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STATE STREET CORP  
Form 13F-HR  
February 09, 2012

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if amendment ☐ Amendment Number ☐

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

|                      |                       |                  |
|----------------------|-----------------------|------------------|
| /s/ James J. Malerba | Boston, Massachusetts | February 9, 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: 3,601

Form 13F Information Table Value Total: 565,726,448 (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<br>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 12/30/2011

| ISSUER                   | CLASS                   | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/ PUT/<br>PRN CALL | DISCRE-<br>TION | M            |
|--------------------------|-------------------------|-----------|--------|----------------|----------------------|-----------------|--------------|
| ADOBE SYSTEMS INC        | Common equity<br>shares | 00724F101 | 505094 | 17866743       | SH                   | DEFINED         | 1,2,<br>12,1 |
| AGILENT TECHNOLOGIES INC | Common equity<br>shares | 00846U101 | 435366 | 12464269       | SH                   | DEFINED         | 1,2,<br>12,1 |
| ANALOG DEVICES           | Common equity<br>shares | 032654105 | 400277 | 11187175       | SH                   | DEFINED         | 1,2,<br>12,1 |
| AON CORP                 | Common equity<br>shares | 037389103 | 690709 | 14758703       | SH                   | DEFINED         | 1,2,<br>12,1 |
| APOLLO GROUP INC -CL A   | Common equity<br>shares | 037604105 | 235238 | 4366765        | SH                   | DEFINED         | 1,2,<br>12,1 |
| BB&T CORP                | Common equity<br>shares | 054937107 | 679309 | 26988644       | SH                   | DEFINED         | 1,2,<br>12,1 |

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|                           |                      |           |         |           |    |         |          |
|---------------------------|----------------------|-----------|---------|-----------|----|---------|----------|
| CARDINAL HEALTH INC       | Common equity shares | 14149Y108 | 533476  | 13136761  | SH | DEFINED | 1,2,12,1 |
| CARMAX INC                | Common equity shares | 143130102 | 246003  | 8070997   | SH | DEFINED | 1,2,12,1 |
| CATERPILLAR INC           | Common equity shares | 149123101 | 6632483 | 73206210  | SH | DEFINED | 1,2,12,1 |
| CHUBB CORP                | Common equity shares | 171232101 | 850949  | 12293310  | SH | DEFINED | 1,2,12,1 |
| CIENA CORP                | Common equity shares | 171779309 | 27083   | 2238476   | SH | DEFINED | 1,2,12,1 |
| COMPUWARE CORP            | Common equity shares | 205638109 | 38074   | 4576786   | SH | DEFINED | 1,2,12,1 |
| COMVERSE TECHNOLOGY INC   | Common equity shares | 205862402 | 1034    | 150419    | SH | DEFINED | 1        |
| CONAGRA FOODS INC         | Common equity shares | 205887102 | 595903  | 22572095  | SH | DEFINED | 1,2,12,1 |
| DANAHER CORP              | Common equity shares | 235851102 | 938712  | 19955701  | SH | DEFINED | 1,2,12,1 |
| DARDEN RESTAURANTS INC    | Common equity shares | 237194105 | 222765  | 4887170   | SH | DEFINED | 1,2,12,1 |
| DEAN FOODS CO             | Common equity shares | 242370104 | 75924   | 6778902   | SH | DEFINED | 1,2,12,1 |
| DELL INC                  | Common equity shares | 24702R101 | 986768  | 67448121  | SH | DEFINED | 1,2,12,1 |
| DONNELLEY (R R) & SONS CO | Common Stock         | 257867101 | 109508  | 7588736   | SH | DEFINED | 1,2,12,1 |
| EATON CORP                | Common equity shares | 278058102 | 547149  | 12569477  | SH | DEFINED | 1,2,12,1 |
| DISH NETWORK CORP         | Common equity shares | 25470M109 | 108281  | 3801702   | SH | DEFINED | 1,2,12,1 |
| ECOLAB INC                | Common equity shares | 278865100 | 659695  | 11411502  | SH | DEFINED | 1,2,12,1 |
| FIRSTENERGY CORP          | Common equity shares | 337932107 | 1381867 | 31193444  | SH | DEFINED | 1,2,12,1 |
| FOOT LOCKER INC           | Common equity shares | 344849104 | 91429   | 3835148   | SH | DEFINED | 1,2,12,1 |
| FORD MOTOR CO             | Common equity shares | 345370860 | 1412917 | 131311625 | SH | DEFINED | 1,2,12,1 |
| INTEL CORP                | Common equity shares | 458140100 | 4855624 | 200232065 | SH | DEFINED | 1,2,12,1 |
| LIFE TECHNOLOGIES CORP    | Common equity shares | 53217V109 | 253361  | 6511337   | SH | DEFINED | 1,2,12,1 |
| KELLOGG CO                | Common equity shares | 487836108 | 485769  | 9605852   | SH | DEFINED | 1,2,12,1 |
| KROGER CO                 | Common equity        |           |         |           |    |         |          |

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|                              |                      |           |         |          |    |         |          |
|------------------------------|----------------------|-----------|---------|----------|----|---------|----------|
|                              | shares               | 501044101 | 595214  | 24575405 | SH | DEFINED | 1,2,12,1 |
| LEGG MASON INC               | Common equity shares | 524901105 | 122189  | 5080730  | SH | DEFINED | 1,2,12,1 |
| LINEAR TECHNOLOGY CORP       | Common equity shares | 535678106 | 255944  | 8523185  | SH | DEFINED | 1,2,12,1 |
| LOWE'S COMPANIES INC         | Common equity shares | 548661107 | 1303259 | 51349605 | SH | DEFINED | 1,2,12,1 |
| MANPOWERGROUP                | Common equity shares | 56418H100 | 76781   | 2147579  | SH | DEFINED | 1,2,12,1 |
| MARATHON OIL CORP            | Common equity shares | 565849106 | 876198  | 29935116 | SH | DEFINED | 1,2,12,1 |
| MARVELL TECHNOLOGY GROUP LTD | Common equity shares | G5876H105 | 122446  | 8840818  | SH | DEFINED | 1,2,12,1 |
| MAXIM INTEGRATED PRODUCTS    | Common Stock         | 57772K101 | 128305  | 4927368  | SH | DEFINED | 1,2,12,1 |
| MCDONALD'S CORP              | Common equity shares | 580135101 | 4446854 | 44322240 | SH | DEFINED | 1,2,12,1 |
| MEDCO HEALTH SOLUTIONS INC   | Common equity shares | 58405U102 | 942068  | 16852704 | SH | DEFINED | 1,2,12,1 |
| MEDTRONIC INC                | Common equity shares | 585055106 | 1602137 | 41885941 | SH | DEFINED | 1,2,12,1 |
| MICROCHIP TECHNOLOGY INC     | Common equity shares | 595017104 | 261126  | 7128786  | SH | DEFINED | 1,2,12,1 |
| MONSANTO CO                  | Common equity shares | 61166W101 | 1418831 | 20248947 | SH | DEFINED | 1,2,12,1 |
| MOTOROLA SOLUTIONS INC       | Common equity shares | 620076307 | 511850  | 11057371 | SH | DEFINED | 1,2,12,1 |
| NEW YORK CMNTY BANCORP INC   | Common equity shares | 649445103 | 177490  | 14348201 | SH | DEFINED | 1,2,12,1 |
| NEW YORK TIMES CO -CL A      | Common equity shares | 650111107 | 33301   | 4308092  | SH | DEFINED | 1,2,12,1 |
| NORTHROP GRUMMAN CORP        | Common equity shares | 666807102 | 1747736 | 29886167 | SH | DEFINED | 1,2,12,1 |
| NVIDIA CORP                  | Common equity shares | 67066G104 | 302862  | 21851988 | SH | DEFINED | 1,2,12,1 |
| OLD REPUBLIC INTL CORP       | Common equity shares | 680223104 | 259884  | 28035114 | SH | DEFINED | 1,2,12,1 |
| OMNICARE INC                 | Common equity shares | 681904108 | 107093  | 3108695  | SH | DEFINED | 1,2,12,1 |
| PATTERSON COMPANIES INC      | Common equity shares | 703395103 | 104905  | 3553598  | SH | DEFINED | 1,2,12,1 |
| PEPCO HOLDINGS INC           | Common equity shares | 713291102 | 249990  | 12314895 | SH | DEFINED | 1,2,12,1 |

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|                              |                      |           |         |          |    |         |      |
|------------------------------|----------------------|-----------|---------|----------|----|---------|------|
| PETSMART INC                 | Common equity shares | 716768106 | 172870  | 3370484  | SH | DEFINED | 12,1 |
| PIONEER NATURAL RESOURCES CO | Common equity shares | 723787107 | 485698  | 5427886  | SH | DEFINED | 12,1 |
| RADIAN GROUP INC             | Common equity shares | 750236101 | 6104    | 2608377  | SH | DEFINED | 12,1 |
| RENAISSANCERE HOLDINGS LTD   | Common equity shares | G7496G103 | 76913   | 1034242  | SH | DEFINED | 12,1 |
| REPUBLIC SERVICES INC        | Common equity shares | 760759100 | 321116  | 11655504 | SH | DEFINED | 12,1 |
| ROSS STORES INC              | Common equity shares | 778296103 | 414073  | 8711413  | SH | DEFINED | 12,1 |
| SANDISK CORP                 | Common equity shares | 80004C101 | 427780  | 8693003  | SH | DEFINED | 12,1 |
| SCANA CORP                   | Common equity shares | 80589M102 | 273766  | 6075497  | SH | DEFINED | 12,1 |
| SPX CORP                     | Common equity shares | 784635104 | 80713   | 1339354  | SH | DEFINED | 12,1 |
| SYNOPSYS INC                 | Common equity shares | 871607107 | 119125  | 4379638  | SH | DEFINED | 12,1 |
| TCF FINANCIAL CORP           | Common equity shares | 872275102 | 79683   | 7721234  | SH | DEFINED | 12,1 |
| TELEPHONE & DATA SYSTEMS INC | Common equity shares | 879433100 | 56673   | 2189137  | SH | DEFINED | 12,1 |
| 3M CO                        | Common equity shares | 88579Y101 | 4275853 | 52316840 | SH | DEFINED | 12,1 |
| ABBOTT LABORATORIES          | Common equity shares | 002824100 | 3323055 | 59097631 | SH | DEFINED | 12,1 |
| ACCENTURE PLC                | Common equity shares | G1151C101 | 1256000 | 23595776 | SH | DEFINED | 12,1 |
| AES CORP                     | Common equity shares | 00130H105 | 410275  | 34651738 | SH | DEFINED | 12,1 |
| AMERICAN INTERNATIONAL GROUP | Common equity shares | 026874784 | 382577  | 16490377 | SH | DEFINED | 12,1 |
| ANADARKO PETROLEUM CORP      | Common equity shares | 032511107 | 1535404 | 20115358 | SH | DEFINED | 12,1 |
| ARCHER-DANIELS-MIDLAND CO    | Common equity shares | 039483102 | 852680  | 29814009 | SH | DEFINED | 12,1 |
| AUTOZONE INC                 | Common equity shares | 053332102 | 346004  | 1064814  | SH | DEFINED | 12,1 |
| BALL CORP                    | Common equity shares | 058498106 | 236777  | 6630486  | SH | DEFINED | 12,1 |

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|                              |                              |           |         |           |    |         |          |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|----------|
| BANK OF AMERICA CORP         | Common equity shares         | 060505104 | 2291773 | 412188594 | SH | DEFINED | 1,2,12,1 |
| BANK OF NEW YORK MELLON CORP | Common equity shares         | 064058100 | 916706  | 46042644  | SH | DEFINED | 1,2,12,1 |
| BED BATH & BEYOND INC        | Common equity shares         | 075896100 | 549949  | 9486622   | SH | DEFINED | 1,2,12,1 |
| BOEING CO                    | Common equity shares         | 097023105 | 2338442 | 31880717  | SH | DEFINED | 1,2,12,1 |
| BOSTON PROPERTIES INC        | Real Estate Investment Trust | 101121101 | 695305  | 6980815   | SH | DEFINED | 1,2,10,1 |
| CABLEVISION SYS CORP -CL A   | Common equity shares         | 12686C109 | 115508  | 8122956   | SH | DEFINED | 1,2,12,1 |
| CAREER EDUCATION CORP        | Common equity shares         | 141665109 | 7149    | 897044    | SH | DEFINED | 1,2,12,1 |
| CINCINNATI FINANCIAL CORP    | Common equity shares         | 172062101 | 443966  | 14575293  | SH | DEFINED | 1,2,12,1 |
| CITIGROUP INC                | Common equity shares         | 172967424 | 2930066 | 111367004 | SH | DEFINED | 1,2,12,1 |
| CLOROX CO/DE                 | Common equity shares         | 189054109 | 538902  | 8096437   | SH | DEFINED | 1,2,12,1 |
| COACH INC                    | Common equity shares         | 189754104 | 661195  | 10832159  | SH | DEFINED | 1,2,12,1 |
| COMPUTER SCIENCES CORP       | Common equity shares         | 205363104 | 139458  | 5884179   | SH | DEFINED | 1,2,12,1 |
| CONVERGYS CORP               | Common equity shares         | 212485106 | 48145   | 3770248   | SH | DEFINED | 1,2,12,1 |
| DISNEY (WALT) CO             | Common equity shares         | 254687106 | 2631549 | 70173914  | SH | DEFINED | 1,2,12,1 |
| DST SYSTEMS INC              | Common equity shares         | 233326107 | 39111   | 859186    | SH | DEFINED | 1,2,12,1 |

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| ISSUER                | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | M        |
|-----------------------|----------------------|-----------|--------|-------------|-------------------|-------------|----------|
| DTE ENERGY CO         | Common equity shares | 233331107 | 502082 | 9220923     | SH                | DEFINED     | 1,2,12,1 |
| DUN & BRADSTREET CORP | Common equity shares | 26483E100 | 138696 | 1853581     | SH                | DEFINED     | 1,2,12,1 |

