | 31450  | 563665   | SH | DEFINED 1,2,5,6,8,17,18   |
| VIRTUS INVESTMENT<br>PTNRS INC                    | Common Stock  | 92828Q109 | 11340  | 132203   | SH | DEFINED 1,2,6,8           |
| SAGA<br>COMMUNICATIONS<br>-CL A                   | Common Stock  | 786598300 | 1877   | 52434    | SH | DEFINED 1,2               |
| MEAD JOHNSON<br>NUTRITION CO                      | Common equity<br>shares   | 582839106 | 624828 | 7575626  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SPDR BARCLAYS                                     | Investments   |           |        |          |    |                           |

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|  |   |           |        |         |    |                           |
|--|---|-----------|--------|---------|----|---------------------------|
| CAPITAL INTERMEDIATE TERM CORPORATE BOND ETF     | that contain a pool of securities representing a specific index and are built like mutu | 78464A375 | 15070  | 444683  | SH | DEFINED 2                 |
| IDT CORP   | Common equity shares  | 448947507 | 3224   | 345079  | SH | DEFINED 1,2,6,8           |
| HEARTWARE INTERNATIONAL INC                      | Common equity shares  | 422368100 | 14618  | 222468  | SH | DEFINED 1,2,6,8           |
| ITAU UNIBANCO HLDG SA                            | American Depository Receipt   | 465562106 | 123875 | 6455338 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| BRIDGEPOINT EDUCATION INC                        | Common equity shares  | 10807M105 | 8530   | 344795  | SH | DEFINED 1,2,6,8           |
| ROSETTA STONE INC                                | Common Stock  | 777780107 | 1832   | 177970  | SH | DEFINED 1,2,6             |
| SPDR BARCLAYS CAPITAL CONVERTIBLE SECURITIES ETF | USA: Common Stock   | 78464A359 | 5733   | 143822  | SH | DEFINED 1                 |
| GOLDEN MINERALS CO                               | Common equity shares  | 381119106 | 3785   | 448973  | SH | DEFINED 1,2,6             |
| DIGITALGLOBE INC                                 | Common equity shares  | 25389M877 | 9055   | 678649  | SH | DEFINED 1,2,6,8           |
| SOLARWINDS INC                                   | Common equity shares  | 83416B109 | 43288  | 1119964 | SH | DEFINED 1,2,5,6,8         |
| OPENTABLE INC                                    | Common Stock  | 68372A104 | 20501  | 506629  | SH | DEFINED 1,2,5,6,8         |
| GOVERNMENT PPTYS INCOME TR                       | Real Estate Investment Trust  | 38376A103 | 18197  | 754741  | SH | DEFINED 1,2,3,6,8         |
| CYS INVESTMENTS INC                              | Common equity shares  | 12673A108 | 29261  | 2235458 | SH | DEFINED 1,2,6,8           |
| MYREXIS INC                                      | Common Stock  | 62856H107 | 100    | 33279   | SH | DEFINED 1,5,6             |
| MEDIDATA SOLUTIONS INC                           | Common Stock  | 58471A105 | 10986  | 412379  | SH | DEFINED 1,2,6,8           |
| INVESCO MORTGAGE CAPITAL INC                     | Common equity shares  | 46131B100 | 47747  | 2705246 | SH | DEFINED 1,2,6,8           |
| LOGMEIN INC                                      | Common equity shares  | 54142L109 | 14756  | 418815  | SH | DEFINED 1,2,6,8           |
| ALUFP 2.875 06/15/25                             | A U S issuer issuing in U S dollars in the U S capital market                           | 549463AH  | 7210   | 7248000 | SH | DEFINED 2                 |
| CSR PLC  | Depository Receipt  | 12640Y205 | 517    | 35298   | SH | DEFINED 1                 |
| TERRITORIAL BANCORP INC                          | Common equity shares  | 88145X108 | 4537   | 218143  | SH | DEFINED 1,2,17            |
| GLOBE SPECIALTY METALS INC                       | Common equity shares  | 37954N206 | 33299  | 2239445 | SH | DEFINED 1,2,6,8           |
| PENNYMAC MORTGAGE INVEST TR                      | Closed end mutual fund  | 70931T103 | 11124  | 595981  | SH | DEFINED 1,2,6,8           |
| ALTISOURCE PORTFOLIO SOLTNS                      | Common equity shares  | L0175J104 | 785    | 12966   | SH | DEFINED 1,6,8             |
| AVAGO TECHNOLOGIES LTD                           | Common equity shares  | Y0486S104 | 123248 | 3162645 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CUMBERLAND PHARMACEUTICALS                       | Common equity shares  | 230770109 | 112    | 14800   | SH | DEFINED 1                 |

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|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| STARWOOD PROPERTY TRUST INC  | Real Estate Investment Trust | 85571B105 | 45888  | 2183016 | SH | DEFINED 1,2,6,8           |
| CAREFUSION CORP              | Common Stock                 | 14170T101 | 221610 | 8546945 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CREXUS INVESTMENT CORP       | Real Estate Investment Trust | 226553105 | 13979  | 1352002 | SH | DEFINED 1,2,6             |
| SPECTRUM BRANDS HOLDINGS INC | Common equity shares         | 84763R101 | 11114  | 318125  | SH | DEFINED 1,2,6             |
| A123 SYSTEMS INC             | Common Stock                 | 03739T108 | 1835   | 1635819 | SH | DEFINED 1,2,6,8           |
| APOLLO COMMERCIAL RE FIN INC | Real Estate Investment Trust | 03762U105 | 6693   | 427621  | SH | DEFINED 1,2,8             |
| ARTIO GLOBAL INVESTORS INC   | Common equity shares         | 04315B107 | 3605   | 756143  | SH | DEFINED 1,2,8             |
| COLONY FINANCIAL INC         | Common equity shares         | 19624R106 | 10758  | 656975  | SH | DEFINED 1,2,6,8           |
| VITACOST.COM INC             | Common equity shares         | 92847A200 | 125    | 15654   | SH | DEFINED 1,6               |
| SELECT MEDICAL HOLDINGS CORP | Common equity shares         | 81619Q105 | 6752   | 878647  | SH | DEFINED 1,2,8             |
| ECHO GLOBAL LOGISTICS INC    | Common equity shares         | 27875T101 | 2969   | 184378  | SH | DEFINED 1,2,6             |
| EDUCATION MANAGEMENT CORP    | Common equity shares         | 28140M103 | 5366   | 392082  | SH | DEFINED 1,2,6,8           |
| BANCO SANTANDER BRASIL -ADR  | Depository Receipt           | 05967A107 | 8532   | 930410  | SH | DEFINED 1,2,4,5,6,8,10    |
| VERISK ANALYTICS INC         | Common equity shares         | 92345Y106 | 99477  | 2117927 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| MISTRAS GROUP INC            | Common equity shares         | 60649T107 | 6133   | 257528  | SH | DEFINED 1,2,6,8           |
| OMEROS CORP                  | Common equity shares         | 682143102 | 131    | 13100   | SH | DEFINED 1                 |
| RAILAMERICA INC              | Common equity shares         | 750753402 | 8633   | 402336  | SH | DEFINED 1,2,6,8           |
| DOLE FOOD CO INC             | Common equity shares         | 256603101 | 7173   | 718398  | SH | DEFINED 1,2,6,8           |
| VITAMIN SHOPPE INC           | Common equity shares         | 92849E101 | 30895  | 698780  | SH | DEFINED 1,2,6,8           |
| ANCESTRY.COM INC             | Common equity shares         | 032803108 | 13959  | 613866  | SH | DEFINED 1,2,6,8           |
| HYATT HOTELS CORP            | Common equity shares         | 448579102 | 21683  | 507477  | SH | DEFINED 1,2,5,6           |
| STR HOLDINGS INC             | Common equity shares         | 78478V100 | 3054   | 630774  | SH | DEFINED 1,2,6,8           |
| LEAR CORP                    | Common equity shares         | 521865204 | 63014  | 1355377 | SH | DEFINED 1,2,5,6,8,12,18   |
| DOLLAR GENERAL CORP          | Common Stock                 | 256677105 | 94732  | 2050431 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RUE21 INC                    | Common equity shares         | 781295100 | 17810  | 606886  | SH | DEFINED 1,2,6,8           |
| OI S.A.                      | Depository Receipt           | 670851104 | 188    | 29763   | SH | DEFINED 1,2,10            |
| FORTINET INC                 | Common equity shares         | 34959E109 | 37178  | 1344565 | SH | DEFINED 1,2,5,6,8,17      |
| ARCHIPELAGO LEARNING INC     | Common equity shares         | 03956P102 | 2460   | 221092  | SH | DEFINED 1,2,6             |
| CLOUD PEAK ENERGY INC        | Common equity shares         | 18911Q102 | 39639  | 2488405 | SH | DEFINED 1,2,6,8           |
| AOL INC                      | Common equity shares         | 00184X105 | 46303  | 2440904 | SH | DEFINED 1,2,5,6,8,10,12   |
| CHARTER                      | Common equity                |           |        |         |    |                           |