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|                             |                              |           |         |           |    |         |          |
|-----------------------------|------------------------------|-----------|---------|-----------|----|---------|----------|
| EVEREST RE GROUP LTD        | Common equity shares         | G3223R108 | 128574  | 1529084   | SH | DEFINED | 1,2,12,1 |
| EXPRESS SCRIPTS INC         | Common equity shares         | 302182100 | 777377  | 17394802  | SH | DEFINED | 1,2,12,1 |
| FIRST HORIZON NATIONAL CORP | Common equity shares         | 320517105 | 113423  | 14178195  | SH | DEFINED | 1,2,12   |
| FLEXTRONICS INTERNATIONAL   | Common equity shares         | Y2573F102 | 47963   | 8474791   | SH | DEFINED | 1,2,12,1 |
| FLUOR CORP                  | Common equity shares         | 343412102 | 306051  | 6090697   | SH | DEFINED | 1,2,12,1 |
| BEAM INC                    | Common equity shares         | 073730103 | 291327  | 5686757   | SH | DEFINED | 1,2,12,1 |
| GENUINE PARTS CO            | Common equity shares         | 372460105 | 498731  | 8149325   | SH | DEFINED | 1,2,12,1 |
| GOLDMAN SACHS GROUP INC     | Common equity shares         | 38141G104 | 1760906 | 19472575  | SH | DEFINED | 1,2,12,1 |
| HARTFORD FINANCIAL SERVICES | Common equity shares         | 416515104 | 396176  | 24380037  | SH | DEFINED | 1,2,12,1 |
| HEALTH MANAGEMENT ASSOC     | Common equity shares         | 421933102 | 43269   | 5871072   | SH | DEFINED | 1,2,12,1 |
| HERSHEY CO                  | Common equity shares         | 427866108 | 411497  | 6660640   | SH | DEFINED | 1,2,12,1 |
| HOME DEPOT INC              | Common equity shares         | 437076102 | 2624888 | 62438025  | SH | DEFINED | 1,2,12,1 |
| HOST HOTELS & RESORTS INC   | Real Estate Investment Trust | 44107P104 | 491331  | 33265948  | SH | DEFINED | 1,2,10,1 |
| ILLINOIS TOOL WORKS         | Common equity shares         | 452308109 | 951856  | 20378235  | SH | DEFINED | 1,2,12,1 |
| INTL FLAVORS & FRAGRANCES   | Common equity shares         | 459506101 | 161493  | 3080732   | SH | DEFINED | 1,2,12,1 |
| INTUIT INC                  | Common equity shares         | 461202103 | 589057  | 11201081  | SH | DEFINED | 1,2,12,1 |
| ISTAR FINANCIAL INC         | Real Estate Investment Trust | 45031U101 | 10185   | 1925122   | SH | DEFINED | 1,2,12,1 |
| JABIL CIRCUIT INC           | Common equity shares         | 466313103 | 128834  | 6552912   | SH | DEFINED | 1,2,12,1 |
| JOHNSON CONTROLS INC        | Common equity shares         | 478366107 | 732845  | 23443393  | SH | DEFINED | 1,2,12,1 |
| JONES GROUP INC             | Common equity shares         | 48020T101 | 21544   | 2042203   | SH | DEFINED | 1,2,12,1 |
| JPMORGAN CHASE & CO         | Common equity shares         | 46625H100 | 5000922 | 150403578 | SH | DEFINED | 1,2,12,1 |
| LABORATORY CP OF AMER HLDGS | Common equity shares         | 50540R409 | 315242  | 3666908   | SH | DEFINED | 1,2,12,1 |

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|                                 |                                 |           |         |             |         |      |
|---------------------------------|---------------------------------|-----------|---------|-------------|---------|------|
| LAUDER (ESTEE) COS INC<br>-CL A | Common equity<br>shares         | 518439104 | 481986  | 4291193 SH  | DEFINED | 12,1 |
| LILLY (ELI) & CO                | Common equity<br>shares         | 532457108 | 1639492 | 39448663 SH | DEFINED | 12,1 |
| LIMITED BRANDS INC              | Common equity<br>shares         | 532716107 | 371397  | 9204566 SH  | DEFINED | 12,1 |
| MCCORMICK & CO INC              | Common equity<br>shares         | 579780206 | 396660  | 7867185 SH  | DEFINED | 12,1 |
| MOODY'S CORP                    | Common equity<br>shares         | 615369105 | 245814  | 7298437 SH  | DEFINED | 12,1 |
| AFLAC INC                       | Common equity<br>shares         | 001055102 | 882281  | 20394691 SH | DEFINED | 12,1 |
| AIR PRODUCTS & CHEMICALS<br>INC | Common equity<br>shares         | 009158106 | 838523  | 9842970 SH  | DEFINED | 12,1 |
| AMERICAN EXPRESS CO             | Common equity<br>shares         | 025816109 | 2077096 | 44034161 SH | DEFINED | 12,1 |
| AMERISOURCEBERGEN CORP          | Common equity<br>shares         | 03073E105 | 363531  | 9774885 SH  | DEFINED | 12,1 |
| AMGEN INC                       | Common equity<br>shares         | 031162100 | 1963460 | 30578753 SH | DEFINED | 12,1 |
| APACHE CORP                     | Common equity<br>shares         | 037411105 | 1369738 | 15121862 SH | DEFINED | 12,1 |
| APARTMENT INVST & MGMT CO       | Real Estate<br>Investment Trust | 03748R101 | 119410  | 5211997 SH  | DEFINED | 10,1 |
| AVERY DENNISON CORP             | Common equity<br>shares         | 053611109 | 121294  | 4229148 SH  | DEFINED | 12,1 |
| AVON PRODUCTS                   | Common equity<br>shares         | 054303102 | 289594  | 16576939 SH | DEFINED | 12,1 |
| BIOGEN IDEC INC                 | Common equity<br>shares         | 09062X103 | 981298  | 8916892 SH  | DEFINED | 12,1 |
| BLOCK H & R INC                 | Common equity<br>shares         | 093671105 | 173562  | 10628771 SH | DEFINED | 12,1 |
| BMC SOFTWARE INC                | Common Stock                    | 055921100 | 245021  | 7474501 SH  | DEFINED | 12,1 |
| BRINKER INTL INC                | Common equity<br>shares         | 109641100 | 52324   | 1955426 SH  | DEFINED | 12,1 |
| AVIS BUDGET GROUP INC           | Common Stock                    | 053774105 | 23723   | 2213129 SH  | DEFINED | 12,1 |
| CA INC                          | Common equity<br>shares         | 12673P105 | 495959  | 24534085 SH | DEFINED | 12,1 |
| CAMERON INTERNATIONAL CORP      | Common equity<br>shares         | 13342B105 | 499786  | 10160330 SH | DEFINED | 12,1 |



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|                             |                              |           |         |           |    |         |          |
|-----------------------------|------------------------------|-----------|---------|-----------|----|---------|----------|
| CSX CORP                    | Common equity shares         | 126408103 | 815741  | 38734439  | SH | DEFINED | 1,2,12,1 |
| D R HORTON INC              | Common equity shares         | 23331A109 | 164443  | 13040647  | SH | DEFINED | 1,2,12,1 |
| DOVER CORP                  | Common equity shares         | 260003108 | 504010  | 8682404   | SH | DEFINED | 1,2,12,1 |
| DOW CHEMICAL                | Common equity shares         | 260543103 | 1222909 | 42521242  | SH | DEFINED | 1,2,12,1 |
| DUKE REALTY CORP            | Real Estate Investment Trust | 264411505 | 124014  | 10291606  | SH | DEFINED | 1,2,10,1 |
| EMERSON ELECTRIC CO         | Common equity shares         | 291011104 | 1341271 | 28788969  | SH | DEFINED | 1,2,12,1 |
| EQUITY RESIDENTIAL          | Real Estate Investment Trust | 29476L107 | 800926  | 14043873  | SH | DEFINED | 1,2,10,1 |
| EXPEDITORS INTL WASH INC    | Common equity shares         | 302130109 | 301792  | 7368159   | SH | DEFINED | 1,2,12,1 |
| FRANKLIN RESOURCES INC      | Common equity shares         | 354613101 | 525889  | 5474648   | SH | DEFINED | 1,2,12,1 |
| GENERAL ELECTRIC CO         | Common equity shares         | 369604103 | 6759897 | 377436814 | SH | DEFINED | 1,2,12,1 |
| GENERAL MILLS INC           | Common equity shares         | 370334104 | 1663182 | 41157510  | SH | DEFINED | 1,2,12,1 |
| HASBRO INC                  | Common Stock                 | 418056107 | 135429  | 4246953   | SH | DEFINED | 1,2,12,1 |
| HONEYWELL INTERNATIONAL INC | Common equity shares         | 438516106 | 4195472 | 77193567  | SH | DEFINED | 1,2,12,1 |
| INTERPUBLIC GROUP OF COS    | Common equity shares         | 460690100 | 182064  | 18711531  | SH | DEFINED | 1,2,12,1 |
| LENNAR CORP                 | Common equity shares         | 526057104 | 137464  | 6995465   | SH | DEFINED | 1,2,12   |
| LEVEL 3 COMMUNICATIONS INC  | Common equity shares         | 52729N308 | 46853   | 2757811   | SH | DEFINED | 1,2,12,1 |
| LSI CORP                    | Common equity shares         | 502161102 | 146332  | 24592762  | SH | DEFINED | 1,2,12,1 |
| MERCK & CO                  | Common equity shares         | 58933Y105 | 4471176 | 118598737 | SH | DEFINED | 1,2,12,1 |
| MOHAWK INDUSTRIES INC       | Common equity shares         | 608190104 | 127883  | 2136512   | SH | DEFINED | 1,2,12,1 |
| MORGAN STANLEY              | Common equity shares         | 617446448 | 2507353 | 165720173 | SH | DEFINED | 1,2,12,1 |
| ADVANCED MICRO DEVICES      | Common equity shares         | 007903107 | 123873  | 22940115  | SH | DEFINED | 1,2,12,1 |

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|                            |                                     |           |          |          |    |         |          |
|----------------------------|-------------------------------------|-----------|----------|----------|----|---------|----------|
| AMAZON.COM INC             | Common equity shares                | 023135106 | 2214620  | 12793848 | SH | DEFINED | 1,2,12,1 |
| AMEREN CORP                | Common equity shares                | 023608102 | 425410   | 12840663 | SH | DEFINED | 1,2,12,1 |
| AVALONBAY COMMUNITIES INC  | Real Estate Investment Trust        | 053484101 | 585747   | 4485087  | SH | DEFINED | 1,2,10,1 |
| BARD (C.R.) INC            | Common equity shares                | 067383109 | 267035   | 3123218  | SH | DEFINED | 1,2,12,1 |
| BECTON DICKINSON & CO      | Common equity shares                | 075887109 | 986098   | 13197350 | SH | DEFINED | 1,2,12,1 |
| BOSTON SCIENTIFIC CORP     | Common equity shares                | 101137107 | 284333   | 53244311 | SH | DEFINED | 1,2,12,1 |
| BRUNSWICK CORP             | Common equity shares                | 117043109 | 37926    | 2099865  | SH | DEFINED | 1,2,12,1 |
| CAMPBELL SOUP CO           | Common equity shares                | 134429109 | 243734   | 7332302  | SH | DEFINED | 1,2,12,1 |
| CARNIVAL CORP/PLC (USA)    | Composition of more than 1 security | 143658300 | 515923   | 15806580 | SH | DEFINED | 1,2,12,1 |
| CHEVRON CORP               | Common equity shares                | 166764100 | 10464053 | 98346251 | SH | DEFINED | 1,2,12,1 |
| CHICOS FAS INC             | Common equity shares                | 168615102 | 50569    | 4539675  | SH | DEFINED | 1,2,12,1 |
| COMCAST CORP               | Common equity shares                | 20030N101 | 2208004  | 93125561 | SH | DEFINED | 1,2,12,1 |
| CONSOLIDATED EDISON INC    | Common equity shares                | 209115104 | 1144175  | 18445649 | SH | DEFINED | 1,2,12,1 |
| DEERE & CO                 | Common equity shares                | 244199105 | 1138448  | 14718200 | SH | DEFINED | 1,2,12,1 |
| DU PONT (E I) DE NEMOURS   | Common equity shares                | 263534109 | 1923640  | 42019425 | SH | DEFINED | 1,2,12,1 |
| EASTMAN KODAK CO           | Common equity shares                | 277461109 | 3820     | 5887440  | SH | DEFINED | 1,2,12,1 |
| EDISON INTERNATIONAL       | Common equity shares                | 281020107 | 1409897  | 34055332 | SH | DEFINED | 1,2,12,1 |
| ENCANA CORP                | Common equity shares                | 292505104 | 389      | 21021    | SH | DEFINED | 1,2,12,1 |
| FIFTH THIRD BANCORP        | Common equity shares                | 316773100 | 480218   | 37753007 | SH | DEFINED | 1,2,12,1 |
| NEXTERA ENERGY INC         | Common equity shares                | 65339F101 | 1287478  | 21147886 | SH | DEFINED | 1,2,12,1 |
| FREEMPORT-MCMORAN COP&GOLD | Common equity shares                | 35671D857 | 1361658  | 37011744 | SH | DEFINED | 1,2,12,1 |
| GANNETT CO                 | Common equity shares                | 364730101 | 105773   | 7911008  | SH | DEFINED | 1,2,12,1 |

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|                          |                              |           |        |          |    |         |      |
|--------------------------|------------------------------|-----------|--------|----------|----|---------|------|
| GENERAL DYNAMICS CORP    | Common equity shares         | 369550108 | 836754 | 12599694 | SH | DEFINED | 12,1 |
| GENERAL GROWTH PPTYS INC | Real Estate Investment Trust | 370023103 | 183784 | 12235489 | SH | DEFINED | 12,1 |
| SSgA Confidential        |                              |           |        |          |    |         |      |

| ISSUER                      | CLASS                        | CUSIP     | VALUE    | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | M    |
|-----------------------------|------------------------------|-----------|----------|-------------|-------------------|-------------|------|
| HARLEY-DAVIDSON INC         | Common equity shares         | 412822108 | 313594   | 8067638     | SH                | DEFINED     | 12,1 |
| HEALTH NET INC              | Common equity shares         | 42222G108 | 58113    | 1910395     | SH                | DEFINED     | 12,1 |
| HOSPIRA INC                 | Common equity shares         | 441060100 | 193679   | 6377415     | SH                | DEFINED     | 12,1 |
| INTL BUSINESS MACHINES CORP | Common equity shares         | 459200101 | 11690842 | 63578632    | SH                | DEFINED     | 12,1 |
| JDS UNIPHASE CORP           | Common equity shares         | 46612J507 | 77035    | 7378678     | SH                | DEFINED     | 12,1 |
| JUNIPER NETWORKS INC        | Common Stock                 | 48203R104 | 391993   | 19205796    | SH                | DEFINED     | 12,1 |
| KIMCO REALTY CORP           | Real Estate Investment Trust | 49446R109 | 326132   | 20082079    | SH                | DEFINED     | 12,1 |
| KLA-TENCOR CORP             | Common equity shares         | 482480100 | 303072   | 6281249     | SH                | DEFINED     | 12,1 |
| LEGGETT & PLATT INC         | Common equity shares         | 524660107 | 406340   | 17636352    | SH                | DEFINED     | 12,1 |
| LEXMARK INTL INC -CL A      | Common equity shares         | 529771107 | 84041    | 2541321     | SH                | DEFINED     | 12,1 |
| LIBERTY PROPERTY TRUST      | Real Estate Investment Trust | 531172104 | 138393   | 4481518     | SH                | DEFINED     | 12,1 |
| MICRON TECHNOLOGY INC       | Common Stock                 | 595112103 | 223765   | 35576268    | SH                | DEFINED     | 12,1 |
| PUBLIC STORAGE              | Real Estate Investment Trust | 74460D109 | 923355   | 6867140     | SH                | DEFINED     | 12,1 |
| TYSON FOODS INC -CL A       | Common equity shares         | 902494103 | 267478   | 12958447    | SH                | DEFINED     | 12,1 |
| VARIAN MEDICAL SYSTEMS INC  | Common equity shares         | 92220P105 | 284839   | 4243221     | SH                | DEFINED     | 12,1 |

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|                              |                              |           |         |             |         |          |
|------------------------------|------------------------------|-----------|---------|-------------|---------|----------|
| VERISIGN INC                 | Common equity shares         | 92343E102 | 215161  | 6023487 SH  | DEFINED | 12,1     |
| VORNADO REALTY TRUST         | Real Estate Investment Trust | 929042109 | 680980  | 8860102 SH  | DEFINED | 1,2,12,1 |
| WASHINGTON POST -CL B        | Common equity shares         | 939640108 | 79326   | 210507 SH   | DEFINED | 1,2,12,1 |
| WEATHERFORD INTERNATIONAL    | Common equity shares         | H27013103 | 89914   | 6141722 SH  | DEFINED | 1,2,12,1 |
| WHOLE FOODS MARKET INC       | Common equity shares         | 966837106 | 423264  | 6083020 SH  | DEFINED | 1,2,12,1 |
| WISCONSIN ENERGY CORP        | Common equity shares         | 976657106 | 414048  | 11843409 SH | DEFINED | 1,2,12,1 |
| ALTERA CORP                  | Common equity shares         | 021441100 | 431074  | 11619032 SH | DEFINED | 1,2,12,1 |
| ALTRIA GROUP INC             | Common equity shares         | 02209S103 | 2555973 | 86204857 SH | DEFINED | 1,2,12,1 |
| HESS CORP                    | Common equity shares         | 42809H107 | 707996  | 12464784 SH | DEFINED | 1,2,12,1 |
| AMERICAN AXLE & MFG HOLDINGS | Common equity shares         | 024061103 | 14564   | 1472420 SH  | DEFINED | 1,2,12,1 |
| AMERN EAGLE OUTFITTERS INC   | Common equity shares         | 02553E106 | 74757   | 4888944 SH  | DEFINED | 1,2,12,1 |
| WELLPOINT INC                | Common equity shares         | 94973V107 | 986622  | 14892256 SH | DEFINED | 1,2,12,1 |
| AVNET INC                    | Common equity shares         | 053807103 | 131786  | 4239113 SH  | DEFINED | 1,2,12,1 |
| BARNES & NOBLE INC           | Common equity shares         | 067774109 | 20384   | 1407921 SH  | DEFINED | 1,2,12,1 |
| CAPITAL ONE FINANCIAL CORP   | Common equity shares         | 14040H105 | 720821  | 17044737 SH | DEFINED | 1,2,12,1 |
| CHARLES RIVER LABS INTL INC  | Common equity shares         | 159864107 | 29054   | 1063061 SH  | DEFINED | 1,2,12   |
| CIGNA CORP                   | Common equity shares         | 125509109 | 438696  | 10445182 SH | DEFINED | 1,2,12,1 |
| CON-WAY INC                  | Common equity shares         | 205944101 | 37060   | 1270720 SH  | DEFINED | 1,2,12,1 |
| COVENTRY HEALTH CARE INC     | Common equity shares         | 222862104 | 168539  | 5549704 SH  | DEFINED | 1,2,12,1 |
| DORAL FINANCIAL CORP         | Common equity shares         | 25811P886 | 1816    | 1900041 SH  | DEFINED | 1,2,12,1 |
| EXELON CORP                  | Common equity shares         | 30161N101 | 1455743 | 33565728 SH | DEFINED | 1,2,12,1 |
| KIMBERLY-CLARK CORP          | Common equity shares         | 494368103 | 1305121 | 17742287 SH | DEFINED | 1,2,12,1 |

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|                              |                      |           |         |              |         |          |
|------------------------------|----------------------|-----------|---------|--------------|---------|----------|
| TORONTO DOMINION BANK        | Common equity shares | 891160509 | 1542    | 20634 SH     | DEFINED | 12,1     |
| AETNA INC                    | Common equity shares | 00817Y108 | 950628  | 22532335 SH  | DEFINED | 1,2,12,1 |
| ALLSTATE CORP                | Common equity shares | 020002101 | 531584  | 19393653 SH  | DEFINED | 1,2,12,1 |
| APPLIED MATERIALS INC        | Common equity shares | 038222105 | 551672  | 51510261 SH  | DEFINED | 1,2,12,1 |
| BAKER HUGHES INC             | Common equity shares | 057224107 | 841907  | 17308800 SH  | DEFINED | 1,2,12,1 |
| CADENCE DESIGN SYSTEMS INC   | Common equity shares | 127387108 | 66710   | 6414653 SH   | DEFINED | 1,2,12,1 |
| CONSTELLATION ENERGY GRP INC | Common equity shares | 210371100 | 515665  | 12998864 SH  | DEFINED | 1,2,12,1 |
| CORNING INC                  | Common equity shares | 219350105 | 762039  | 58708887 SH  | DEFINED | 1,2,12,1 |
| CVS CAREMARK CORP            | Common equity shares | 126650100 | 2106956 | 51666485 SH  | DEFINED | 1,2,12,1 |
| DIRECTV                      | Common equity shares | 25490A101 | 1339304 | 31321346 SH  | DEFINED | 1,2,12,1 |
| EL PASO CORP                 | Common equity shares | 28336L109 | 808839  | 30441929 SH  | DEFINED | 1,2,12,1 |
| ENERGIZER HOLDINGS INC       | Common equity shares | 29266R108 | 146703  | 1893482 SH   | DEFINED | 1,2,12,1 |
| EQUIFAX INC                  | Common equity shares | 294429105 | 190745  | 4923871 SH   | DEFINED | 1,2,12,1 |
| FISERV INC                   | Common equity shares | 337738108 | 373783  | 6363375 SH   | DEFINED | 1,2,12,1 |
| HALLIBURTON CO               | Common equity shares | 406216101 | 1354057 | 39236643 SH  | DEFINED | 1,2,12,1 |
| HUNTINGTON BANCSHARES        | Common equity shares | 446150104 | 200550  | 36530165 SH  | DEFINED | 1,2,12,1 |
| INTL GAME TECHNOLOGY         | Common equity shares | 459902102 | 196933  | 11449307 SH  | DEFINED | 1,2,12,1 |
| ITT CORP                     | Common equity shares | 450911201 | 40934   | 2117296 SH   | DEFINED | 1,2,12,1 |
| LIBERTY GLOBAL INC           | Common equity shares | 530555101 | 144492  | 3521642 SH   | DEFINED | 1,2,12,1 |
| LIZ CLAIBORNE INC            | Common equity shares | 539320101 | 17202   | 1993928 SH   | DEFINED | 1,2,12,1 |
| MICROSOFT CORP               | Common equity shares | 594918104 | 7713180 | 297117736 SH | DEFINED | 1,2,12,1 |

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|                             |                      |           |          |           |    |         |          |
|-----------------------------|----------------------|-----------|----------|-----------|----|---------|----------|
| ALCOA INC                   | Common equity shares | 013817101 | 432227   | 49967791  | SH | DEFINED | 1,2,12,1 |
| FIDELITY NATIONAL INFO SVCS | Common equity shares | 31620M106 | 246034   | 9252713   | SH | DEFINED | 1,2,12,1 |
| COSTCO WHOLESALE CORP       | Common equity shares | 22160K105 | 1432254  | 17189717  | SH | DEFINED | 1,2,12,1 |
| DOMINION RESOURCES INC      | Common equity shares | 25746U109 | 1525580  | 28741155  | SH | DEFINED | 1,2,12,1 |
| ELECTRONIC ARTS INC         | Common equity shares | 285512109 | 242264   | 11760355  | SH | DEFINED | 1,2,12,1 |
| FEDEX CORP                  | Common equity shares | 31428X106 | 940948   | 11267451  | SH | DEFINED | 1,2,12,1 |
| HARMAN INTERNATIONAL INDS   | Common equity shares | 413086109 | 90655    | 2383213   | SH | DEFINED | 1,2,12,1 |
| HEWLETT-PACKARD CO          | Common equity shares | 428236103 | 2727914  | 105897478 | SH | DEFINED | 1,2,12,1 |
| HILL-ROM HOLDINGS INC       | Common equity shares | 431475102 | 44617    | 1324402   | SH | DEFINED | 1,2,12,1 |
| INTL PAPER CO               | Common equity shares | 460146103 | 929574   | 31404721  | SH | DEFINED | 1,2,12,1 |
| KRAFT FOODS INC             | Common equity shares | 50075N104 | 3309777  | 88591641  | SH | DEFINED | 1,2,12,1 |
| LINCARE HOLDINGS INC        | Common equity shares | 532791100 | 54717    | 2128138   | SH | DEFINED | 1,2,12,1 |
| LINCOLN NATIONAL CORP       | Common equity shares | 534187109 | 228178   | 11749981  | SH | DEFINED | 1,2,12,1 |
| MARSH & MCLENNAN COS        | Common equity shares | 571748102 | 638137   | 20181263  | SH | DEFINED | 1,2,12,1 |
| METLIFE INC                 | Common equity shares | 59156R108 | 1153231  | 36986368  | SH | DEFINED | 1,2,12,1 |
| ALLEGHENY TECHNOLOGIES INC  | Common equity shares | 01741R102 | 214733   | 4492292   | SH | DEFINED | 1,2,12,1 |
| ALLERGAN INC                | Common equity shares | 018490102 | 960133   | 10942937  | SH | DEFINED | 1,2,12,1 |
| AMERICAN ELECTRIC POWER CO  | Common equity shares | 025537101 | 1023740  | 24781911  | SH | DEFINED | 1,2,12,1 |
| APPLE INC                   | Common equity shares | 037833100 | 14078822 | 34762446  | SH | DEFINED | 1,2,12,1 |
| ASHLAND INC                 | Common equity shares | 044209104 | 104013   | 1819650   | SH | DEFINED | 1,2,12,1 |
| AUTODESK INC                | Common equity shares | 052769106 | 263930   | 8702168   | SH | DEFINED | 1,2,12,1 |
| AUTOMATIC DATA PROCESSING   | Common equity        |           |          |           |    |         |          |

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|                         |                      |           |         |          |    |         |          |
|-------------------------|----------------------|-----------|---------|----------|----|---------|----------|
|                         | shares               | 053015103 | 1121164 | 20758564 | SH | DEFINED | 1,2,12,1 |
| AUTONATION INC          | Common equity shares | 05329W102 | 68610   | 1860775  | SH | DEFINED | 1,2,12   |
| BEMIS CO INC            | Common equity shares | 081437105 | 266156  | 8848356  | SH | DEFINED | 1,2,12   |
| BEST BUY CO INC         | Common equity shares | 086516101 | 260454  | 11144884 | SH | DEFINED | 1,2,12,1 |
| BIG LOTS INC            | Common equity shares | 089302103 | 89657   | 2374443  | SH | DEFINED | 1,2,12,1 |
| OFFICEMAX INC           | Common equity shares | 67622P101 | 13599   | 2994467  | SH | DEFINED | 1,2,12,1 |
| BRISTOL-MYERS SQUIBB CO | Common equity shares | 110122108 | 2200251 | 62436042 | SH | DEFINED | 1,2,12,1 |
| BROADCOM CORP           | Common equity shares | 111320107 | 546727  | 18621412 | SH | DEFINED | 1,2,12,1 |
| BROWN-FORMAN -CL B      | Common equity shares | 115637209 | 313512  | 3894048  | SH | DEFINED | 1,2,12,1 |
| CENTERPOINT ENERGY INC  | Common equity shares | 15189T107 | 452177  | 22508112 | SH | DEFINED | 1,2,12,1 |
| CENTURYLINK INC         | Common equity shares | 156700106 | 1275567 | 34289305 | SH | DEFINED | 1,2,12,1 |
| SSgA Confidential       |                      |           |         |          |    |         |          |

| ISSUER                       | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | M        |
|------------------------------|----------------------|-----------|---------|-------------|-------------------|-------------|----------|
| CINTAS CORP                  | Common equity shares | 172908105 | 146921  | 4220795     | SH                | DEFINED     | 1,2,12,1 |
| CISCO SYSTEMS INC            | Common equity shares | 17275R102 | 3797729 | 210051745   | SH                | DEFINED     | 1,2,12,1 |
| FRONTIER COMMUNICATIONS CORP | Common equity shares | 35906A108 | 192084  | 37297417    | SH                | DEFINED     | 1,2,12,1 |
| CITRIX SYSTEMS INC           | Common equity shares | 177376100 | 413957  | 6817433     | SH                | DEFINED     | 1,2,12,1 |
| CMS ENERGY CORP              | Common equity shares | 125896100 | 259703  | 11761777    | SH                | DEFINED     | 1,2,12   |
| COCA-COLA CO                 | Common equity shares | 191216100 | 6096686 | 87132791    | SH                | DEFINED     | 1,2,12,1 |

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|                         |                      |           |          |           |    |         |          |
|-------------------------|----------------------|-----------|----------|-----------|----|---------|----------|
| COLGATE-PALMOLIVE CO    | Common equity shares | 194162103 | 3485093  | 37721647  | SH | DEFINED | 1,2,12,1 |
| COMERICA INC            | Common equity shares | 200340107 | 223809   | 8674952   | SH | DEFINED | 1,2,12,1 |
| CONOCOPHILLIPS          | Common equity shares | 20825C104 | 3683643  | 50550867  | SH | DEFINED | 1,2,12,1 |
| COOPER INDUSTRIES PLC   | Common equity shares | G24140108 | 298700   | 5516363   | SH | DEFINED | 1,2,12,1 |
| COOPER TIRE & RUBBER CO | Common equity shares | 216831107 | 19392    | 1384156   | SH | DEFINED | 1,2,12,1 |
| MOLSON COORS BREWING CO | Common equity shares | 60871R209 | 283011   | 6500036   | SH | DEFINED | 1,2,12,1 |
| CRANE CO                | Common equity shares | 224399105 | 53584    | 1147294   | SH | DEFINED | 1,2,12,1 |
| CUMMINS INC             | Common equity shares | 231021106 | 1172872  | 13325194  | SH | DEFINED | 1,2,12,1 |
| DELUXE CORP             | Common equity shares | 248019101 | 38909    | 1709476   | SH | DEFINED | 1,2,12,1 |
| DEVON ENERGY CORP       | Common equity shares | 25179M103 | 1015030  | 16371478  | SH | DEFINED | 1,2,12,1 |
| DILLARDS INC -CL A      | Common equity shares | 254067101 | 27322    | 608872    | SH | DEFINED | 1,2,12,1 |
| DUKE ENERGY CORP        | Common equity shares | 26441C105 | 1452137  | 66006051  | SH | DEFINED | 1,2,12,1 |
| DYNEGY INC              | Common equity shares | 26817G300 | 6228     | 2247701   | SH | DEFINED | 1,2,12,1 |
| E TRADE FINANCIAL CORP  | Common equity shares | 269246401 | 63968    | 8036351   | SH | DEFINED | 1,2,12   |
| EASTMAN CHEMICAL CO     | Common equity shares | 277432100 | 212193   | 5432484   | SH | DEFINED | 1,2,12,1 |
| EBAY INC                | Common equity shares | 278642103 | 1325519  | 43703195  | SH | DEFINED | 1,2,12,1 |
| EMC CORP/MA             | Common equity shares | 268648102 | 1612426  | 74856885  | SH | DEFINED | 1,2,12,1 |
| ENTERGY CORP            | Common equity shares | 29364G103 | 664627   | 9098312   | SH | DEFINED | 1,2,12,1 |
| EOG RESOURCES INC       | Common equity shares | 26875P101 | 1025143  | 10406481  | SH | DEFINED | 1,2,12,1 |
| EXXON MOBIL CORP        | Common equity shares | 30231G102 | 15797140 | 186374861 | SH | DEFINED | 1,2,12,1 |
| FAMILY DOLLAR STORES    | Common equity shares | 307000109 | 252050   | 4371267   | SH | DEFINED | 1,2,12,1 |
| MACY'S INC              | Common equity shares | 55616P104 | 516640   | 16054702  | SH | DEFINED | 1,2,12,1 |