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|                           |  |           |       |          |    |                       |
|---------------------------|--|-----------|-------|----------|----|-----------------------|
| COMMUNICATIONS<br>INC     | shares   | 16117M305 | 39214 | 618041   | SH | DEFINED 1,2,5,6,12,18 |
| ALCOA INC                 | USA: Bond  | 013817AT  | 7621  | 4520000  | SH | DEFINED 2             |
| AMGEN INC                 | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market | 031162AQ  | 20826 | 20383000 | SH | DEFINED 2             |
| AMYLIN<br>PHARMACEUTICALS | USA: Bond  | 032346AF  | 4344  | 4320000  | SH | DEFINED 2             |
| ARCHER DANIELS            | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market | 039483AW  | 9730  | 9517000  | SH | DEFINED 2             |
| CHESAPEAKE ENERGY<br>CORP | USA: Bond  | 165167BZ  | 17772 | 19173000 | SH | DEFINED 2             |
| CIENA CORP                | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market | 171779AE  | 3335  | 3800000  | SH | DEFINED 2             |
| D.R. HORTON INC<br>DHI    | USA: Bond  | 23331ABB  | 5003  | 3819000  | SH | DEFINED 2             |

| ISSUER                 | CLASS  | CUSIP    | VALUE | SHS/PRN<br>VAL | SH/ PUT/<br>PRN CALL | DISCRE-<br>TION | MANAGERS |
|------------------------|--|----------|-------|----------------|----------------------|-----------------|----------|
| EMC CORP               | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market | 268648AM | 24483 | 13000000       | SH                   | DEFINED 2       |          |
| GILEAD SCIENCES<br>INC | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market | 375558AH | 6575  | 4947000        | SH                   | DEFINED 2       |          |
| HOLOGIC INC            | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market | 436440AA | 9664  | 9631000        | SH                   | DEFINED 2       |          |
| INTEL CORP             | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market | 458140AD | 14029 | 12094000       | SH                   | DEFINED 2       |          |

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|                             |   |          |       |          |    |           |
|-----------------------------|---|----------|-------|----------|----|-----------|
| L-3 COMMS HLDGS<br>INC      | USA: Bond   | 502413AW | 5378  | 5474000  | SH | DEFINED 2 |
| LIBERTY MEDIA LLC           | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market            | 530718AF | 10450 | 8690000  | SH | DEFINED 2 |
| LIFEPOINT<br>HOSPITALS INC  | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market            | 53219LAH | 5023  | 4735000  | SH | DEFINED 2 |
| LINEAR TECHNOLOGY<br>CORP A | Any issuer<br>issuing in<br>any currency<br>offered in<br>all markets<br>simultaneously | 535678AC | 6937  | 6430000  | SH | DEFINED 2 |
| MASSEY ENERGY CO            | USA: Bond   | 576203AJ | 4846  | 5352000  | SH | DEFINED 2 |
| MEDTRONIC INC               | Any issuer<br>issuing in<br>any currency<br>offered in<br>all markets<br>simultaneously | 585055AM | 18376 | 18087000 | SH | DEFINED 2 |
| MICROCHIP<br>TECHNOLOGY INC | USA: Bond   | 595017AB | 12526 | 9060000  | SH | DEFINED 2 |
| MICRON TECHNOLOGY<br>INC    | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market            | 595112AH | 7028  | 6823000  | SH | DEFINED 2 |
| MOLSON COORS<br>BREWING CO  | Closed end<br>mutual fund   | 60871RAA | 4762  | 4544000  | SH | DEFINED 2 |
| NII HOLDINGS INC            | Any issuer<br>issuing in<br>any currency<br>offered in<br>all markets<br>simultaneously | 62913FAJ | 7886  | 7795000  | SH | DEFINED 2 |
| NETAPP INC                  | USA: Bond   | 64110DAB | 14449 | 9899000  | SH | DEFINED 2 |
| NEWMONT MINING<br>CORP      | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market            | 651639AH | 5532  | 4373000  | SH | DEFINED 2 |
| NEWMONT MINING<br>CORP      | USA: Bond   | 651639AJ | 5631  | 4271000  | SH | DEFINED 2 |
| PEABODY ENERGY<br>CORP      | USA: Bond   | 704549AG | 5462  | 5673000  | SH | DEFINED 2 |
| SANDISK CORP                | A U S<br>issuer<br>issuing in<br>U S dollars<br>in the U S<br>capital market            | 80004CAC | 7377  | 7358000  | SH | DEFINED 2 |
| SUNTECH POWER<br>HLDGS CO   | Closed end<br>mutual fund   | 86800CAE | 3486  | 4370000  | SH | DEFINED 2 |