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|                           |                      |           |         |              |         |          |
|---------------------------|----------------------|-----------|---------|--------------|---------|----------|
| FEDERATED INVESTORS INC   | Common equity shares | 314211103 | 47038   | 3104645 SH   | DEFINED | 1,2,12   |
| FOREST LABORATORIES -CL A | Common equity shares | 345838106 | 312943  | 10342140 SH  | DEFINED | 1,2,12,1 |
| GAP INC                   | Common equity shares | 364760108 | 256360  | 13820303 SH  | DEFINED | 1,2,12,1 |
| GILEAD SCIENCES INC       | Common equity shares | 375558103 | 1154485 | 28206199 SH  | DEFINED | 1,2,12,1 |
| GOODRICH CORP             | Common equity shares | 382388106 | 550678  | 4451755 SH   | DEFINED | 1,2,12,1 |
| GOODYEAR TIRE & RUBBER CO | Common equity shares | 382550101 | 128296  | 9053743 SH   | DEFINED | 1,2,12,1 |
| GRAINGER (W W) INC        | Common equity shares | 384802104 | 405357  | 2165508 SH   | DEFINED | 1,2,12,1 |
| HEINZ (H J) CO            | Common equity shares | 423074103 | 664504  | 12296567 SH  | DEFINED | 1,2,12,1 |
| HUMANA INC                | Common equity shares | 444859102 | 534914  | 6105584 SH   | DEFINED | 1,2,12,1 |
| INGERSOLL-RAND PLC        | Common equity shares | G47791101 | 332928  | 10926324 SH  | DEFINED | 1,2,12,1 |
| JANUS CAPITAL GROUP INC   | Common equity shares | 47102X105 | 28686   | 4545864 SH   | DEFINED | 1,2,12,1 |
| JOHNSON & JOHNSON         | Common equity shares | 478160104 | 9095379 | 138691489 SH | DEFINED | 1,2,12,1 |
| KB HOME                   | Common equity shares | 48666K109 | 14787   | 2201160 SH   | DEFINED | 1,2,12,1 |
| KEYCORP                   | Common equity shares | 493267108 | 339829  | 44191250 SH  | DEFINED | 1,2,12,1 |
| KOHL'S CORP               | Common equity shares | 500255104 | 463123  | 9384424 SH   | DEFINED | 1,2,12,1 |
| LOCKHEED MARTIN CORP      | Common equity shares | 539830109 | 5182273 | 64057702 SH  | DEFINED | 1,2,12,1 |
| LOEWS CORP                | Common equity shares | 540424108 | 455237  | 12091513 SH  | DEFINED | 1,2,12,1 |
| LOUISIANA-PACIFIC CORP    | Common equity shares | 546347105 | 34342   | 4255466 SH   | DEFINED | 1,2,12,1 |
| M & T BANK CORP           | Common equity shares | 55261F104 | 391635  | 5130145 SH   | DEFINED | 1,2,12,1 |
| MARRIOTT INTL INC         | Common equity shares | 571903202 | 312702  | 10719905 SH  | DEFINED | 1,2,12,1 |
| MASCO CORP                | Common equity shares | 574599106 | 172619  | 16470846 SH  | DEFINED | 1,2,12,1 |
| MATTEL INC                | Common Stock         | 577081102 | 344214  | 12399566 SH  | DEFINED | 1,2,12,1 |

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|                             |                      |           |         |          |    |         |          |
|-----------------------------|----------------------|-----------|---------|----------|----|---------|----------|
| MBIA INC                    | Common equity shares | 55262C100 | 20599   | 1777144  | SH | DEFINED | 12,1     |
| MCGRAW-HILL COMPANIES       | Common equity shares | 580645109 | 590401  | 13129141 | SH | DEFINED | 1,2,12,1 |
| MCKESSON CORP               | Common equity shares | 58155Q103 | 712043  | 9139290  | SH | DEFINED | 1,2,12,1 |
| MEADWESTVACO CORP           | Common equity shares | 583334107 | 217429  | 7259341  | SH | DEFINED | 1,2,12,1 |
| MEREDITH CORP               | Common equity shares | 589433101 | 39219   | 1201203  | SH | DEFINED | 1,2,12,1 |
| MGIC INVESTMENT CORP/WI     | Common equity shares | 552848103 | 14274   | 3826808  | SH | DEFINED | 1,2,12,1 |
| MOLEX INC                   | Common equity shares | 608554101 | 105969  | 4441140  | SH | DEFINED | 1,2,12,1 |
| MONSTER WORLDWIDE INC       | Common Stock         | 611742107 | 22604   | 2850313  | SH | DEFINED | 1,2,12,1 |
| MYLAN INC                   | Common Stock         | 628530107 | 340471  | 15865737 | SH | DEFINED | 1,2,12,1 |
| NABORS INDUSTRIES LTD       | Common equity shares | G6359F103 | 230481  | 13291557 | SH | DEFINED | 1,2,12,1 |
| NAVISTAR INTERNATIONAL CORP | Common Stock         | 63934E108 | 33315   | 879560   | SH | DEFINED | 1,2,12,1 |
| NCR CORP                    | Common equity shares | 62886E108 | 63698   | 3869641  | SH | DEFINED | 1,2,12,1 |
| NETAPP INC                  | Common equity shares | 64110D104 | 473941  | 13066895 | SH | DEFINED | 1,2,12,1 |
| NEWELL RUBBERMAID INC       | Common equity shares | 651229106 | 172203  | 10662379 | SH | DEFINED | 1,2,12,1 |
| NEWMONT MINING CORP         | Common equity shares | 651639106 | 1158764 | 19309729 | SH | DEFINED | 1,2,12,1 |
| NIKE INC                    | Common equity shares | 654106103 | 1240126 | 12868354 | SH | DEFINED | 1,2,12,1 |
| NISOURCE INC                | Common equity shares | 65473P105 | 363742  | 15276786 | SH | DEFINED | 1,2,12,1 |
| NOBLE CORP                  | Common equity shares | H5833N103 | 251094  | 8309189  | SH | DEFINED | 1,2,12,1 |
| NORDSTROM INC               | Common equity shares | 655664100 | 298952  | 6013926  | SH | DEFINED | 1,2,12,1 |
| NORFOLK SOUTHERN CORP       | Common equity shares | 655844108 | 926796  | 12720269 | SH | DEFINED | 1,2,12,1 |
| NORTHERN TRUST CORP         | Common equity shares | 665859104 | 363142  | 9156264  | SH | DEFINED | 1,2,12,1 |
| NOVELLUS SYSTEMS INC        | Common equity shares | 670008101 | 96082   | 2326759  | SH | DEFINED | 1,2,12,1 |
| NUCOR CORP                  | Common equity shares | 670346105 | 670404  | 16942147 | SH | DEFINED | 1,2,12,1 |

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|                            |                              |           |         |           |    |         |          |
|----------------------------|------------------------------|-----------|---------|-----------|----|---------|----------|
| OCCIDENTAL PETROLEUM CORP  | Common equity shares         | 674599105 | 2885097 | 30790849  | SH | DEFINED | 1,2,12,1 |
| OFFICE DEPOT INC           | Common equity shares         | 676220106 | 25931   | 12062061  | SH | DEFINED | 1,2,12,1 |
| OMNICOM GROUP              | Common equity shares         | 681919106 | 429210  | 9627773   | SH | DEFINED | 1,2,12,1 |
| ORACLE CORP                | Common equity shares         | 68389X105 | 3739794 | 145800869 | SH | DEFINED | 1,2,12,1 |
| PACCAR INC                 | Common equity shares         | 693718108 | 474460  | 12662224  | SH | DEFINED | 1,2,12,1 |
| PALL CORP                  | Common equity shares         | 696429307 | 238242  | 4168805   | SH | DEFINED | 1,2,12,1 |
| PARAMETRIC TECHNOLOGY CORP | Common equity shares         | 699173209 | 65109   | 3565245   | SH | DEFINED | 1,2,12,1 |
| PARKER-HANNIFIN CORP       | Common equity shares         | 701094104 | 446122  | 5850693   | SH | DEFINED | 1,2,12,1 |
| PAYCHEX INC                | Common equity shares         | 704326107 | 361755  | 12014877  | SH | DEFINED | 1,2,12,1 |
| PENNEY (J C) CO            | Common equity shares         | 708160106 | 716348  | 20379728  | SH | DEFINED | 1,2,12,1 |
| PEPSICO INC                | Common equity shares         | 713448108 | 3867183 | 58284758  | SH | DEFINED | 1,2,12,1 |
| PERKINELMER INC            | Common equity shares         | 714046109 | 76479   | 3823804   | SH | DEFINED | 1,2,12   |
| PFIZER INC                 | Common equity shares         | 717081103 | 6385946 | 295099073 | SH | DEFINED | 1,2,12,1 |
| PG&E CORP                  | Common equity shares         | 69331C108 | 879027  | 21325246  | SH | DEFINED | 1,2,12,1 |
| PINNACLE WEST CAPITAL CORP | Common equity shares         | 723484101 | 392170  | 8139580   | SH | DEFINED | 1,2,12,1 |
| PITNEY BOWES INC           | Common equity shares         | 724479100 | 469876  | 25343954  | SH | DEFINED | 1,2,12,1 |
| PLUM CREEK TIMBER CO INC   | Real Estate Investment Trust | 729251108 | 215221  | 5886798   | SH | DEFINED | 1,2,12,1 |

SSgA Confidential

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

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|                              |                      |           |         |           |    |         |          |
|------------------------------|----------------------|-----------|---------|-----------|----|---------|----------|
| PMC-SIERRA INC               | Common equity shares | 69344F106 | 17673   | 3206474   | SH | DEFINED | 1,2,     |
| PNC FINANCIAL SVCS GROUP INC | Common equity shares | 693475105 | 1175335 | 20380332  | SH | DEFINED | 1,2,12,1 |
| POWER-ONE INC                | Common Stock         | 73930R102 | 5546    | 1418709   | SH | DEFINED | 1,2,     |
| PPG INDUSTRIES INC           | Common equity shares | 693506107 | 617338  | 7394328   | SH | DEFINED | 1,2,12,1 |
| PPL CORP                     | Common equity shares | 69351T106 | 857544  | 29148181  | SH | DEFINED | 1,2,12,1 |
| PRAXAIR INC                  | Common equity shares | 74005P104 | 1196564 | 11193315  | SH | DEFINED | 1,2,12,1 |
| PRICE (T. ROWE) GROUP        | Common equity shares | 74144T108 | 627602  | 11020144  | SH | DEFINED | 1,2,12,1 |
| PRINCIPAL FINANCIAL GRP INC  | Common equity shares | 74251V102 | 284303  | 11556805  | SH | DEFINED | 1,2,12,1 |
| PROCTER & GAMBLE CO          | Common equity shares | 742718109 | 7645362 | 114605899 | SH | DEFINED | 1,2,12,1 |
| PROGRESS ENERGY INC          | Common equity shares | 743263105 | 1535209 | 27404688  | SH | DEFINED | 1,2,12,1 |
| PROGRESSIVE CORP-OHIO        | Common equity shares | 743315103 | 437363  | 22417455  | SH | DEFINED | 1,2,12,1 |
| PRUDENTIAL FINANCIAL INC     | Common equity shares | 744320102 | 885866  | 17675043  | SH | DEFINED | 1,2,12,1 |
| PUBLIC SERVICE ENTRP GRP INC | Common equity shares | 744573106 | 846781  | 25652257  | SH | DEFINED | 1,2,12,1 |
| PULTEGROUP INC               | Common equity shares | 745867101 | 100056  | 15857197  | SH | DEFINED | 1,2,12,1 |
| QLOGIC CORP                  | Common equity shares | 747277101 | 37002   | 2465538   | SH | DEFINED | 1,2,     |
| QUALCOMM INC                 | Common equity shares | 747525103 | 3359042 | 61408372  | SH | DEFINED | 1,2,12,1 |
| QUEST DIAGNOSTICS INC        | Common equity shares | 74834L100 | 325407  | 5604762   | SH | DEFINED | 1,2,12,1 |
| RADIOSHACK CORP              | Common equity shares | 750438103 | 29118   | 2998001   | SH | DEFINED | 1,2,     |
| RAYTHEON CO                  | Common equity shares | 755111507 | 625397  | 12926668  | SH | DEFINED | 1,2,12,1 |
| REGIONS FINANCIAL CORP       | Common equity shares | 7591EP100 | 249274  | 57971279  | SH | DEFINED | 1,2,12,1 |
| REYNOLDS AMERICAN INC        | Common equity shares | 761713106 | 533861  | 12888801  | SH | DEFINED | 1,2,12,1 |
| ROBERT HALF INTL INC         | Common equity shares | 770323103 | 152537  | 5359756   | SH | DEFINED | 1,2,12,1 |
| ROCKWELL AUTOMATION          | Common equity        |           |         |           |    |         |          |

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|                          |                              |           |         |           |    |         |          |
|--------------------------|------------------------------|-----------|---------|-----------|----|---------|----------|
|                          | shares                       | 773903109 | 367341  | 5006787   | SH | DEFINED | 1,2,12,1 |
| ROCKWELL COLLINS INC     | Common equity shares         | 774341101 | 296547  | 5355633   | SH | DEFINED | 1,2,12,1 |
| ROWAN COS INC            | Common equity shares         | 779382100 | 188784  | 6224600   | SH | DEFINED | 1,2,12,1 |
| RYDER SYSTEM INC         | Common equity shares         | 783549108 | 95729   | 1801404   | SH | DEFINED | 1,2,12   |
| SAFEWAY INC              | Common equity shares         | 786514208 | 305688  | 14528746  | SH | DEFINED | 1,2,12,1 |
| SANMINA-SCI CORP         | Common equity shares         | 800907206 | 14589   | 1567234   | SH | DEFINED | 1,2,12,1 |
| SARA LEE CORP            | Common equity shares         | 803111103 | 437531  | 23125336  | SH | DEFINED | 1,2,12,1 |
| AT&T INC                 | Common equity shares         | 00206R102 | 7156700 | 236663208 | SH | DEFINED | 1,2,12,1 |
| SCHLUMBERGER LTD         | Common equity shares         | 806857108 | 3497379 | 51198556  | SH | DEFINED | 1,2,12,1 |
| SCHWAB (CHARLES) CORP    | Common equity shares         | 808513105 | 427111  | 37931251  | SH | DEFINED | 1,2,12,1 |
| SEALED AIR CORP          | Common equity shares         | 81211K100 | 125719  | 7304786   | SH | DEFINED | 1,2,12,1 |
| SEMPRA ENERGY            | Common equity shares         | 816851109 | 675370  | 12278835  | SH | DEFINED | 1,2,12,1 |
| SHERWIN-WILLIAMS CO      | Common equity shares         | 824348106 | 301476  | 3377082   | SH | DEFINED | 1,2,12,1 |
| SIGMA-ALDRICH CORP       | Common equity shares         | 826552101 | 284575  | 4556302   | SH | DEFINED | 1,2,12,1 |
| SIMON PROPERTY GROUP INC | Real Estate Investment Trust | 828806109 | 1823816 | 14144676  | SH | DEFINED | 1,2,10,1 |
| SLM CORP                 | Common equity shares         | 78442P106 | 272867  | 20363563  | SH | DEFINED | 1,2,12,1 |
| SNAP-ON INC              | Common equity shares         | 833034101 | 96495   | 1906415   | SH | DEFINED | 1,2,12   |
| SOUTHERN CO              | Common equity shares         | 842587107 | 2010203 | 43426176  | SH | DEFINED | 1,2,12,1 |
| SOUTHWEST AIRLINES       | Common equity shares         | 844741108 | 220437  | 25751697  | SH | DEFINED | 1,2,12,1 |
| SPRINT NEXTEL CORP       | Common equity shares         | 852061100 | 292003  | 124789491 | SH | DEFINED | 1,2,12,1 |
| ST JUDE MEDICAL INC      | Common equity shares         | 790849103 | 412882  | 12037385  | SH | DEFINED | 1,2,12,1 |
| TRAVELERS COS INC        | Common equity                |           |         |           |    |         |          |

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|                                 |                      |           |         |          |    |         |          |
|---------------------------------|----------------------|-----------|---------|----------|----|---------|----------|
|                                 | shares               | 89417E109 | 1337324 | 22601267 | SH | DEFINED | 1,2,12,1 |
| STANLEY BLACK & DECKER INC      | Common equity shares | 854502101 | 522510  | 7729397  | SH | DEFINED | 1,2,12,1 |
| STAPLES INC                     | Common equity shares | 855030102 | 361546  | 26028668 | SH | DEFINED | 1,2,12,1 |
| STARBUCKS CORP                  | Common equity shares | 855244109 | 1186728 | 25792949 | SH | DEFINED | 1,2,12,1 |
| STARWOOD HOTELS&RESORTS<br>WRLD | Common equity shares | 85590A401 | 395005  | 8234477  | SH | DEFINED | 1,2,10,1 |
| STATE STREET CORP               | Common equity shares | 857477103 | 889844  | 22074998 | SH | DEFINED | 1,2,12,1 |
| STRYKER CORP                    | Common equity shares | 863667101 | 582149  | 11710834 | SH | DEFINED | 1,2,12,1 |
| SUNOCO INC                      | Common equity shares | 86764P109 | 300889  | 7335101  | SH | DEFINED | 1,2,12,1 |
| SUNTRUST BANKS INC              | Common equity shares | 867914103 | 393666  | 22241373 | SH | DEFINED | 1,2,12,1 |
| SUPERVALU INC                   | Common equity shares | 868536103 | 113384  | 13963544 | SH | DEFINED | 1,2,12,1 |
| SYMANTEC CORP                   | Common equity shares | 871503108 | 494099  | 31571861 | SH | DEFINED | 1,2,12,1 |
| SYNOVUS FINANCIAL CORP          | Common equity shares | 87161C105 | 37949   | 26916469 | SH | DEFINED | 1,2,12,1 |
| SYSCO CORP                      | Common equity shares | 871829107 | 844753  | 28801423 | SH | DEFINED | 1,2,12,1 |
| TARGET CORP                     | Common equity shares | 87612E106 | 3171677 | 61922482 | SH | DEFINED | 1,2,12,1 |
| TECO ENERGY INC                 | Common equity shares | 872375100 | 195593  | 10218919 | SH | DEFINED | 1,2,12   |
| TELLABS INC                     | Common equity shares | 879664100 | 35199   | 8711749  | SH | DEFINED | 1,2,12,1 |
| TEMPLE-INLAND INC               | Common equity shares | 879868107 | 82446   | 2600090  | SH | DEFINED | 1,2,12,1 |
| TENET HEALTHCARE CORP           | Common equity shares | 88033G100 | 75976   | 14810088 | SH | DEFINED | 1,2,12   |
| TERADYNE INC                    | Common equity shares | 880770102 | 86725   | 6362606  | SH | DEFINED | 1,2,12   |
| TEXAS INSTRUMENTS INC           | Common equity shares | 882508104 | 1235072 | 42427574 | SH | DEFINED | 1,2,12,1 |
| TEXTRON INC                     | Common equity shares | 883203101 | 179108  | 9686885  | SH | DEFINED | 1,2,12,1 |
| THERMO FISHER SCIENTIFIC<br>INC | Common equity shares | 883556102 | 647144  | 14390987 | SH | DEFINED | 1,2,12,1 |

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|                            |                      |           |         |           |    |         |          |
|----------------------------|----------------------|-----------|---------|-----------|----|---------|----------|
| THOMAS & BETTS CORP        | Common equity shares | 884315102 | 59616   | 1091890   | SH | DEFINED | 1,2,12,1 |
| TIFFANY & CO               | Common equity shares | 886547108 | 298801  | 4509482   | SH | DEFINED | 1,2,12,1 |
| TIME WARNER INC            | Common equity shares | 887317303 | 1307649 | 36182812  | SH | DEFINED | 1,2,12,1 |
| TJX COMPANIES INC          | Common equity shares | 872540109 | 888035  | 13757338  | SH | DEFINED | 1,2,12,1 |
| TORCHMARK CORP             | Common equity shares | 891027104 | 179806  | 4143743   | SH | DEFINED | 1,2,12,1 |
| TRANSOCEAN LTD             | Common equity shares | H8817H100 | 26777   | 697564    | SH | DEFINED | 1,2,12,1 |
| TYCO INTERNATIONAL LTD     | Common equity shares | H89128104 | 808428  | 17307412  | SH | DEFINED | 1,2,12,1 |
| U S BANCORP                | Common equity shares | 902973304 | 1938728 | 71671932  | SH | DEFINED | 1,2,12,1 |
| UNION PACIFIC CORP         | Common equity shares | 907818108 | 1811630 | 17100479  | SH | DEFINED | 1,2,12,1 |
| UNISYS CORP                | Common equity shares | 909214306 | 20359   | 1032860   | SH | DEFINED | 1,2,12,1 |
| UNITED PARCEL SERVICE INC  | Common equity shares | 911312106 | 2285216 | 31223019  | SH | DEFINED | 1,2,12,1 |
| UNITED STATES STEEL CORP   | Common equity shares | 912909108 | 167489  | 6329853   | SH | DEFINED | 1,2,12,1 |
| UNITED TECHNOLOGIES CORP   | Common equity shares | 913017109 | 8114195 | 111016437 | SH | DEFINED | 1,2,12,1 |
| UNITEDHEALTH GROUP INC     | Common equity shares | 91324P102 | 1993956 | 39343956  | SH | DEFINED | 1,2,12,1 |
| UNUM GROUP                 | Common equity shares | 91529Y106 | 247928  | 11766602  | SH | DEFINED | 1,2,12,1 |
| VALERO ENERGY CORP         | Common equity shares | 91913Y100 | 538425  | 25578352  | SH | DEFINED | 1,2,12,1 |
| VERIZON COMMUNICATIONS INC | Common equity shares | 92343V104 | 4503451 | 112249634 | SH | DEFINED | 1,2,12,1 |
| VF CORP                    | Common equity shares | 918204108 | 495005  | 3898065   | SH | DEFINED | 1,2,12,1 |
| CBS CORP                   | Common equity shares | 124857202 | 640014  | 23581872  | SH | DEFINED | 1,2,12,1 |
| VULCAN MATERIALS CO        | Common equity shares | 929160109 | 189444  | 4814304   | SH | DEFINED | 1,2,12,1 |
| WAL-MART STORES INC        | Common equity shares | 931142103 | 4570585 | 76482292  | SH | DEFINED | 1,2,12,1 |

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|                            |                      |           |         |          |    |         |          |
|----------------------------|----------------------|-----------|---------|----------|----|---------|----------|
| WALGREEN CO                | Common equity shares | 931422109 | 1265289 | 38272455 | SH | DEFINED | 1,2,12,1 |
| WASTE MANAGEMENT INC       | Common equity shares | 94106L109 | 639786  | 19559235 | SH | DEFINED | 1,2,12,1 |
| WATERS CORP                | Common equity shares | 941848103 | 242320  | 3272352  | SH | DEFINED | 1,2,12,1 |
| WATSON PHARMACEUTICALS INC | Common equity shares | 942683103 | 287816  | 4770162  | SH | DEFINED | 1,2,12,1 |

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| ISSUER                 | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | M        |
|------------------------|----------------------|-----------|---------|-------------|-------------------|-------------|----------|
| WELLS FARGO & CO       | Common equity shares | 949746101 | 5264486 | 191019074   | SH                | DEFINED     | 1,2,12,1 |
| WEYERHAEUSER CO        | Common equity shares | 962166104 | 360438  | 19305369    | SH                | DEFINED     | 1,2,12,1 |
| WHIRLPOOL CORP         | Common equity shares | 963320106 | 165433  | 3486632     | SH                | DEFINED     | 1,2,12,1 |
| WILLIAMS COS INC       | Common equity shares | 969457100 | 793938  | 24044172    | SH                | DEFINED     | 1,2,12,1 |
| WORTHINGTON INDUSTRIES | Common equity shares | 981811102 | 48892   | 2984507     | SH                | DEFINED     | 1,2,12,1 |
| XCEL ENERGY INC        | Common equity shares | 98389B100 | 679257  | 24575204    | SH                | DEFINED     | 1,2,12,1 |
| XEROX CORP             | Common equity shares | 984121103 | 662647  | 83247849    | SH                | DEFINED     | 1,2,12,1 |
| XILINX INC             | Common equity shares | 983919101 | 316025  | 9857323     | SH                | DEFINED     | 1,2,12,1 |
| XL GROUP PLC           | Common equity shares | G98290102 | 247321  | 12509884    | SH                | DEFINED     | 1,2,12,1 |
| YAHOO INC              | Common equity shares | 984332106 | 831244  | 51534499    | SH                | DEFINED     | 1,2,12,1 |
| YUM BRANDS INC         | Common equity shares | 988498101 | 1191872 | 20197626    | SH                | DEFINED     | 1,2,12,1 |
| ZIMMER HOLDINGS INC    | Common equity shares | 98956P102 | 359653  | 6732476     | SH                | DEFINED     | 1,2,12,1 |
| ZIONS BANCORPORATION   | Common equity shares | 989701107 | 141228  | 8675168     | SH                | DEFINED     | 1,2,12,1 |



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|                              |                      |           |         |             |         |             |
|------------------------------|----------------------|-----------|---------|-------------|---------|-------------|
| NEWS CORP                    | Common Stock         | 65248E104 | 1379028 | 77299608 SH | DEFINED | 12, 12, 1   |
| SHIP FINANCE INTL LTD        | Common equity shares | G81075106 | 8628    | 924055 SH   | DEFINED | 1, 2, 12, 1 |
| CNO FINANCIAL GROUP INC      | Common equity shares | 12621E103 | 33195   | 5260106 SH  | DEFINED | 1, 2, 12, 1 |
| HARRIS CORP                  | Common equity shares | 413875105 | 163994  | 4550465 SH  | DEFINED | 1, 2, 12, 1 |
| SEARS HOLDINGS CORP          | Common equity shares | 812350106 | 109475  | 3444851 SH  | DEFINED | 1, 2, 12, 1 |
| MEMC ELECTRONIC MATRIALS INC | Common equity shares | 552715104 | 19999   | 5076205 SH  | DEFINED | 1, 2, 12, 1 |
| CREE INC                     | Common equity shares | 225447101 | 67475   | 3061753 SH  | DEFINED | 1, 2, 12, 1 |
| CHESAPEAKE ENERGY CORP       | Common equity shares | 165167107 | 588673  | 26409385 SH | DEFINED | 1, 2, 12, 1 |
| ALLIANT TECHSYSTEMS INC      | Common equity shares | 018804104 | 41834   | 731872 SH   | DEFINED | 1, 2, 12, 1 |
| ABERCROMBIE & FITCH -CL A    | Common equity shares | 002896207 | 160025  | 3276443 SH  | DEFINED | 1, 2, 12, 1 |
| ACXIOM CORP                  | Common equity shares | 005125109 | 32151   | 2633144 SH  | DEFINED | 1, 2, 12, 1 |
| AFFYMETRIX INC               | Common equity shares | 00826T108 | 6576    | 1608381 SH  | DEFINED | 1, 2, 12, 1 |
| HUBBELL INC -CL B            | Common equity shares | 443510201 | 87242   | 1304902 SH  | DEFINED | 1, 2, 12, 1 |
| LANCASTER COLONY CORP        | Common equity shares | 513847103 | 44942   | 648121 SH   | DEFINED | 1, 2, 12, 1 |
| PENTAIR INC                  | Common equity shares | 709631105 | 176768  | 5309875 SH  | DEFINED | 1, 2, 12, 1 |
| TOTAL SYSTEM SERVICES INC    | Common equity shares | 891906109 | 125611  | 6421743 SH  | DEFINED | 1, 2, 12, 1 |
| KEY ENERGY SERVICES INC      | Common equity shares | 492914106 | 52943   | 3422472 SH  | DEFINED | 1, 2, 12, 1 |
| EAGLE MATERIALS INC          | Common equity shares | 26969P108 | 24203   | 943300 SH   | DEFINED | 1, 2, 12, 1 |
| NORTHEAST UTILITIES          | Common equity shares | 664397106 | 350336  | 9712617 SH  | DEFINED | 1, 2, 12, 1 |
| PIPER JAFFRAY COS INC        | Common equity shares | 724078100 | 7814    | 387038 SH   | DEFINED | 1, 2, 12, 1 |
| L-3 COMMUNICATIONS HLDGS INC | Common equity shares | 502424104 | 250104  | 3750937 SH  | DEFINED | 1, 2, 12, 1 |
| WILEY (JOHN) & SONS -CL A    | Common equity shares | 968223206 | 49139   | 1106788 SH  | DEFINED | 1, 2, 12, 1 |
| ATMEL CORP                   | Common equity shares | 049513104 | 80878   | 9985266 SH  | DEFINED | 1, 2, 12, 1 |
| SEI INVESTMENTS CO           | Common equity shares | 784117103 | 75412   | 4346374 SH  | DEFINED | 1, 2, 12, 1 |
| ADTRAN INC                   | Common equity        |           |         |             |         |             |

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|                                 |                                   |                        |                 |                          |                      |
|---------------------------------|-----------------------------------|------------------------|-----------------|--------------------------|----------------------|
| ADVANCE AUTO PARTS INC          | shares<br>Common equity<br>shares | 00738A106<br>00751Y106 | 63892<br>154037 | 2118425 SH<br>2212018 SH | DEFINED 1,2,<br>12,1 |
| CONSTELLATION BRANDS            | Common equity<br>shares           | 21036P108              | 160213          | 7750701 SH               | DEFINED 1,2,<br>12,1 |
| CYTEC INDUSTRIES INC            | Common equity<br>shares           | 232820100              | 51085           | 1144159 SH               | DEFINED 1,2,         |
| DOLLAR TREE INC                 | Common equity<br>shares           | 256746108              | 367953          | 4427327 SH               | DEFINED 1,2,<br>12,1 |
| HARTE HANKS INC                 | Common equity<br>shares           | 416196103              | 8728            | 959862 SH                | DEFINED 1,2,         |
| ITT EDUCATIONAL SERVICES<br>INC | Common equity<br>shares           | 45068B109              | 33230           | 584105 SH                | DEFINED 1,2,<br>12,1 |
| JEFFERIES GROUP INC             | Common equity<br>shares           | 472319102              | 42833           | 3114883 SH               | DEFINED 1,2,<br>12,1 |
| NVR INC                         | Common equity<br>shares           | 62944T105              | 122610          | 178732 SH                | DEFINED 1,2,         |
| PACKAGING CORP OF AMERICA       | Common equity<br>shares           | 695156109              | 54957           | 2177358 SH               | DEFINED 1,2,         |
| POPULAR INC                     | Common equity<br>shares           | 733174106              | 62260           | 44793150 SH              | DEFINED 1,2,         |
| PRECISION CASTPARTS CORP        | Common equity<br>shares           | 740189105              | 821972          | 4987984 SH               | DEFINED 1,2,<br>12,1 |
| RAYONIER INC                    | Real Estate<br>Investment Trust   | 754907103              | 149610          | 3352355 SH               | DEFINED 1,2,<br>12,1 |
| RENT-A-CENTER INC               | Common equity<br>shares           | 76009N100              | 81881           | 2212840 SH               | DEFINED 1,2,         |
| RYLAND GROUP INC                | Common equity<br>shares           | 783764103              | 47419           | 3008914 SH               | DEFINED 1,2,         |
| SAKS INC                        | Common equity<br>shares           | 79377W108              | 47344           | 4854951 SH               | DEFINED 1,2,         |
| SPDR S&P 500 ETF                | USA: Common Stock                 | 78462F103              | 1177710         | 9384151 SH               | DEFINED 1,2,         |
| UTSTARCOM HOLDINGS CORP         | Common equity<br>shares           | G9310A106              | 128             | 93401 SH                 | DEFINED 1            |
| PATTERSON-UTI ENERGY INC        | Common equity<br>shares           | 703481101              | 77871           | 3897093 SH               | DEFINED 1,2,         |
| NABI BIOPHARMACEUTICALS         | Common Stock                      | 629519109              | 2057            | 1094307 SH               | DEFINED 1,2,         |
| WMS INDUSTRIES INC              | Common equity<br>shares           | 929297109              | 23316           | 1136392 SH               | DEFINED 1,2,         |
| PANERA BREAD CO                 | Common equity<br>shares           | 69840W108              | 94956           | 671290 SH                | DEFINED 1,2,         |
| AFFILIATED MANAGERS GRP INC     | Common equity<br>shares           | 008252108              | 118174          | 1231629 SH               | DEFINED 1,2,         |
| ANSYS INC                       | Common equity<br>shares           | 03662Q105              | 118405          | 2067231 SH               | DEFINED 1,2,<br>12,1 |
| APTARGROUP INC                  | Common equity<br>shares           | 038336103              | 82252           | 1576553 SH               | DEFINED 1,2,         |
| AXCELIS TECHNOLOGIES INC        | Common equity<br>shares           | 054540109              | 2521            | 1895092 SH               | DEFINED 1,2          |
| BENCHMARK ELECTRONICS INC       | Common equity<br>shares           | 08160H101              | 19692           | 1462036 SH               | DEFINED 1,2,         |
| BROCADE COMMUNICATIONS SYS      | Common equity<br>shares           | 111621306              | 28915           | 5570971 SH               | DEFINED 1,2,         |
| BROOKS AUTOMATION INC           | Common equity                     |                        |                 |                          |                      |