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|                   |                |           |        |          |    |                                  |
|-------------------|----------------|-----------|--------|----------|----|----------------------------------|
| SYMANTEC CORP     | USA: Bond      | 871503AF  | 8415   | 7502000  | SH | DEFINED 2                        |
| TEVA PHARM        | A U S          |           |        |          |    |                                  |
| FINANCE LLC C     | issuer         |           |        |          |    |                                  |
|                   | issuing in     |           |        |          |    |                                  |
|                   | U S dollars    |           |        |          |    |                                  |
|                   | in the U S     |           |        |          |    |                                  |
|                   | capital market | 88163VAE  | 3822   | 3500000  | SH | DEFINED 2                        |
| TRANSOCEAN INC C  | USA: Bond      | 893830AW  | 13966  | 13981000 | SH | DEFINED 2                        |
| USEC INC          | Closed end     |           |        |          |    |                                  |
|                   | mutual fund    | 90333EAC  | 1946   | 3825000  | SH | DEFINED 2                        |
| US STEEL CORP     | USA: Bond      | 912909AE  | 8379   | 6982000  | SH | DEFINED 2                        |
| VERISIGN INC      | A U S          |           |        |          |    |                                  |
|                   | issuer         |           |        |          |    |                                  |
|                   | issuing in     |           |        |          |    |                                  |
|                   | U S dollars    |           |        |          |    |                                  |
|                   | in the U S     |           |        |          |    |                                  |
|                   | capital market | 92343EAD  | 11491  | 8948000  | SH | DEFINED 2                        |
| WACHOVIA CORP     | Public         |           |        |          |    |                                  |
|                   | preferred      |           |        |          |    |                                  |
|                   | instrument     | 94974680  | 36767  | 33000    | SH | DEFINED 1, 2                     |
| XILINX INC        | USA: Bond      | 983919AD  | 7325   | 5773000  | SH | DEFINED 2                        |
| PEBBLEBROOK HOTEL | Common equity  |           |        |          |    |                                  |
| TRUST             | shares         | 70509V100 | 34061  | 1508342  | SH | DEFINED 1, 2, 3, 6, 8            |
| CIT GROUP INC     | Common equity  |           |        |          |    |                                  |
|                   | shares         | 125581801 | 273292 | 6626931  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| KAR AUCTION       | Common equity  |           |        |          |    |                                  |
| SERVICES INC      | shares         | 48238T109 | 4641   | 286275   | SH | DEFINED 1, 2, 6, 8               |
| ALLIANCE DATA     | USA: Bond      |           |        |          |    |                                  |
| SYSTEMS CO 144A   |                | 018581AD  | 11240  | 6926000  | SH | DEFINED 2                        |
| BANK OF AMERICA   | USA: Bond      |           |        |          |    |                                  |
| CORP              |                | 06050568  | 26194  | 27400    | SH | DEFINED 1, 2                     |
| INTL GAME         | USA: Bond      |           |        |          |    |                                  |
| TECHNOLOGY 144A   |                | 459902AQ  | 7485   | 6524000  | SH | DEFINED 2                        |
| ARCELORMITTAL     | USA: Bond      | 03938LAK  | 7059   | 6431000  | SH | DEFINED 2                        |
| AES TRUST III     | Preferred      |           |        |          |    |                                  |
|                   | equity shares  | 00808N20  | 4122   | 83878    | SH | DEFINED 1, 2                     |
| SBA               | USA: Bond      |           |        |          |    |                                  |
| COMMUNICATIONS    |                |           |        |          |    |                                  |
| CORP 144A         |                | 78388JAN  | 5237   | 4139000  | SH | DEFINED 2                        |
| VALE CAPITAL II   | USA: Bond      | 91912F30  | 7479   | 105266   | SH | DEFINED 2                        |
| COBALT INTL       | Common equity  |           |        |          |    |                                  |
| ENERGY INC        | shares         | 19075F106 | 71983  | 2397446  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| TEAM HEALTH       | Common equity  |           |        |          |    |                                  |
| HOLDINGS INC      | shares         | 87817A107 | 10945  | 532322   | SH | DEFINED 1, 2, 6, 8               |
| NAVISTAR INTL     |                |           |        |          |    |                                  |
| CORP              | USA: Bond      | 63934EAL  | 5032   | 4522000  | SH | DEFINED 2                        |
| KRATON            | Common equity  |           |        |          |    |                                  |
| PERFORMANCE       | shares         | 50077C106 | 16661  | 627090   | SH | DEFINED 1, 2, 6, 8               |
| POLYMERS          |                |           |        |          |    |                                  |
| SPDR BARCLAYS     | Investments    |           |        |          |    |                                  |
| CAPITAL SHORT     | that contain   |           |        |          |    |                                  |
| TERM CORPORATE    | a pool of      |           |        |          |    |                                  |
| BOND ETF          | securities     |           |        |          |    |                                  |
|                   | representing   |           |        |          |    |                                  |
|                   | a specific     |           |        |          |    |                                  |
|                   | index and      |           |        |          |    |                                  |
|                   | are built      |           |        |          |    |                                  |
|                   | like mutu      | 78464A474 | 361    | 11809    | SH | DEFINED 2                        |
| STATE BANK        | Common equity  |           |        |          |    |                                  |
| FINANCIAL CORP    | shares         | 856190103 | 17031  | 972548   | SH | DEFINED 1, 2, 6, 8               |
| SUPERMEDIA INC    | Common equity  |           |        |          |    |                                  |
|                   | shares         | 868447103 | 25     | 10513    | SH | DEFINED 1                        |

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|   |                                     |           |        |          |    |                           |
|---|-------------------------------------|-----------|--------|----------|----|---------------------------|
| WILLIS GROUP HOLDINGS PLC               | Common equity shares                | G96666105 | 41645  | 1190916  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FORD MOTOR COMPANY                      | USA: Bond                           | 345370CN  | 12445  | 7763000  | SH | DEFINED 2                 |
| OCZ TECHNOLOGY GROUP INC                | Common equity shares                | 67086E303 | 8168   | 1169842  | SH | DEFINED 1,2,6,8           |
| OMNIAMERICAN BANCORP INC                | Common Stock                        | 68216R107 | 3813   | 196807   | SH | DEFINED 1,2               |
| CHESAPEAKE LODGING TRUST                | Common equity shares                | 165240102 | 11828  | 658341   | SH | DEFINED 1,2,3,6,8         |
| SYMETRA FINANCIAL CORP                  | Common equity shares                | 87151Q106 | 16415  | 1423675  | SH | DEFINED 1,2,6,8           |
| MADISON SQUARE GARDEN CO                | Common equity shares                | 55826P100 | 27367  | 800205   | SH | DEFINED 1,2,5,6,8,17      |
| STERLITE INDS INDIA LTD NOTE 4.000%10/3 | USA: Bond                           | 859737AB  | 3155   | 3400000  | SH | DEFINED 2                 |
| ATLANTIC POWER CORP                     | Composition of more than 1 security | 04878Q863 | 28223  | 2039007  | SH | DEFINED 1,2,6             |
| CAMBIUM LEARNING GROUP INC              | Common equity shares                | 13201A107 | 615    | 231609   | SH | DEFINED 1,2               |
| NORTHWEST BANCSHARES INC                | Common equity shares                | 667340103 | 27766  | 2186136  | SH | DEFINED 1,2,6,8,17        |
| PILGRIM'S PRIDE CORP                    | Common equity shares                | 72147K108 | 8898   | 1192619  | SH | DEFINED 1,2,6,8           |
| OCEAN SHORE HOLDING CO                  | Common equity shares                | 67501R103 | 127    | 10991    | SH | DEFINED 1                 |
| ECOTALITY INC                           | Common equity shares                | 27922Y202 | 12     | 11316    | SH | DEFINED 1                 |
| ENSCO PLC -ADR                          | Common equity shares                | 29358Q109 | 40297  | 761349   | SH | DEFINED 1,2,5,6,19        |
| OVERLAND STORAGE INC                    | Common equity shares                | 690310206 | 64     | 28686    | SH | DEFINED 1,17              |
| BIGLARI HOLDINGS INC                    | Common equity shares                | 08986R101 | 13292  | 32990    | SH | DEFINED 1,2,6,8           |
| SYCAMORE NETWORKS INC                   | Common equity shares                | 871206405 | 6764   | 381265   | SH | DEFINED 1,2,5,6,8         |
| TOWERS WATSON & CO                      | Common equity shares                | 891894107 | 92455  | 1399398  | SH | DEFINED 1,2,5,6,8,12      |
| DEX ONE CORP                            | Common equity shares                | 25212W100 | 68     | 48170    | SH | DEFINED 1                 |
| COWEN GROUP INC                         | Common equity shares                | 223622101 | 3389   | 1250877  | SH | DEFINED 1,2,8             |
| TRANSWITCH CORP                         | Common equity shares                | 894065309 | 34     | 12649    | SH | DEFINED 1                 |
| CACI INTL INC -CL A                     | Common equity shares                | 127190304 | 41664  | 668931   | SH | DEFINED 1,2,5,6,8,17,18   |
| PEABODY ENERGY CORP                     | Closed end mutual fund              | 704549104 | 342675 | 11832166 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| NOMURA HOLDINGS INC                     | Closed end mutual fund              | 65535H208 | 182    | 41050    | SH | DEFINED 1,2               |
| CHIQUITA BRANDS INTL INC                | Common equity shares                | 170032809 | 7884   | 896975   | SH | DEFINED 1,2,6,8           |
| CITIGROUP INC                           | USA: Bond                           | 17296741  | 27937  | 270471   | SH | DEFINED 2                 |
| NEWS CORP                               | Closed end mutual fund              | 65248E203 | 56189  | 2812000  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| USA MOBILITY INC                        | Closed end mutual fund              | 90341G103 | 8775   | 629856   | SH | DEFINED 1,2,5,6,8,17      |
| ARMOUR RESIDENTIAL REIT INC             | Common equity shares                | 042315101 | 23810  | 3527373  | SH | DEFINED 1,2,6,8           |