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|                             |               |           |        |         |    |                      |
|-----------------------------|---------------|-----------|--------|---------|----|----------------------|
|                             | shares        | 114340102 | 15453  | 1504788 | SH | DEFINED 1,2,         |
| CARTER'S INC                | Common equity |           |        |         |    |                      |
|                             | shares        | 146229109 | 41060  | 1031313 | SH | DEFINED 1,2,         |
| CUMULUS MEDIA INC           | Common equity |           |        |         |    |                      |
|                             | shares        | 231082108 | 1814   | 544188  | SH | DEFINED 1,2,         |
| EMULEX CORP                 | Common equity |           |        |         |    |                      |
|                             | shares        | 292475209 | 13141  | 1915971 | SH | DEFINED 1,2,         |
| ENTEGRIS INC                | Common equity |           |        |         |    |                      |
|                             | shares        | 29362U104 | 25174  | 2884768 | SH | DEFINED 1,2,         |
| EXTREME NETWORKS INC        | Common Stock  | 30226D106 | 5198   | 1779998 | SH | DEFINED 1,2,         |
| FORWARD AIR CORP            | Common equity |           |        |         |    |                      |
|                             | shares        | 349853101 | 19604  | 611768  | SH | DEFINED 1,2,         |
| GATX CORP                   | Common equity |           |        |         |    |                      |
|                             | shares        | 361448103 | 48220  | 1104424 | SH | DEFINED 1,2,         |
| GENTEX CORP                 | Common equity |           |        |         |    |                      |
|                             | shares        | 371901109 | 97550  | 3296687 | SH | DEFINED 1,2,<br>12,1 |
| IDEX CORP                   | Common equity |           |        |         |    |                      |
|                             | shares        | 45167R104 | 72064  | 1942013 | SH | DEFINED 1,2,         |
| LTX-CREDENCE CORP           | Common Stock  | 502403207 | 4907   | 916755  | SH | DEFINED 1,2,         |
| MANHATTAN ASSOCIATES INC    | Common equity |           |        |         |    |                      |
|                             | shares        | 562750109 | 19505  | 481895  | SH | DEFINED 1,2,         |
| MICROS SYSTEMS INC          | Common equity |           |        |         |    |                      |
|                             | shares        | 594901100 | 83527  | 1793077 | SH | DEFINED 1,2,         |
| MYRIAD GENETICS INC         | Common equity |           |        |         |    |                      |
|                             | shares        | 62855J104 | 30898  | 1475577 | SH | DEFINED 1,2,         |
| NATIONAL INSTRUMENTS CORP   | Common equity |           |        |         |    |                      |
|                             | shares        | 636518102 | 49747  | 1917051 | SH | DEFINED 1,2,         |
| NPS PHARMACEUTICALS INC     | Common equity |           |        |         |    |                      |
|                             | shares        | 62936P103 | 17937  | 2722016 | SH | DEFINED 1,2,         |
| OSHKOSH CORP                | Common equity |           |        |         |    |                      |
|                             | shares        | 688239201 | 43935  | 2055009 | SH | DEFINED 1,2,         |
| P F CHANGS CHINA BISTRO INC | Common equity |           |        |         |    |                      |
|                             | shares        | 69333Y108 | 16105  | 521075  | SH | DEFINED 1,2,         |
| PLEXUS CORP                 | Common equity |           |        |         |    |                      |
|                             | shares        | 729132100 | 23561  | 860492  | SH | DEFINED 1,2,         |
| ROPER INDUSTRIES INC/DE     | Common equity |           |        |         |    |                      |
|                             | shares        | 776696106 | 290898 | 3348667 | SH | DEFINED 1,2,<br>12,1 |
| RUBY TUESDAY INC            | Common equity |           |        |         |    |                      |
|                             | shares        | 781182100 | 9491   | 1375424 | SH | DEFINED 1,2,         |
| SPARTECH CORP               | Common equity |           |        |         |    |                      |
|                             | shares        | 847220209 | 3030   | 640388  | SH | DEFINED 1,2,         |
| TEEKAY CORP                 | Common equity |           |        |         |    |                      |
|                             | shares        | Y8564W103 | 12459  | 466054  | SH | DEFINED 1,2,         |
| VISHAY INTERTECHNOLOGY INC  | Common equity |           |        |         |    |                      |
|                             | shares        | 928298108 | 32547  | 3620595 | SH | DEFINED 1,2,<br>12,1 |
| GREATBATCH INC              | Common equity |           |        |         |    |                      |
|                             | shares        | 39153L106 | 10916  | 493945  | SH | DEFINED 1,2,         |

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

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|                              |                              |           |        |             |                   |
|------------------------------|------------------------------|-----------|--------|-------------|-------------------|
| WINTRUST FINANCIAL CORP      | Common equity shares         | 97650W108 | 32284  | 1151021 SH  | DEFINED 1,2,      |
| ST JOE CO                    | Common equity shares         | 790148100 | 9960   | 679628 SH   | DEFINED 1,2,      |
| MACERICH CO                  | Real Estate Investment Trust | 554382101 | 260722 | 5152502 SH  | DEFINED 1,2, 10,1 |
| ACADIA REALTY TRUST          | Real Estate Investment Trust | 004239109 | 28367  | 1408414 SH  | DEFINED 1,2,      |
| BROOKFIELD OFFICE PPTYS INC  | Common equity shares         | 112900105 | 8478   | 541976 SH   | DEFINED 1,2,      |
| CAMDEN PROPERTY TRUST        | Real Estate Investment Trust | 133131102 | 149954 | 2409277 SH  | DEFINED 1,2, 10,1 |
| CORP OFFICE PPTYS TR INC     | Real Estate Investment Trust | 22002T108 | 49024  | 2305749 SH  | DEFINED 1,2, 12   |
| DDR CORP                     | Real Estate Investment Trust | 23317H102 | 69339  | 5697285 SH  | DEFINED 1,2, 12   |
| EASTGROUP PROPERTIES         | Real Estate Investment Trust | 277276101 | 40006  | 920050 SH   | DEFINED 1,2,      |
| ESSEX PROPERTY TRUST         | Real Estate Investment Trust | 297178105 | 161721 | 1150965 SH  | DEFINED 1,2, 12   |
| HOSPITALITY PROPERTIES TRUST | Real Estate Investment Trust | 44106M102 | 105298 | 4582239 SH  | DEFINED 1,2, 12   |
| LASALLE HOTEL PROPERTIES     | Real Estate Investment Trust | 517942108 | 68564  | 2832148 SH  | DEFINED 1,2,      |
| RAMCO-GERSHENSON PROPERTIES  | Real Estate Investment Trust | 751452202 | 11661  | 1185721 SH  | DEFINED 1,2,      |
| REGENCY CENTERS CORP         | Real Estate Investment Trust | 758849103 | 128648 | 3419353 SH  | DEFINED 1,2, 10,1 |
| TANGER FACTORY OUTLET CTRS   | Real Estate Investment Trust | 875465106 | 83045  | 2832411 SH  | DEFINED 1,2,      |
| MECHEL OAO                   | American Depository Receipt  | 583840103 | 12101  | 1422947 SH  | DEFINED 1,2, 12,1 |
| MOBILE TELESYSTEMS OJSC      | American Depository Receipt  | 607409109 | 69836  | 4757355 SH  | DEFINED 1,2, 12,1 |
| LAM RESEARCH CORP            | Common equity shares         | 512807108 | 118138 | 3191095 SH  | DEFINED 1,2, 12,1 |
| RAMBUS INC                   | Common equity shares         | 750917106 | 17687  | 2342158 SH  | DEFINED 1,2,      |
| METTLER-TOLEDO INTL INC      | Common equity shares         | 592688105 | 111199 | 752809 SH   | DEFINED 1,2,      |
| NEENAH PAPER INC             | Common equity shares         | 640079109 | 8775   | 393391 SH   | DEFINED 1,2,      |
| EW SCRIPPS -CL A             | Common equity shares         | 811054402 | 5630   | 703173 SH   | DEFINED 1,2,      |
| FMC TECHNOLOGIES INC         | Common equity shares         | 30249U101 | 534677 | 10236927 SH | DEFINED 1,2, 12,1 |
| AMPHENOL CORP                | Common equity shares         | 032095101 | 281893 | 6210442 SH  | DEFINED 1,2, 12,1 |
| CME GROUP INC                | Common equity                |           |        |             |                   |

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|                              |                              |           |        |          |    |                  |
|------------------------------|------------------------------|-----------|--------|----------|----|------------------|
|                              | shares                       | 12572Q105 | 598603 | 2456652  | SH | DEFINED 1,2,12,1 |
| COMMUNITY HEALTH SYSTEMS INC | Common equity shares         | 203668108 | 37050  | 2123569  | SH | DEFINED 1,2,12,1 |
| COVANCE INC                  | Common equity shares         | 222816100 | 73477  | 1607104  | SH | DEFINED 1,2,12,1 |
| GEN-PROBE INC                | Common equity shares         | 36866T103 | 67459  | 1141095  | SH | DEFINED 1,2,12,1 |
| REGIS CORP/MN                | Common equity shares         | 758932107 | 31195  | 1884530  | SH | DEFINED 1,2,12,1 |
| SL GREEN REALTY CORP         | Real Estate Investment Trust | 78440X101 | 188644 | 2830858  | SH | DEFINED 1,2,10,1 |
| STANCORP FINANCIAL GROUP INC | Common equity shares         | 852891100 | 38778  | 1055244  | SH | DEFINED 1,2,12,1 |
| TELEFLEX INC                 | Common equity shares         | 879369106 | 58981  | 962257   | SH | DEFINED 1,2,12,1 |
| URBAN OUTFITTERS INC         | Common equity shares         | 917047102 | 119422 | 4333119  | SH | DEFINED 1,2,12,1 |
| AGCO CORP                    | Common equity shares         | 001084102 | 107469 | 2501196  | SH | DEFINED 1,2,12,1 |
| EDWARDS LIFESCIENCES CORP    | Common equity shares         | 28176E108 | 308372 | 4361700  | SH | DEFINED 1,2,12,1 |
| AAON INC                     | Common equity shares         | 000360206 | 7712   | 376380   | SH | DEFINED 1,2,12,1 |
| AAR CORP                     | Common equity shares         | 000361105 | 18209  | 949843   | SH | DEFINED 1,2,12,1 |
| AMERIS BANCORP               | Common equity shares         | 03076K108 | 4914   | 478042   | SH | DEFINED 1,2,12,1 |
| ABM INDUSTRIES INC           | Common equity shares         | 000957100 | 75193  | 3646650  | SH | DEFINED 1,2,12,1 |
| AEP INDUSTRIES INC           | Common equity shares         | 001031103 | 2562   | 90961    | SH | DEFINED 1,2,12,1 |
| AGL RESOURCES INC            | Common equity shares         | 001204106 | 243450 | 5760792  | SH | DEFINED 1,2,12,1 |
| AK STEEL HOLDING CORP        | Common equity shares         | 001547108 | 33706  | 4080687  | SH | DEFINED 1,2,12,1 |
| PROLOGIS INC                 | Real Estate Investment Trust | 74340W103 | 633247 | 22149282 | SH | DEFINED 1,2,10,1 |
| AMR CORP/DE                  | Common equity shares         | 001765106 | 519    | 1481647  | SH | DEFINED 1,5,12,1 |
| ATMI INC                     | Common equity shares         | 00207R101 | 14591  | 728448   | SH | DEFINED 1,2,12,1 |
| ATP OIL & GAS CORP           | Common equity shares         | 00208J108 | 17836  | 2423577  | SH | DEFINED 1,2,12,1 |
| AVI BIOPHARMA INC            | Common equity shares         | 002346104 | 1807   | 2422113  | SH | DEFINED 1,2,12,1 |
| AVX CORP                     | Common equity shares         | 002444107 | 7559   | 592303   | SH | DEFINED 1,2,12,1 |
| AXT INC                      | Common Stock                 | 00246W103 | 2353   | 563785   | SH | DEFINED 1,2,12,1 |
| AZZ INC                      | Common equity shares         | 002474104 | 12467  | 274364   | SH | DEFINED 1,2,12,1 |
| AARON'S INC                  | Common equity shares         | 002535300 | 64227  | 2407451  | SH | DEFINED 1,2,12,1 |
| AASTROM BIOSCIENCES INC      | Common equity shares         | 00253U305 | 57     | 30893    | SH | DEFINED 1        |

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|                             |                    |           |        |            |              |      |
|-----------------------------|--------------------|-----------|--------|------------|--------------|------|
| ABAXIS INC                  | Common equity      |           |        |            |              |      |
|                             | shares             | 002567105 | 12797  | 462551 SH  | DEFINED 1,2, |      |
| ABIOMED INC                 | Common Stock       | 003654100 | 11722  | 634708 SH  | DEFINED 1,2, |      |
| ABRAXAS PETROLEUM CORP/NV   | Common equity      |           |        |            |              |      |
|                             | shares             | 003830106 | 12647  | 3832011 SH | DEFINED 1,2, |      |
| ACETO CORP                  | Common equity      |           |        |            |              |      |
|                             | shares             | 004446100 | 3325   | 481928 SH  | DEFINED 1,2, |      |
| ACTIVE POWER INC            | Common equity      |           |        |            |              |      |
|                             | shares             | 00504W100 | 761    | 1150475 SH | DEFINED 1,2, |      |
| ACTUATE CORP                | Common equity      |           |        |            |              |      |
|                             | shares             | 00508B102 | 4885   | 833556 SH  | DEFINED 1,2, |      |
| ACTUANT CORP -CL A          | Common equity      |           |        |            |              |      |
|                             | shares             | 00508X203 | 32251  | 1421176 SH | DEFINED 1,2, |      |
| INSPERITY INC               | Common equity      |           |        |            |              |      |
|                             | shares             | 45778Q107 | 12441  | 490844 SH  | DEFINED 1,2, |      |
| AMAG PHARMACEUTICALS INC    | Common Stock       | 00163U106 | 8064   | 426352 SH  | DEFINED 1,2, |      |
| ADVANCED PHOTONIX INC -CL A | Common equity      |           |        |            |              |      |
|                             | shares             | 00754E107 | 6      | 11300 SH   | DEFINED 1    |      |
| ADVANCED SEMICON            | American           |           |        |            |              |      |
| ENGINEERING                 | Depository Receipt | 00756M404 | 3659   | 843330 SH  | DEFINED 1,2, |      |
| DENNYS CORP                 | Common equity      |           |        |            |              |      |
|                             | shares             | 24869P104 | 9234   | 2455580 SH | DEFINED 1,2, |      |
| AEGON NV                    | Similar to ADR     |           |        |            |              |      |
|                             | Certificates       |           |        |            |              |      |
|                             | representing       |           |        |            |              |      |
|                             | ordinary shares    | 007924103 | 49     | 12266 SH   | DEFINED 1,2  |      |
| ADVANCED ENERGY INDS INC    | Common equity      |           |        |            |              |      |
|                             | shares             | 007973100 | 9382   | 874393 SH  | DEFINED 1,2, |      |
| ADVENT SOFTWARE INC         | Common equity      |           |        |            |              |      |
|                             | shares             | 007974108 | 26663  | 1094618 SH | DEFINED 1,2, |      |
| AGREE REALTY CORP           | Real Estate        |           |        |            |              |      |
|                             | Investment Trust   | 008492100 | 4947   | 202774 SH  | DEFINED 1,2, |      |
| AIR METHODS CORP            | Common equity      |           |        |            |              |      |
|                             | shares             | 009128307 | 19773  | 234139 SH  | DEFINED 1,2, |      |
| AIRGAS INC                  | Common equity      |           |        |            |              |      |
|                             | shares             | 009363102 | 219935 | 2816837 SH | DEFINED 1,2, | 12,1 |
| AKAMAI TECHNOLOGIES INC     | Common equity      |           |        |            |              |      |
|                             | shares             | 00971T101 | 221231 | 6853567 SH | DEFINED 1,2, | 12,1 |
| AKORN INC                   | Common Stock       | 009728106 | 16963  | 1525583 SH | DEFINED 1,2, |      |
| ALAMO GROUP INC             | Common equity      |           |        |            |              |      |
|                             | shares             | 011311107 | 4529   | 168172 SH  | DEFINED 1,2  |      |
| ALASKA AIR GROUP INC        | Common equity      |           |        |            |              |      |
|                             | shares             | 011659109 | 89998  | 1198487 SH | DEFINED 1,2, | 12,1 |
| ALASKA COMMUNICATIONS SYS   | Common equity      |           |        |            |              |      |
| GP                          | shares             | 01167P101 | 2607   | 867251 SH  | DEFINED 1,2, |      |
| ALBANY INTL CORP -CL A      | Common equity      |           |        |            |              |      |
|                             | shares             | 012348108 | 13745  | 594534 SH  | DEFINED 1,2, |      |
| ALBANY MOLECULAR RESH INC   | Common Stock       | 012423109 | 1316   | 449822 SH  | DEFINED 1,2  |      |
| ALBEMARLE CORP              | Common equity      |           |        |            |              |      |
|                             | shares             | 012653101 | 101407 | 1968756 SH | DEFINED 1,2, |      |
| ALCATEL-LUCENT              | American           |           |        |            |              |      |
|                             | Depository Receipt | 013904305 | 236    | 150802 SH  | DEFINED 1,5, |      |
| ALEXANDER & BALDWIN INC     | Common equity      |           |        |            |              |      |
|                             | shares             | 014482103 | 35903  | 879615 SH  | DEFINED 1,2, |      |
| ALEXANDER'S INC             | Real Estate        |           |        |            |              |      |
|                             | Investment Trust   | 014752109 | 17507  | 47319 SH   | DEFINED 1,2, |      |
| ALEXANDRIA R E EQUITIES INC | Real Estate        |           |        |            |              |      |
|                             | Investment Trust   | 015271109 | 143128 | 2075206 SH | DEFINED 1,2, | 12   |

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|                             |                      |           |        |         |    |         |          |
|-----------------------------|----------------------|-----------|--------|---------|----|---------|----------|
| ALEXION PHARMACEUTICALS INC | Common Stock         | 015351109 | 229294 | 3206833 | SH | DEFINED | 1,2,12,1 |
| ALICO INC                   | Common equity shares | 016230104 | 1339   | 68951   | SH | DEFINED | 1,2      |
| ALIGN TECHNOLOGY INC        | Common equity shares | 016255101 | 30535  | 1287138 | SH | DEFINED | 1,2,12,1 |
| ALKERMES PLC                | Common equity shares | G01767105 | 49438  | 2847832 | SH | DEFINED | 1,2,12,1 |
| ALLEGHANY CORP              | Common equity shares | 017175100 | 22894  | 80253   | SH | DEFINED | 1,2,12,1 |
| ALLETE INC                  | Common equity shares | 018522300 | 33066  | 787583  | SH | DEFINED | 1,2,12,1 |
| BALLY TECHNOLOGIES INC      | Common equity shares | 05874B107 | 38548  | 974368  | SH | DEFINED | 1,2,12,1 |
| ALLIANCE RESOURCE PTNRS -LP | Limited Partnership  | 01877R108 | 2279   | 30164   | SH | DEFINED | 1        |

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| ISSUER                       | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | M        |
|------------------------------|------------------------------|-----------|--------|-------------|-------------------|-------------|----------|
| ALLIANT ENERGY CORP          | Common equity shares         | 018802108 | 146572 | 3322857     | SH                | DEFINED     | 1,2,12,1 |
| ALLIANCE FINANCIAL CORP/NY   | Common equity shares         | 019205103 | 2694   | 87311       | SH                | DEFINED     | 1,2      |
| HANOVER INSURANCE GROUP INC  | Common equity shares         | 410867105 | 40861  | 1169313     | SH                | DEFINED     | 1,2,12,1 |
| ALLOS THERAPEUTICS INC       | Common Stock                 | 019777101 | 2104   | 1482675     | SH                | DEFINED     | 1,2,12,1 |
| ALLSCRIPTS HEALTHCARE SOLTNS | Common equity shares         | 01988P108 | 79015  | 4172067     | SH                | DEFINED     | 1,2,12,1 |
| JARDEN CORP                  | Common equity shares         | 471109108 | 31175  | 1043155     | SH                | DEFINED     | 1,2,12,1 |
| ALMOST FAMILY INC            | Common Stock                 | 020409108 | 2942   | 177330      | SH                | DEFINED     | 1,2,12,1 |
| SKYWORKS SOLUTIONS INC       | Common equity shares         | 83088M102 | 64107  | 3952326     | SH                | DEFINED     | 1,2,12,1 |
| ALTAIR NANOTECHNOLOGIES INC  | Common equity shares         | 021373204 | 16     | 25102       | SH                | DEFINED     | 1,5      |
| AMCOL INTERNATIONAL CORP     | Common equity shares         | 02341W103 | 19190  | 714592      | SH                | DEFINED     | 1,2,12,1 |
| AMEDISYS INC                 | Common equity shares         | 023436108 | 7388   | 677053      | SH                | DEFINED     | 1,2,12,1 |
| AMERCO                       | Common equity shares         | 023586100 | 15765  | 178311      | SH                | DEFINED     | 1,2,12,1 |
| AMERICA MOVIL SA DE CV       | American Depository Receipt  | 02364W105 | 127918 | 5660111     | SH                | DEFINED     | 1,2,10,1 |
| US AIRWAYS GROUP INC         | Common equity shares         | 90341W108 | 18670  | 3681891     | SH                | DEFINED     | 1,2,12,1 |
| MFA FINANCIAL INC            | Real Estate Investment Trust | 55272X102 | 55732  | 8293273     | SH                | DEFINED     | 1,2,12,1 |
| AMERICAN CAPITAL LTD.        | Common equity shares         | 02503Y103 | 24613  | 3657097     | SH                | DEFINED     | 1,2,12,1 |
| AMERICAN DENTAL PARTNERS     | Common equity                |           |        |             |                   |             |          |

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|                             |               |           |        |          |    |              |
|-----------------------------|---------------|-----------|--------|----------|----|--------------|
| INC                         | shares        | 025353103 | 5153   | 273796   | SH | DEFINED 1,2  |
| US ECOLOGY INC              | Common equity |           |        |          |    |              |
|                             | shares        | 91732J102 | 6580   | 350452   | SH | DEFINED 1,2, |
| AMERICAN FINANCIAL GROUP    | Common equity |           |        |          |    |              |
| INC                         | shares        | 025932104 | 77929  | 2112466  | SH | DEFINED 1,2, |
|                             |               |           |        |          |    | 12,1         |
| AMERICAN GREETINGS -CL A    | Common equity |           |        |          |    |              |
|                             | shares        | 026375105 | 16448  | 1314369  | SH | DEFINED 1,2, |
| HEALTHWAYS INC              | Common equity |           |        |          |    |              |
|                             | shares        | 422245100 | 4769   | 694903   | SH | DEFINED 1,2, |
| AMERICAN NATIONAL INSURANCE | Common equity |           |        |          |    |              |
|                             | shares        | 028591105 | 8672   | 118686   | SH | DEFINED 1,2, |
| AMERICAN SCIENCE            | Common equity |           |        |          |    |              |
| ENGINEERING                 | shares        | 029429107 | 12973  | 190454   | SH | DEFINED 1,2, |
| AMERICAN SOFTWARE -CL A     | Common equity |           |        |          |    |              |
|                             | shares        | 029683109 | 3816   | 403374   | SH | DEFINED 1,2  |
| AMERICAN STATES WATER CO    | Common equity |           |        |          |    |              |
|                             | shares        | 029899101 | 14810  | 424447   | SH | DEFINED 1,2, |
| AMERICAN TOWER REIT INC     | Common equity |           |        |          |    |              |
|                             | shares        | 03027X100 | 879676 | 14659154 | SH | DEFINED 1,2, |
|                             |               |           |        |          |    | 12,1         |
| AMERICAN SUPERCONDUCTOR CP  | Common Stock  | 030111108 | 3313   | 897665   | SH | DEFINED 1,2, |
| LRAD CORP                   | Common equity |           |        |          |    |              |
|                             | shares        | 50213V109 | 34     | 22907    | SH | DEFINED 1    |
| AMERICAN VANGUARD CORP      | Common equity |           |        |          |    |              |
|                             | shares        | 030371108 | 5828   | 436894   | SH | DEFINED 1,2, |
| AMERICAN WOODMARK CORP      | Common equity |           |        |          |    |              |
|                             | shares        | 030506109 | 2794   | 204826   | SH | DEFINED 1,2, |
| AMERIGON INC                | Common Stock  | 03070L300 | 5789   | 405799   | SH | DEFINED 1,2, |
| AMERISTAR CASINOS INC       | Common equity |           |        |          |    |              |
|                             | shares        | 03070Q101 | 10870  | 628876   | SH | DEFINED 1,2, |
| TD AMERITRADE HOLDING CORP  | Common equity |           |        |          |    |              |
|                             | shares        | 87236Y108 | 56962  | 3639408  | SH | DEFINED 1,2, |
|                             |               |           |        |          |    | 12,1         |
| AMERIGAS PARTNERS -LP       | Limited       |           |        |          |    |              |
|                             | Partnership   | 030975106 | 2137   | 46557    | SH | DEFINED 1    |
| AMES NATIONAL CORP          | Common equity |           |        |          |    |              |
|                             | shares        | 031001100 | 2620   | 134196   | SH | DEFINED 1,2  |
| AMETEK INC                  | Common equity |           |        |          |    |              |
|                             | shares        | 031100100 | 195055 | 4633168  | SH | DEFINED 1,2, |
|                             |               |           |        |          |    | 12,1         |
| AMKOR TECHNOLOGY INC        | Common equity |           |        |          |    |              |
|                             | shares        | 031652100 | 9690   | 2221151  | SH | DEFINED 1,2, |
| AMPAL AMERICAN ISRAEL -CL A | Common equity |           |        |          |    |              |
|                             | shares        | 032015109 | 4      | 10312    | SH | DEFINED 1    |
| AMPCO-PITTSBURGH CORP       | Common equity |           |        |          |    |              |
|                             | shares        | 032037103 | 3860   | 199691   | SH | DEFINED 1,2, |
| CALIF FIRST NATIONAL        | Common equity |           |        |          |    |              |
| BANCORP                     | shares        | 130222102 | 614    | 38154    | SH | DEFINED 1,2, |
| AMSURG CORP                 | Common equity |           |        |          |    |              |
|                             | shares        | 03232P405 | 17456  | 670340   | SH | DEFINED 1,2, |
| AMTECH SYSTEMS INC          | Common Stock  | 032332504 | 1255   | 147374   | SH | DEFINED 1,2  |
| AMYLIN PHARMACEUTICALS INC  | Common equity |           |        |          |    |              |
|                             | shares        | 032346108 | 34230  | 3008233  | SH | DEFINED 1,2, |
| ANADIGICS INC               | Common Stock  | 032515108 | 2980   | 1360653  | SH | DEFINED 1,2, |
| ANALOGIC CORP               | Common equity |           |        |          |    |              |
|                             | shares        | 032657207 | 15271  | 266402   | SH | DEFINED 1,2, |
| ANAREN INC                  | Common equity |           |        |          |    |              |
|                             | shares        | 032744104 | 5296   | 318404   | SH | DEFINED 1,2, |
| ANDERSONS INC               | Common equity |           |        |          |    |              |
|                             | shares        | 034164103 | 17313  | 396607   | SH | DEFINED 1,2, |
| ANGLOGOLD ASHANTI LTD       | American      |           |        |          |    |              |



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|                                 |                                               |           |        |          |    |                      |
|---------------------------------|-----------------------------------------------|-----------|--------|----------|----|----------------------|
| ANIXTER INTL INC                | Depository Receipt<br>Common equity<br>shares | 035128206 | 11618  | 273720   | SH | DEFINED 1,2,         |
| ANNALY CAPITAL MANAGEMENT       | Real Estate<br>Investment Trust               | 035290105 | 42005  | 704251   | SH | DEFINED 1,2,         |
| ANN INC                         | Common equity<br>shares                       | 035710409 | 251606 | 15764956 | SH | DEFINED 1,2,<br>12,1 |
| ANTARES PHARMA INC              | Common equity<br>shares                       | 035623107 | 47934  | 1934343  | SH | DEFINED 1,2,<br>12,1 |
| ARRIS GROUP INC                 | Common equity<br>shares                       | 036642106 | 3148   | 1431835  | SH | DEFINED 1,2,         |
| HACKETT GROUP INC               | Common equity<br>shares                       | 04269Q100 | 32430  | 2997152  | SH | DEFINED 1,2,         |
| ANWORTH MTG ASSET CORP          | Common equity<br>shares                       | 404609109 | 2557   | 684379   | SH | DEFINED 1,2,         |
| APCO OIL AND GAS INTL INC       | Real Estate<br>Investment Trust               | 037347101 | 19321  | 3076362  | SH | DEFINED 1,2,         |
| APOGEE ENTERPRISES INC          | Common equity<br>shares                       | 037598109 | 15225  | 1241643  | SH | DEFINED 1,2,         |
| APPLIED INDUSTRIAL TECH INC     | Common equity<br>shares                       | 03820C105 | 31662  | 900242   | SH | DEFINED 1,2,         |
| ARCH COAL INC                   | Common equity<br>shares                       | 039380100 | 107355 | 7398897  | SH | DEFINED 1,2,<br>12,1 |
| ARCTIC CAT INC                  | Common Stock                                  | 039670104 | 5346   | 236932   | SH | DEFINED 1,2          |
| ARDEN GROUP INC -CL A           | Common equity<br>shares                       | 039762109 | 2413   | 26820    | SH | DEFINED 1,2,         |
| ARENA PHARMACEUTICALS INC       | Common Stock                                  | 040047102 | 4885   | 2612896  | SH | DEFINED 1,2,         |
| ARIAD PHARMACEUTICALS INC       | Common equity<br>shares                       | 04033A100 | 45974  | 3752489  | SH | DEFINED 1,2,         |
| ARIBA INC                       | Common Stock                                  | 04033V203 | 34908  | 1243144  | SH | DEFINED 1,2,         |
| CARDIUM THERAPEUTICS INC        | Common equity<br>shares                       | 141916106 | 11     | 38600    | SH | DEFINED 1            |
| ARKANSAS BEST CORP              | Common equity<br>shares                       | 040790107 | 10787  | 559812   | SH | DEFINED 1,2,         |
| ARM HOLDINGS PLC                | American<br>Depository Receipt                | 042068106 | 418    | 15139    | SH | DEFINED 1,17         |
| ARQULE INC                      | Common equity<br>shares                       | 04269E107 | 5739   | 1017410  | SH | DEFINED 1,2,         |
| ARRAY BIOPHARMA INC             | Common equity<br>shares                       | 04269X105 | 2579   | 1192901  | SH | DEFINED 1,2          |
| ARROW ELECTRONICS INC           | Common equity<br>shares                       | 042735100 | 119326 | 3189998  | SH | DEFINED 1,2,<br>12,1 |
| ARROW FINANCIAL CORP            | Common equity<br>shares                       | 042744102 | 4658   | 198778   | SH | DEFINED 1,2,         |
| ARTESIAN RESOURCES -CL A        | Common Stock                                  | 043113208 | 2378   | 126304   | SH | DEFINED 1,2,         |
| ARTHROCARE CORP                 | Common Stock                                  | 043136100 | 18081  | 570762   | SH | DEFINED 1,2,         |
| MERITOR INC                     | Common equity<br>shares                       | 59001K100 | 10775  | 2025864  | SH | DEFINED 1,2,         |
| ASIAINFO-LINKAGE INC            | Common Stock                                  | 04518A104 | 1171   | 151103   | SH | DEFINED 1,2,         |
| ASPEN TECHNOLOGY INC            | Common Stock                                  | 045327103 | 29794  | 1717222  | SH | DEFINED 1,2,         |
| ASSOCIATED BANC-CORP            | Common equity<br>shares                       | 045487105 | 90512  | 8103524  | SH | DEFINED 1,2,<br>12   |
| ASSOCIATED ESTATES RLTY<br>CORP | Real Estate<br>Investment Trust               | 045604105 | 15797  | 990460   | SH | DEFINED 1,2,         |
| ASTEC INDUSTRIES INC            | Common equity<br>shares                       | 046224101 | 14872  | 461697   | SH | DEFINED 1,2,         |
| ASTORIA FINANCIAL CORP          | Common equity                                 |           |        |          |    |                      |