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|                              |  |           |       |         |    |                        |
|------------------------------|--|-----------|-------|---------|----|------------------------|
| IRONWOOD PHARMACEUTICALS INC | Common equity shares                               | 46333X108 | 19446 | 1460696 | SH | DEFINED 1,2,6,8        |
| SOLAR CAPITAL LTD            | Common equity shares                               | 83413U100 | 15910 | 720947  | SH | DEFINED 1,2,6,8        |
| BACTERIN INTL HOLDINGS INC   | Common equity shares                               | 05644R101 | 708   | 292313  | SH | DEFINED 1,2            |
| PIEDMONT OFFICE REALTY TRUST | Real Estate Investment Trust                       | 720190206 | 72260 | 4071167 | SH | DEFINED 1,2,3,5,6,8,12 |
| TERRENO REALTY CORP          | Real Estate Investment Trust                       | 88146M101 | 3365  | 235297  | SH | DEFINED 1,2            |
| GENERAC HOLDINGS INC         | Common equity shares                               | 368736104 | 11707 | 476695  | SH | DEFINED 1,2,6,8,17     |
| QUINSTREET INC               | Common equity shares                               | 74874Q100 | 5175  | 493722  | SH | DEFINED 1,2,6,8        |
| UNILIFE CORP                 | Common equity shares                               | 90478E103 | 4718  | 1162240 | SH | DEFINED 1,2,6          |
| ANTHERA PHARMACEUTICALS INC  | Common equity shares                               | 03674U102 | 754   | 340074  | SH | DEFINED 1,2            |
| ACCURIDE CORP                | Common equity shares                               | 00439T206 | 6647  | 764737  | SH | DEFINED 1,2,8          |
| BALTIC TRADING LTD           | Common equity shares                               | Y0553W103 | 1135  | 274144  | SH | DEFINED 1,2            |
| SENSATA TECHNOLOGIES HLDG NV | Common equity shares                               | N7902X106 | 2354  | 70273   | SH | DEFINED 1,2,6,8,17     |
| AVEO PHARMACEUTICALS INC     | Common Stock                                       | 053588109 | 12582 | 1013778 | SH | DEFINED 1,2,6,8        |
| SEMGROUP CORP                | Common equity shares                               | 81663A105 | 24244 | 831999  | SH | DEFINED 1,2,5,6,8      |
| FINANCIAL ENGINES INC        | Common equity shares                               | 317485100 | 17601 | 787093  | SH | DEFINED 1,2,6,8        |
| CALIX INC                    | Common equity shares                               | 13100M509 | 5952  | 697750  | SH | DEFINED 1,2,6,8        |
| FIRST INTERSTATE BANCYSYSTEM | Common equity shares                               | 32055Y201 | 3879  | 265363  | SH | DEFINED 1,2            |
| MAXLINEAR INC                | Common equity shares                               | 57776J100 | 1432  | 257023  | SH | DEFINED 1,2,6          |
| MERU NETWORKS INC            | Common equity shares                               | 59047Q103 | 629   | 154367  | SH | DEFINED 1,2,6          |
| SS&C TECHNOLOGIES HLDGS INC  | Common equity shares                               | 78467J100 | 10575 | 453381  | SH | DEFINED 1,2,6,8        |
| SCORPIO TANKERS INC          | Common equity shares                               | Y7542C106 | 3076  | 435764  | SH | DEFINED 1,2            |
| ANNALY CAPITAL MGMT          | USA: Bond  | 035710AA  | 5272  | 4551000 | SH | DEFINED 2              |
| VIRGIN MEDIA INC 144A        | An issue in any currency issued on a private basis | 92769LAB7 | 12142 | 7736000 | SH | DEFINED 2              |
| PRIMERICA INC                | Preferred equity shares                            | 74164M108 | 15669 | 621502  | SH | DEFINED 1,2,5,6,8      |
| METALS USA HOLDINGS CORP     | Common equity shares                               | 59132A104 | 2999  | 208093  | SH | DEFINED 1,2            |
| GOLUB CAPITAL BDC INC        | Common equity shares                               | 38173M102 | 3404  | 222961  | SH | DEFINED 1,2            |
| CHATHAM LODGING TRUST        | Real Estate Investment                             |           |       |         |    |                        |



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Trust 16208T102 2748 216361 SH DEFINED 1,2

| ISSUER                       | CLASS                               | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION     | MANAGERS |
|------------------------------|-------------------------------------|-----------|-------|-------------|-------------------|-----------------|----------|
| VIMPELCOM LTD                | Closed end mutual fund              | 92719A106 | 4163  | 373089 SH   |                   | DEFINED 1,2,6   |          |
| ALIMERA SCIENCES INC         | Common equity shares                | 016259103 | 605   | 179112 SH   |                   | DEFINED 1,2     |          |
| CODEXIS INC                  | Common equity shares                | 192005106 | 1342  | 367892 SH   |                   | DEFINED 1,2     |          |
| DYNAVOX INC                  | Common equity shares                | 26817F104 | 608   | 197085 SH   |                   | DEFINED 1,2     |          |
| GLOBAL GEOPHYSICAL SVCS INC  | Common equity shares                | 37946S107 | 3722  | 351121 SH   |                   | DEFINED 1,2,6   |          |
| SPS COMMERCE INC             | Common equity shares                | 78463M107 | 3860  | 143579 SH   |                   | DEFINED 1,2     |          |
| THL CREDIT INC               | Closed end mutual fund              | 872438106 | 1736  | 135063 SH   |                   | DEFINED 1,2     |          |
| EXCEL TRUST INC              | Real Estate Investment Trust        | 30068C109 | 6287  | 520668 SH   |                   | DEFINED 1,2,8   |          |
| CONVIO INC                   | Common Stock                        | 21257W105 | 2884  | 186539 SH   |                   | DEFINED 1,2     |          |
| ALPHA AND OMEGA SEMICONDUCTR | Common equity shares                | G6331P104 | 2265  | 235255 SH   |                   | DEFINED 1,2     |          |
| DRYSHIPS INC                 | USA: Bond                           | 262498AB  | 4677  | 5476000 SH  |                   | DEFINED 2       |          |
| DOUGLAS DYNAMICS INC         | Common equity shares                | 25960R105 | 4979  | 361907 SH   |                   | DEFINED 1,2,8   |          |
| MECHEL OAO                   | American Depository Receipt         | 583840509 | 82    | 22855 SH    |                   | DEFINED 10      |          |
| SIX FLAGS ENTERTAINMENT CORP | Common equity shares                | 83001A102 | 44985 | 961777 SH   |                   | DEFINED 1,2,6,8 |          |
| NISKA GAS STORAGE PARTNERS   | Composition of more than 1 security | 654678101 | 222   | 23270 SH    |                   | DEFINED 1       |          |
| EXPRESS INC                  | Common equity shares                | 30219E103 | 42891 | 1717097 SH  |                   | DEFINED 1,2,6,8 |          |
| ROADRUNNER TRANS SVCS HLDGS  | Common equity shares                | 76973Q105 | 2925  | 168486 SH   |                   | DEFINED 1,2,6   |          |
| TELENAV INC                  | Common equity shares                | 879455103 | 2532  | 361089 SH   |                   | DEFINED 1,2,6   |          |
| NORANDA ALUMINUM HOLDING CP  | Common equity shares                | 65542W107 | 9144  | 916985 SH   |                   | DEFINED 1,2,8   |          |
| MPG OFFICE TRUST INC         | Real Estate Investment Trust        | 553274101 | 2055  | 878414 SH   |                   | DEFINED 1,2,6   |          |
| SPANSION INC                 | Common equity shares                | 84649R200 | 11886 | 975783 SH   |                   | DEFINED 1,2,6,8 |          |
| ACCRETIVE HEALTH INC         | Common equity shares                | 00438V103 | 15512 | 776626 SH   |                   | DEFINED 1,2,6,8 |          |
| REACHLOCAL INC               | Common equity shares                | 75525F104 | 1095  | 153101 SH   |                   | DEFINED 1,2,6   |          |

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|  |                                   |           |        |         |    |                           |
|--|-----------------------------------|-----------|--------|---------|----|---------------------------|
| SPDR BARCLAYS<br>CAPITAL<br>INTERNATIONAL<br>CORPORATE BOND<br>ETF | Exchange<br>Traded Product        | 78464A151 | 4949   | 145739  | SH | DEFINED 1                 |
| FIRST AMERICAN<br>FINANCIAL CP                                     | Common equity<br>shares           | 31847R102 | 58728  | 3531596 | SH | DEFINED 1,2,5,6,8,10,12   |
| FURIEX<br>PHARMACEUTICALS<br>INC                                   | Common Stock                      | 36106P101 | 4662   | 197270  | SH | DEFINED 1,2,5,6           |
| GENMARK<br>DIAGNOSTICS INC   | Common equity<br>shares           | 372309104 | 43     | 10500   | SH | DEFINED 1                 |
| NORTEK INC   | Common Stock                      | 656559309 | 340    | 7700    | SH | DEFINED 1                 |
| CBOE HOLDINGS INC  | Common equity<br>shares           | 12503M108 | 49278  | 1733982 | SH | DEFINED 1,2,5,6,8,12      |
| BROADSOFT INC  | Common Stock                      | 11133B409 | 16654  | 435419  | SH | DEFINED 1,2,6,8           |
| QEP RESOURCES INC  | Common equity<br>shares           | 74733V100 | 231595 | 7593105 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HIGHER ONE<br>HOLDINGS INC   | Common equity<br>shares           | 42983D104 | 9090   | 608223  | SH | DEFINED 1,2,6,8           |
| OASIS PETROLEUM<br>INC   | Common equity<br>shares           | 674215108 | 51257  | 1662668 | SH | DEFINED 1,2,5,6,8         |
| MOTRICITY INC  | Common equity<br>shares           | 620107102 | 648    | 591284  | SH | DEFINED 1,2,6             |
| VISHAY PRECISION<br>GROUP INC                                      | Common equity<br>shares           | 92835K103 | 3769   | 254267  | SH | DEFINED 1,2,5,6,8         |
| HUDSON PACIFIC<br>PPTYS INC  | Common equity<br>shares           | 444097109 | 5467   | 361217  | SH | DEFINED 1,2,6,8           |
| FABRINET   | Common equity<br>shares           | G3323L100 | 6473   | 365832  | SH | DEFINED 1,2,6,8           |
| TESLA MOTORS INC   | Common equity<br>shares           | 88160R101 | 21807  | 585510  | SH | DEFINED 1,2,5,6,8         |
| GOLDCORP INC 144A  | USA: Bond                         | 380956AB8 | 8443   | 6937000 | SH | DEFINED 2                 |
| HARTFORD FINL  | USA: Bond                         |           |        |         |    |                           |
| SVCS GRP   |                                   | 416515708 | 4084   | 192200  | SH | DEFINED 2                 |
| MYLAN INC 144A   | USA: Bond                         | 628530AJ6 | 8183   | 4380000 | SH | DEFINED 2                 |
| PPL CORPORATION  | USA: Bond                         | 69351T601 | 10133  | 187474  | SH | DEFINED 2                 |
| SBA<br>COMMUNICATIONS<br>CORP 144A                                 | Closed end<br>mutual fund         | 78388JAM8 | 8153   | 4587000 | SH | DEFINED 2                 |
| QUAD/GRAPHICS INC  | Common equity<br>shares           | 747301109 | 6549   | 471045  | SH | DEFINED 1,2,6             |
| BABCOCK & WILCOX<br>CO   | Common equity<br>shares           | 05615F102 | 44369  | 1723097 | SH | DEFINED 1,2,5,6,8,10,12   |
| QLIK TECHNOLOGIES<br>INC   | Common equity<br>shares           | 74733T105 | 47430  | 1482022 | SH | DEFINED 1,2,5,6,8         |
| REALD INC  | Common equity<br>shares           | 75604L105 | 9921   | 734446  | SH | DEFINED 1,2,6,8           |
| CAMELOT INFO<br>SYSTEMS INC-ADR                                    | American<br>Depository<br>Receipt | 13322V105 | 203    | 53612   | SH | DEFINED 2                 |
| AMERESCO INC   | Common equity<br>shares           | 02361E108 | 3906   | 288433  | SH | DEFINED 1,2,6             |
| GREEN DOT CORP   | Common equity<br>shares           | 39304D102 | 5555   | 209548  | SH | DEFINED 1,2,6,8           |
| LYONDELLBASELL<br>INDUSTRIES NV                                    | Common equity<br>shares           | N53745100 | 225369 | 5163005 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ENVESTNET INC  | Common equity<br>shares           | 29404K106 | 3868   | 308878  | SH | DEFINED 1,2,6             |
| MOLYCORP INC   | Common equity<br>shares           | 608753109 | 44821  | 1324897 | SH | DEFINED 1,2,5,6,8,17      |
| TRIOUS   | Common equity                     |           |        |         |    |                           |

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|  |                                    |           |       |         |    |                      |
|--|------------------------------------|-----------|-------|---------|----|----------------------|
| THERAPEUTICS INC                               | shares                             | 89685K100 | 747   | 139745  | SH | DEFINED 1,2,6        |
| GORDMANS STORES<br>INC                         | Common equity<br>shares            | 38269P100 | 1833  | 83502   | SH | DEFINED 1,2,6        |
| INTRALINKS<br>HOLDINGS INC                     | Common equity<br>shares            | 46118H104 | 3048  | 576160  | SH | DEFINED 1,2,6,8      |
| REALPAGE INC                                   | Common equity<br>shares            | 75606N109 | 11141 | 581259  | SH | DEFINED 1,2,6,8      |
| MARKET VECTORS<br>INDIA SMALL-CAP<br>INDEX ETF | Exchange<br>Traded Product         | 57060U563 | 1334  | 110000  | SH | DEFINED 1            |
| WHITESTONE REIT                                | Real Estate<br>Investment<br>Trust | 966084204 | 1516  | 116180  | SH | DEFINED 1,2          |
| SPDR S&P GLOBAL<br>NATURAL<br>RESOURCES ETF    | Exchange<br>Traded Product         | 78463X541 | 26099 | 495522  | SH | DEFINED 2            |
| CORESITE REALTY<br>CORP                        | Real Estate<br>Investment<br>Trust | 21870Q105 | 10449 | 442925  | SH | DEFINED 1,2,6,8      |
| SCIQEST INC                                    | Common Stock                       | 80908T101 | 3124  | 204888  | SH | DEFINED 1,2,6        |
| VISTEON CORP                                   | Common equity<br>shares            | 92839U206 | 29855 | 563235  | SH | DEFINED 1,2,5,6,8,12 |
| AMYRIS INC                                     | Common equity<br>shares            | 03236M101 | 1579  | 304799  | SH | DEFINED 1,2,6,8      |
| CAMPUS CREST<br>COMMUNITIES INC                | Real Estate<br>Investment<br>Trust | 13466Y105 | 7289  | 625148  | SH | DEFINED 1,2,3,6,8    |
| KEYW HOLDING CORP                              | Common Stock                       | 493723100 | 2203  | 284176  | SH | DEFINED 1,2,6        |
| SANDISK CORP                                   | Closed end<br>mutual fund          | 80004CAD  | 8521  | 7194000 | SH | DEFINED 2            |
| ANGLOGOLD HLDGS                                | USA: Bond                          | 03512Q20  | 5061  | 118112  | SH | DEFINED 2            |
| BODY CENTRAL CORP<br>TOWER                     | Common Stock                       | 09689U102 | 6836  | 235350  | SH | DEFINED 1,2,6        |
| INTERNATIONAL<br>INC                           | Common equity<br>shares            | 891826109 | 1142  | 93790   | SH | DEFINED 1,2,6        |
| NETSPEND HOLDINGS<br>INC                       | Common equity<br>shares            | 64118V106 | 4536  | 584849  | SH | DEFINED 1,2,6,8      |
| BRAVO BRIO<br>RESTAURANT GP<br>INC             | Common Stock                       | 10567B109 | 7029  | 352045  | SH | DEFINED 1,2,6,8      |
| VERA BRADLEY INC                               | Common equity<br>shares            | 92335C106 | 11190 | 370713  | SH | DEFINED 1,2,6,8      |
| AEGERION<br>PHARMACEUTICALS<br>INC             | Common equity<br>shares            | 00767E102 | 2057  | 148803  | SH | DEFINED 1,2,6        |
| CHEMTURA CORP                                  | Common equity<br>shares            | 163893209 | 36300 | 2137715 | SH | DEFINED 1,2,6,8      |
| PACIFIC<br>BIOSCIENCES OF<br>CALIF             | Common equity<br>shares            | 69404D108 | 1958  | 571553  | SH | DEFINED 1,2,6        |
| EXAMWORKS GROUP<br>INC                         | Common equity<br>shares            | 30066A105 | 5897  | 475177  | SH | DEFINED 1,2,6,8      |
| SEACUBE CONTAINER<br>LEASING                   | Common equity<br>shares            | G79978105 | 3854  | 223966  | SH | DEFINED 1,2          |
| FRESH MARKET INC                               | Common equity<br>shares            | 35804H106 | 34656 | 722716  | SH | DEFINED 1,2,6,8      |
| HOWARD HUGHES<br>CORP                          | Common equity<br>shares            | 44267D107 | 19808 | 310167  | SH | DEFINED 1,2,5,6,8    |
| PRIMO WATER CORP                               | Common equity<br>shares            | 74165N105 | 437   | 222608  | SH | DEFINED 1,2          |
| SABRA HEALTH CARE<br>REIT INC                  | Common equity<br>shares            | 78573L106 | 12345 | 751215  | SH | DEFINED 1,2,3,5,6,8  |

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|                             |   |           |        |          |    |                           |
|-----------------------------|---|-----------|--------|----------|----|---------------------------|
| SUN HEALTHCARE GROUP INC    | Common equity shares  | 86677E100 | 3564   | 521056   | SH | DEFINED 1,2,5,6           |
| COMPLETE GENOMICS INC       | Common equity shares  | 20454K104 | 439    | 155494   | SH | DEFINED 1,2               |
| INPHI CORP                  | Common equity shares  | 45772F107 | 5372   | 379154   | SH | DEFINED 1,2,6             |
| BOOZ ALLEN HAMILTON HLDG CP | Common equity shares  | 099502106 | 6669   | 391615   | SH | DEFINED 1,2,6             |
| GENERAL MOTORS CO           | Common equity shares  | 37045V100 | 289223 | 11275600 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| LPL INVESTMENT HOLDINGS INC | Common equity shares  | 50213H100 | 13699  | 361050   | SH | DEFINED 1,2,5,6,8         |
| AEROFLEX HOLDING CORP       | Common equity shares  | 007767106 | 3732   | 334838   | SH | DEFINED 1,2               |
| ZOGENIX INC                 | Common equity shares  | 98978L105 | 573    | 285743   | SH | DEFINED 1,2               |
| ANACOR PHARMACEUTICALS INC  | Common equity shares  | 032420101 | 1059   | 179962   | SH | DEFINED 1,2               |
| APACHE CORP                 | USA: Bond   | 037411808 | 11010  | 200000   | SH | DEFINED 2                 |
| GENERAL MOTORS              | USA: Bond   | 37045V209 | 34143  | 814863   | SH | DEFINED 1,2               |
| STANLEY BLACK & DECKER I    | USA: Bond   | 854502309 | 6429   | 52632    | SH | DEFINED 2                 |
| FXCM INC                    | Common equity shares  | 302693106 | 4156   | 319855   | SH | DEFINED 1,2               |
| TARGA RESOURCES CORP        | Common equity shares  | 87612G101 | 16909  | 371976   | SH | DEFINED 1,2,5,8           |
| FIRST REPUBLIC BANK         | Investments that contain a pool of securities representing a specific index and are built like mutu | 33616C100 | 47602  | 1445201  | SH | DEFINED 1,2,5,6,17        |
| ABITIBIBOWATER INC          | Common equity shares  | 003687209 | 33763  | 2364443  | SH | DEFINED 1,2,8,12,17,19    |
| FLEETCOR TECHNOLOGIES INC   | Common equity shares  | 339041105 | 6413   | 165407   | SH | DEFINED 1,2,6,8           |
| GAIN CAPITAL HOLDINGS INC   | Common equity shares  | 36268W100 | 740    | 146958   | SH | DEFINED 1,2               |
| RIGNET INC                  | Common equity shares  | 766582100 | 1529   | 86918    | SH | DEFINED 1,2,6             |
| WALKER & DUNLOP INC         | Common equity shares  | 93148P102 | 2200   | 174590   | SH | DEFINED 1,2               |

| ISSUER                  | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION     | MANAGERS |
|-------------------------|----------------------|-----------|-------|-------------|-------------------|-----------------|----------|
| QAD INC                 | Common equity shares | 74727D306 | 1827  | 139681      | SH                | DEFINED 1,2     |          |
| SWIFT TRANSPORTATION CO | Common equity shares | 87074U101 | 18818 | 1630563     | SH                | DEFINED 1,2,6,8 |          |

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|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| FORTEGRA FINANCIAL CORP      | Closed end mutual fund       | 34954W104 | 621    | 74310   | SH | DEFINED 1,2               |
| MOTOROLA MOBILITY HLDGS INC  | Common equity shares         | 620097105 | 388796 | 9908084 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMERICAN ASSETS TRUST INC    | Real Estate Investment Trust | 024013104 | 17147  | 752129  | SH | DEFINED 1,2,3,6,8         |
| MEDLEY CAPITAL CORP          | Common equity shares         | 58503F106 | 2161   | 191807  | SH | DEFINED 1,2               |
| FAIRPOINT COMMUNICATIONS INC | Common equity shares         | 305560302 | 1233   | 328404  | SH | DEFINED 1,2               |
| DEMAND MEDIA INC             | Miscellaneous                | 24802N109 | 992    | 136693  | SH | DEFINED 1,2,6             |
| NIELSEN HOLDINGS NV          | Common equity shares         | N63218106 | 40699  | 1350356 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BANKUNITED INC               | Common equity shares         | 06652K103 | 8685   | 346820  | SH | DEFINED 1,2,6,8           |
| EPOCRATES INC                | Common Stock                 | 29429D103 | 919    | 107311  | SH | DEFINED 1,2,6             |
| NEOPHOTONICS CORP            | Common equity shares         | 64051T100 | 577    | 122453  | SH | DEFINED 1,2               |
| PACIRA PHARMACEUTICALS INC   | Common equity shares         | 695127100 | 1293   | 112172  | SH | DEFINED 1,2               |
| TORNIER NV                   | Common Stock                 | N87237108 | 4363   | 169846  | SH | DEFINED 1,2,6             |
| BG MEDICINE INC              | Common equity shares         | 08861T107 | 457    | 64812   | SH | DEFINED 1,2               |
| ENDOCYTE INC                 | Common Stock                 | 29269A102 | 1343   | 270186  | SH | DEFINED 1,2,6             |
| MMODAL INC                   | Common Stock                 | 60689B107 | 6267   | 594013  | SH | DEFINED 1,2,6             |
| CHESAPEAKE MIDSTREAM PRTNRS  | Limited Partnership          | 16524K108 | 829    | 27878   | SH | DEFINED 1                 |
| IMPERIAL HOLDINGS INC        | Common equity shares         | 452834104 | 691    | 258582  | SH | DEFINED 1,2               |
| GEVO INC                     | Common equity shares         | 374396109 | 803    | 87062   | SH | DEFINED 1,2               |
| QR ENERGY LP                 | Limited Partnership          | 74734R108 | 452    | 21322   | SH | DEFINED 1                 |
| SUMMIT HOTEL PROPERTIES INC  | Common equity shares         | 866082100 | 3589   | 473477  | SH | DEFINED 1,2,6             |
| FLUIDIGM CORP                | Common Stock                 | 34385P108 | 1568   | 99557   | SH | DEFINED 1,2,6             |
| KINDER MORGAN INC            | Common equity shares         | 49456B101 | 89450  | 2314341 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SOLAR SENIOR CAPITAL LTD     | Common equity shares         | 83416M105 | 1806   | 112160  | SH | DEFINED 1,2               |
| HCA HOLDINGS INC             | Common equity shares         | 40412C101 | 63379  | 2562026 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CORNERSTONE ONDEMAND INC     | Common Stock                 | 21925Y103 | 4234   | 193709  | SH | DEFINED 1,2,6,8           |
| HUNTINGTON INGALLS IND INC   | Common equity shares         | 446413106 | 181776 | 4517295 | SH | DEFINED 1,2,5,6,8,10,12   |
| SERVICESTOURCE INTL INC      | Common Stock                 | 81763U100 | 2946   | 190332  | SH | DEFINED 1,2,6,8           |
| GNC HOLDINGS INC             | Common equity shares         | 36191G107 | 27517  | 788778  | SH | DEFINED 1,2,6,8           |
| TMS INTERNATIONAL CORP       | Common equity shares         | 87261Q103 | 2486   | 205368  | SH | DEFINED 1,2               |
| ZIPCAR INC                   | Common Stock                 | 98974X103 | 2606   | 176212  | SH | DEFINED 1,2,6             |
| ELLIE MAE INC                | Common equity shares         | 28849P100 | 1259   | 112740  | SH | DEFINED 1,2               |
| STAG INDUSTRIAL INC          | Real Estate Investment Trust | 85254J102 | 3320   | 237866  | SH | DEFINED 1,2               |
| AIR LEASE CORP               | Common equity                |           |        |         |    |                           |

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|                              |                             |           |        |          |    |                           |
|------------------------------|-----------------------------|-----------|--------|----------|----|---------------------------|
| SAGENT PHARMACEUTICALS INC   | shares                      | 00912X302 | 12989  | 539746   | SH | DEFINED 1,2,6,8           |
| RESPONSYS INC                | Common equity shares        | 786692103 | 2054   | 114940   | SH | DEFINED 1,2,6             |
| FRANKLIN FINANCIAL CORP/VA   | Common Stock                | 35353C102 | 2890   | 215425   | SH | DEFINED 1,2,6             |
| BOINGO WIRELESS INC          | Common Stock                | 09739C102 | 884    | 73099    | SH | DEFINED 1,2,6             |
| RPX CORP                     | Common equity shares        | 74972G103 | 3197   | 188516   | SH | DEFINED 1,2,6             |
| RENREN INC -ADR              | American Depository Receipt | 759892102 | 675    | 122241   | SH | DEFINED 1,2               |
| THERMON GROUP HOLDINGS INC   | Common equity shares        | 88362T103 | 3327   | 162821   | SH | DEFINED 1,2,6,17          |
| FRIENDFINDER NETWORKS INC    | Common equity shares        | 358453306 | 91     | 66520    | SH | DEFINED 1,2               |
| RLJ LODGING TRUST            | Common equity shares        | 74965L101 | 16749  | 898870   | SH | DEFINED 1,2,3,6,8         |
| KOSMOS ENERGY LTD            | Common Stock                | G5315B107 | 3256   | 246071   | SH | DEFINED 1                 |
| LINKEDIN CORP                | Common equity shares        | 53578A108 | 16592  | 162691   | SH | DEFINED 1,2,17,18         |
| NEW MOUNTAIN FINANCE CORP    | Common equity shares        | 647551100 | 1519   | 110480   | SH | DEFINED 1,2               |
| YANDEX NV                    | Common equity shares        | N97284108 | 996    | 37097    | SH | DEFINED 1,2,4,5,18        |
| ACTIVE NETWORK INC           | Common Stock                | 00506D100 | 3660   | 217474   | SH | DEFINED 1,2,6             |
| LONE PINE RESOURCES INC      | Common equity shares        | 54222A106 | 317    | 48529    | SH | DEFINED 1,6,8             |
| SPIRIT AIRLINES INC          | Common equity shares        | 848577102 | 7483   | 372947   | SH | DEFINED 1,2,6             |
| FREESCALE SMCNDCR HLD I LTD  | Common Stock                | G3727Q101 | 7625   | 495581   | SH | DEFINED 1,2,6,8           |
| SOLAZYME INC                 | Common Stock                | 83415T101 | 2891   | 197520   | SH | DEFINED 1,2,6             |
| FUSION-IO INC                | Common Stock                | 36112J107 | 4997   | 175990   | SH | DEFINED 1,2,6,8           |
| PANDORA MEDIA INC            | Common equity shares        | 698354107 | 1132   | 111034   | SH | DEFINED 1,2,6             |
| AMC NETWORKS INC             | Common equity shares        | 00164V103 | 55921  | 1252935  | SH | DEFINED 1,2,5,6,8,12      |
| BANKRATE INC                 | Common Stock                | 06647F102 | 11073  | 447316   | SH | DEFINED 1,2,6             |
| FIDUS INVESTMENT CORP        | Common Stock                | 316500107 | 733    | 52300    | SH | DEFINED 1,2               |
| VANGUARD HEALTH SYSTEMS INC  | Common equity shares        | 922036207 | 5010   | 508012   | SH | DEFINED 1,2,6             |
| MARATHON PETROLEUM CORP      | Common equity shares        | 56585A102 | 635332 | 14652430 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| KIOR INC                     | Common equity shares        | 497217109 | 2310   | 172671   | SH | DEFINED 1,2               |
| HOMEAWAY INC                 | Common equity shares        | 43739Q100 | 2022   | 79628    | SH | DEFINED 1,2,5,6           |
| AG MORTGAGE INVESTMENT TRUST | Miscellaneous               | 001228105 | 3008   | 152249   | SH | DEFINED 1,2               |
| FIRST CONNECTICUT BANCORP    | Common equity shares        | 319850103 | 3510   | 265958   | SH | DEFINED 1,2,6             |
| SKULLCANDY INC               | Common Stock                | 83083J104 | 2294   | 144922   | SH | DEFINED 1,2               |
| ZILLOW INC                   | Common Stock                | 98954A107 | 2262   | 63494    | SH | DEFINED 1,2               |
| SUNCOKE ENERGY               |                             |           |        |          |    |                           |

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|                   |              |           |        |         |    |                            |
|-------------------|--------------|-----------|--------|---------|----|----------------------------|
| INC               | Common Stock | 86722A103 | 42824  | 3013296 | SH | DEFINED 1,2,5,6,8          |
| APOLLO            | Common Stock |           |        |         |    |                            |
| RESIDENTIAL MTG   |              |           |        |         |    |                            |
| INC               |              | 03763V102 | 2891   | 157166  | SH | DEFINED 1,2                |
| FRANCESCAS        | Common Stock |           |        |         |    |                            |
| HOLDINGS CORP     |              | 351793104 | 5676   | 179635  | SH | DEFINED 1,2,6,8            |
| DUNKIN` BRANDS    | Common Stock |           |        |         |    |                            |
| GROUP INC         |              | 265504100 | 9305   | 309212  | SH | DEFINED 1,2,5,6,8          |
| TANGOE INC        | Common Stock | 87582Y108 | 3398   | 180556  | SH | DEFINED 1,2                |
| CHEFS` WAREHOUSE  | Common Stock |           |        |         |    |                            |
| INC               |              | 163086101 | 4031   | 174099  | SH | DEFINED 1,2                |
| HORIZON PHARMA    |              |           |        |         |    |                            |
| INC               | Common Stock | 44047T109 | 203    | 49058   | SH | DEFINED 1,2                |
| TEAVANA HOLDINGS  | Common Stock |           |        |         |    |                            |
| INC               |              | 87819P102 | 2527   | 128013  | SH | DEFINED 1,2,6              |
| WESCO AIRCRAFT    | Common Stock |           |        |         |    |                            |
| HOLDINGS INC      |              | 950814103 | 5495   | 339119  | SH | DEFINED 1,2,6              |
| C&J ENERGY        | Common Stock |           |        |         |    |                            |
| SERVICES INC      |              | 12467B304 | 3941   | 221532  | SH | DEFINED 1,2,6,8            |
| AMERICAN CAPITAL  | Common Stock |           |        |         |    |                            |
| MTG INV CP        |              | 02504A104 | 4995   | 229481  | SH | DEFINED 1,2                |
| CARBONITE INC     | Common Stock | 141337105 | 1095   | 99216   | SH | DEFINED 1,2                |
| FORTUNE BRANDS    | Common Stock |           |        |         |    |                            |
| HOME & SECUR      |              | 34964C106 | 124226 | 5628707 | SH | DEFINED 1,2,5,6,8,12,18    |
| EXELIS INC        | Common Stock | 30162A108 | 58930  | 4706482 | SH | DEFINED 1,2,5,6,8,12,18    |
| XYLEM INC         | Common Stock | 98419M100 | 181902 | 6554679 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| UBIQUITI NETWORKS | Common Stock |           |        |         |    |                            |
| INC               |              | 90347A100 | 4857   | 153637  | SH | DEFINED 1,2,6              |
| ZELTIQ AESTHETICS | Common Stock |           |        |         |    |                            |
| INC               |              | 98933Q108 | 789    | 127999  | SH | DEFINED 1,2                |
| LUMOS NETWORKS    | Common Stock |           |        |         |    |                            |
| CORP              |              | 550283105 | 3353   | 311934  | SH | DEFINED 1,2,6,8            |
| GENIE ENERGY LTD  | Common Stock | 372284208 | 2872   | 296821  | SH | DEFINED 1,2,6,8            |
| GROUPON INC       | Common Stock | 399473107 | 6719   | 365471  | SH | DEFINED 1,2                |
| MARRIOTT          | Common Stock |           |        |         |    |                            |
| VACATIONS         |              |           |        |         |    |                            |
| WORLDWIDE         |              | 57164Y107 | 11649  | 408540  | SH | DEFINED 1,2,5,6,8,12,18    |
| IMPERVA INC       | Common Stock | 45321L100 | 3805   | 97117   | SH | DEFINED 1,2                |
| NEWLINK GENETICS  | Common Stock |           |        |         |    |                            |
| CORP              |              | 651511107 | 870    | 95076   | SH | DEFINED 1,2                |
| CLOVIS ONCOLOGY   | Common Stock |           |        |         |    |                            |
| INC               |              | 189464100 | 4534   | 178124  | SH | DEFINED 1,2                |
| INVENSENSE INC    | Common Stock | 46123D205 | 3448   | 190445  | SH | DEFINED 1,2,6              |
| NTELOS HOLDINGS   | Closed end   |           |        |         |    |                            |
| CORP              | mutual fund  | 67020Q305 | 6702   | 323830  | SH | DEFINED 1,2,6,8            |
| ANGIE`S LIST INC  | Common Stock | 034754101 | 3446   | 182380  | SH | DEFINED 1,2                |
| DELPHI AUTOMOTIVE | Common Stock |           |        |         |    |                            |
| PLC               |              | G27823106 | 28710  | 908565  | SH | DEFINED 1,2,5,17           |
| DIGITAL DOMAIN    | Common Stock |           |        |         |    |                            |
| MEDIA GRP INC     |              | 25386U104 | 145    | 25644   | SH | DEFINED 1,2                |
| INTERMOLECULAR    |              |           |        |         |    |                            |
| INC               | Common Stock | 45882D109 | 1013   | 163408  | SH | DEFINED 1,2                |
| MANNING & NAPIER  | Common Stock |           |        |         |    |                            |
| INC               |              | 56382Q102 | 3524   | 239875  | SH | DEFINED 1,2                |
| MATTRESS FIRM     | Common Stock |           |        |         |    |                            |
| HOLDING CORP      |              | 57722W106 | 4056   | 107003  | SH | DEFINED 1,2,17             |
| TRIPADVISOR INC   | Common Stock | 896945201 | 119925 | 3362112 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| WPX ENERGY INC    | Common Stock | 98212B103 | 137226 | 7619455 | SH | DEFINED 1,2,5,6,8,10,12    |
| JIVE SOFTWARE INC | Common Stock | 47760A108 | 6331   | 233100  | SH | DEFINED 1,2                |
| SANCHEZ ENERGY    | Common Stock |           |        |         |    |                            |
| CORP              |              | 79970Y105 | 2590   | 115400  | SH | DEFINED 1,2                |

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| ISSUER                             | CLASS                   | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION        | MANAGERS |
|------------------------------------|-------------------------|-----------|-------|----------------|------------|--------------|------------------------|----------|
| LAREDO PETROLEUM<br>HLDGS INC      | Common Stock            | 516806106 | 2156  | 92000          | SH         |              | DEFINED 1,2            |          |
| MICHAEL KORS<br>HOLDINGS LTD       | Common Stock            | G60754101 | 22223 | 477000         | SH         |              | DEFINED 1,2,18         |          |
| BONANZA CREEK<br>ENERGY INC        | Common Stock            | 097793103 | 2503  | 114500         | SH         |              | DEFINED 1,2            |          |
| ORCHARD SUPPLY<br>HARDWARE STOR    | Common Stock            | 685691404 | 230   | 11261          | SH         |              | DEFINED 1,2,5,10       |          |
| ZYNGA INC                          | Common Stock            | 98986T108 | 11551 | 878296         | SH         |              | DEFINED 1,2            |          |
| ROUSE PROPERTIES<br>INC            | REIT                    | 779287101 | 5144  | 379916         | SH         |              | DEFINED 1,2,3,5,6,8,12 |          |
| RENEWABLE ENERGY<br>GROUP INC      | Common Stock            | 75972A301 | 174   | 16800          | SH         |              | DEFINED 1              |          |
| GUIDEWIRE<br>SOFTWARE INC          | Common Stock            | 40171V100 | 3464  | 112600         | SH         |              | DEFINED 1,2            |          |
| POST HOLDINGS INC                  | Common Stock            | 737446104 | 22044 | 669375         | SH         |              | DEFINED 1,2,5,6,8,12   |          |
| U S SILICA<br>HOLDINGS INC         | Common Stock            | 90346E103 | 3062  | 146200         | SH         |              | DEFINED 1,2            |          |
| GREENWAY MEDICAL<br>TECHNOLOGES    | Common Stock            | 39679B103 | 358   | 23400          | SH         |              | DEFINED 1,2            |          |
| MATADOR RESOURCES<br>CO            | Common Stock            | 576485205 | 489   | 44600          | SH         |              | DEFINED 1,2            |          |
| AVG TECHNOLOGIES<br>NV             | Common Stock            | N07831105 | 305   | 20400          | SH         |              | DEFINED 1,2            |          |
| CAESARS<br>ENTERTAINMENT<br>CORP   | Common equity<br>shares | 127686103 | 7952  | 539600         | SH         |              | DEFINED 1,2            |          |
| CEMENTOS<br>PACASMAYO SAA          | Depository<br>Receipt   | 15126Q109 | 2446  | 212700         | SH         |              | DEFINED 4              |          |
| EPAM SYSTEMS INC                   | Common Stock            | 29414B104 | 270   | 13200          | SH         |              | DEFINED 1              |          |
| ROUNDY'S INC                       | Common Stock            | 779268101 | 2337  | 218600         | SH         |              | DEFINED 1,2            |          |
| FX ALLIANCE INC                    | Common Stock            | 361202104 | 262   | 16700          | SH         |              | DEFINED 1              |          |
| GSE HOLDING INC                    | Common Stock            | 36191X100 | 332   | 25200          | SH         |              | DEFINED 1,2            |          |
| HOMESTREET INC                     | Common equity<br>shares | 43785V102 | 373   | 13400          | SH         |              | DEFINED 1              |          |
| BRIGHTCOVE INC                     | Common equity<br>shares | 10921T101 | 467   | 18800          | SH         |              | DEFINED 1,2            |          |
| CERES INC                          | Common Stock            | 156773103 | 204   | 12800          | SH         |              | DEFINED 1              |          |
| BAZAARVOICE INC                    | Common equity<br>shares | 073271108 | 2431  | 122300         | SH         |              | DEFINED 1,2            |          |
| PROTO LABS INC                     | Common equity<br>shares | 743713109 | 1889  | 55400          | SH         |              | DEFINED 1,2            |          |
| HOME LOAN<br>SERVICING SOLTNS      | Common equity<br>shares | G6648D109 | 717   | 51400          | SH         |              | DEFINED 1,2            |          |
| NATIONSTAR<br>MORTGAGE<br>HOLDINGS | Common Stock            | 63861C109 | 156   | 10900          | SH         |              | DEFINED 1              |          |
| TOTAL MARKET<br>VALUE:639875496    |                         |           |       |                |            |              |                        |          |