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|                           |               |           |       |         |    |              |
|---------------------------|---------------|-----------|-------|---------|----|--------------|
|                           | shares        | 046265104 | 23779 | 2800863 | SH | DEFINED 1,2, |
| ASTRONICS CORP            | Common Stock  | 046433108 | 6627  | 185074  | SH | DEFINED 1,2, |
| ATLANTIC TELE-NETWORK INC | Common equity |           |       |         |    |              |
|                           | shares        | 049079205 | 8549  | 218852  | SH | DEFINED 1,2, |
| ATLAS PIPELINE PARTNER LP | Limited       |           |       |         |    |              |
|                           | Partnership   | 049392103 | 2294  | 61754   | SH | DEFINED 1    |
| ATMOS ENERGY CORP         | Common equity |           |       |         |    |              |
|                           | shares        | 049560105 | 73543 | 2205192 | SH | DEFINED 1,2, |
|                           |               |           |       |         |    | 12,1         |
| ATRION CORP               | Common equity |           |       |         |    |              |
|                           | shares        | 049904105 | 7972  | 33194   | SH | DEFINED 1,2, |
| ATWOOD OCEANICS           | Common equity |           |       |         |    |              |
|                           | shares        | 050095108 | 56581 | 1421932 | SH | DEFINED 1,2, |
| VOXX INTERNATIONAL CORP   | Common Stock  | 91829F104 | 3714  | 439444  | SH | DEFINED 1,2  |
| AUTOBYTEL INC             | Common equity |           |       |         |    |              |
|                           | shares        | 05275N106 | 19    | 26954   | SH | DEFINED 1    |
| AUTOLIV INC               | Common equity |           |       |         |    |              |
|                           | shares        | 052800109 | 79532 | 1486785 | SH | DEFINED 1,2, |
|                           |               |           |       |         |    | 12,1         |
| SCIENTIFIC GAMES CORP     | Common equity |           |       |         |    |              |
|                           | shares        | 80874P109 | 18421 | 1899061 | 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 | M |
|-----------------------------|--------------------|-----------|---------|----------------|------------|--------------|-----------------|---|
| AVANIR PHARMACEUTICALS INC  | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 05348P401 | 4428    | 2159573        | SH         |              | DEFINED 1,2,    |   |
| CELLDEX THERAPEUTICS INC    | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 15117B103 | 1744    | 669672         | SH         |              | DEFINED 1,2     |   |
| AVATAR HOLDINGS INC         | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 053494100 | 1478    | 205412         | SH         |              | DEFINED 1,2,    |   |
| AVID TECHNOLOGY INC         | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 05367P100 | 5333    | 625132         | SH         |              | DEFINED 1,2,    |   |
| AVISTA CORP                 | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 05379B107 | 38118   | 1480446        | SH         |              | DEFINED 1,2,    |   |
| BCE INC                     | Common Stock       | 05534B760 | 487     | 11705          | SH         |              | DEFINED 1,2,    |   |
| BOK FINANCIAL CORP          | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 05561Q201 | 26407   | 480770         | SH         |              | DEFINED 1,2,    |   |
| BP PLC                      | American           |           |         |                |            |              |                 |   |
|                             | Depository Receipt | 055622104 | 1671546 | 39109612       | SH         |              | DEFINED 1,2     |   |
| BRE PROPERTIES INC          | Real Estate        |           |         |                |            |              |                 |   |
|                             | Investment Trust   | 05564E106 | 130575  | 2586643        | SH         |              | DEFINED 1,2,    |   |
|                             |                    |           |         |                |            |              | 12              |   |
| BADGER METER INC            | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 056525108 | 9336    | 317227         | SH         |              | DEFINED 1,2,    |   |
| BAKER (MICHAEL) CORP        | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 057149106 | 3384    | 172229         | SH         |              | DEFINED 1,2,    |   |
| BALCHEM CORP -CL B          | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 057665200 | 24236   | 597770         | SH         |              | DEFINED 1,2,    |   |
| BALDWIN & LYONS -CL B       | Common equity      |           |         |                |            |              |                 |   |
|                             | shares             | 057755209 | 3920    | 179686         | SH         |              | DEFINED 1,2,    |   |
| DIAMOND HILL INVESTMENT GRP | Common Stock       | 25264R207 | 3482    | 47074          | SH         |              | DEFINED 1,2     |   |
| BANCFIRST CORP/OK           | Common equity      |           |         |                |            |              |                 |   |

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|                              |                    |           |        |         |    |                  |
|------------------------------|--------------------|-----------|--------|---------|----|------------------|
|                              | shares             | 05945F103 | 4952   | 131860  | SH | DEFINED 1,2,     |
| BRADESCO BANCO               | American           |           |        |         |    |                  |
|                              | Depository Receipt | 059460303 | 110350 | 6615728 | SH | DEFINED 1,2,18   |
| BANCO BILBAO VIZCAYA         | American           |           |        |         |    |                  |
| ARGENTA                      | Depository Receipt | 05946K101 | 762    | 89036   | SH | DEFINED 1,5,     |
| BANCO SANTANDER SA           | American           |           |        |         |    |                  |
|                              | Depository Receipt | 05964H105 | 3649   | 485421  | SH | DEFINED 1,2,     |
| BANCO SANTANDER-CHILE        | American           |           |        |         |    |                  |
|                              | Depository Receipt | 05965X109 | 20039  | 264678  | SH | DEFINED 1,2,     |
| BANCOLOMBIA SA               | American           |           |        |         |    |                  |
|                              | Depository Receipt | 05968L102 | 34301  | 575936  | SH | DEFINED 1,2,     |
| BANCORP RHODE ISLAND INC     | Common equity      |           |        |         |    |                  |
|                              | shares             | 059690107 | 2651   | 66677   | SH | DEFINED 1,2,     |
| BANCORPSOUTH INC             | Common equity      |           |        |         |    |                  |
|                              | shares             | 059692103 | 41188  | 3737259 | SH | DEFINED 1,2,12,1 |
| HAMPTON ROADS BANKSHARES INC | Common equity      |           |        |         |    |                  |
|                              | shares             | 409321502 | 443    | 163388  | SH | DEFINED 1,2      |
| BANK KY FINANCIAL CORP       | Common Stock       | 062896105 | 1702   | 84952   | SH | DEFINED 1,2      |
| BANK OF MARIN BANCORP        | Common equity      |           |        |         |    |                  |
|                              | shares             | 063425102 | 3541   | 94094   | SH | DEFINED 1,2,     |
| BANK OF MONTREAL             | Common equity      |           |        |         |    |                  |
|                              | shares             | 063671101 | 5269   | 96036   | SH | DEFINED 1,2,12,1 |
| BANK MUTUAL CORP             | Common equity      |           |        |         |    |                  |
|                              | shares             | 063750103 | 2934   | 922357  | SH | DEFINED 1,2,     |
| BANK OF THE OZARKS INC       | Common equity      |           |        |         |    |                  |
|                              | shares             | 063904106 | 26963  | 909849  | SH | DEFINED 1,2,     |
| SIERRA BANCORP/CA            | Common equity      |           |        |         |    |                  |
|                              | shares             | 82620P102 | 1566   | 177786  | SH | DEFINED 1,2      |
| MITSUBISHI UFJ FINANCIAL GRP | American           |           |        |         |    |                  |
|                              | Depository Receipt | 606822104 | 43     | 10190   | SH | DEFINED 1,2      |
| BARNES GROUP INC             | Common equity      |           |        |         |    |                  |
|                              | shares             | 067806109 | 26941  | 1117404 | SH | DEFINED 1,2,     |
| BARRICK GOLD CORP            | Common equity      |           |        |         |    |                  |
|                              | shares             | 067901108 | 4712   | 104146  | SH | DEFINED 1,2,     |
| BARRETT BUSINESS SVCS INC    | Common equity      |           |        |         |    |                  |
|                              | shares             | 068463108 | 3154   | 158098  | SH | DEFINED 1,2      |
| BARRY (R G) CORP             | Common equity      |           |        |         |    |                  |
|                              | shares             | 068798107 | 1626   | 134820  | SH | DEFINED 1,2      |
| BASSETT FURNITURE INDS       | Common equity      |           |        |         |    |                  |
|                              | shares             | 070203104 | 89     | 11849   | SH | DEFINED 1,2      |
| BE AEROSPACE INC             | Common equity      |           |        |         |    |                  |
|                              | shares             | 073302101 | 82211  | 2123894 | SH | DEFINED 1,2,     |
| BEAZER HOMES USA INC         | Common equity      |           |        |         |    |                  |
|                              | shares             | 07556Q105 | 3543   | 1429057 | SH | DEFINED 1,2,     |
| BEBE STORES INC              | Common equity      |           |        |         |    |                  |
|                              | shares             | 075571109 | 6200   | 744105  | SH | DEFINED 1,2,     |
| BEL FUSE INC                 | Common equity      |           |        |         |    |                  |
|                              | shares             | 077347300 | 4753   | 253385  | SH | DEFINED 1,2      |
| BELO CORP -SER A COM         | Common equity      |           |        |         |    |                  |
|                              | shares             | 080555105 | 11974  | 1899900 | SH | DEFINED 1,2,     |
| BENIHANA INC                 | Common equity      |           |        |         |    |                  |
|                              | shares             | 082047101 | 2032   | 198734  | SH | DEFINED 1,2      |
| HARVEST NATURAL RESOURCES    | Common equity      |           |        |         |    |                  |
|                              | shares             | 41754V103 | 13401  | 1815436 | SH | DEFINED 1,2,     |
| BERKLEY (W R) CORP           | Common equity      |           |        |         |    |                  |
|                              | shares             | 084423102 | 111672 | 3247252 | SH | DEFINED 1,2,12,1 |
| BERKSHIRE HATHAWAY INC DEL   | Common equity      |           |        |         |    |                  |
|                              | shares             | 084670108 | 113841 | 992     | SH | DEFINED 1,5,     |

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|                              |                             |           |         |          |    |                  |
|------------------------------|-----------------------------|-----------|---------|----------|----|------------------|
| BERKSHIRE HATHAWAY           | Common equity shares        | 084670702 | 4960945 | 65018814 | SH | DEFINED 1,2,12,1 |
| BERKSHIRE HILLS BANCORP INC  | Common equity shares        | 084680107 | 8801    | 396431   | SH | DEFINED 1,2,12,1 |
| BERRY PETROLEUM -CL A        | Common equity shares        | 085789105 | 59539   | 1417009  | SH | DEFINED 1,2,12,1 |
| BHP BILLITON GROUP (AUS)     | American Depository Receipt | 088606108 | 5041    | 71365    | SH | DEFINED 1        |
| CAMAC ENERGY INC             | Common equity shares        | 131745101 | 834     | 827536   | SH | DEFINED 1,2,12,1 |
| BIO-RAD LABORATORIES INC     | Common equity shares        | 090572207 | 47541   | 494988   | SH | DEFINED 1,2,12,1 |
| SAVIENT PHARMACEUTICALS INC  | Common equity shares        | 80517Q100 | 3243    | 1456199  | SH | DEFINED 1,2,12,1 |
| BIO REFERENCE LABS           | Common equity shares        | 09057G602 | 8415    | 517283   | SH | DEFINED 1,2,12,1 |
| BIOANALYTICAL SYSTEMS INC    | Common Stock                | 09058M103 | 14      | 11400    | SH | DEFINED 1        |
| BIOCRYST PHARMACEUTICALS INC | Common Stock                | 09058V103 | 1357    | 550807   | SH | DEFINED 1,2,12,1 |
| ADVENTRX PHARMACEUTICALS INC | Common equity shares        | 00764X202 | 8       | 14995    | SH | DEFINED 1        |
| BIOMARIN PHARMACEUTICAL INC  | Common Stock                | 09061G101 | 63261   | 1840055  | SH | DEFINED 1,2,12,1 |
| BIOTIME INC                  | Common equity shares        | 09066L105 | 2364    | 406563   | SH | DEFINED 1,2,12,1 |
| VALEANT PHARMACEUTICALS INTL | Common equity shares        | 91911K102 | 2691    | 57601    | SH | DEFINED 1,5      |
| SYNUTRA INTERNATIONAL INC    | Common equity shares        | 87164C102 | 1574    | 309993   | SH | DEFINED 1,2,12,1 |
| BIOLASE TECHNOLOGY INC       | Common Stock                | 090911108 | 1339    | 521321   | SH | DEFINED 1,2,12,1 |
| SYNOVIS LIFE TECH INC        | Common Stock                | 87162G105 | 6019    | 216299   | SH | DEFINED 1,2,12,1 |
| BIOSPECIFICS TECHNOLOGIES CP | Common Stock                | 090931106 | 1141    | 68608    | SH | DEFINED 1,2,12,1 |
| ONCOTHYREON INC              | Common equity shares        | 682324108 | 5166    | 681836   | SH | DEFINED 1,2,12,1 |
| AUTHENTIDATE HOLDING CORP    | Common equity shares        | 052666104 | 16      | 23900    | SH | DEFINED 1        |
| BLACK BOX CORP               | Common equity shares        | 091826107 | 11658   | 415791   | SH | DEFINED 1,2,12,1 |
| BLACK HILLS CORP             | Common equity shares        | 092113109 | 129686  | 3862075  | SH | DEFINED 1,2,12,1 |
| BLACKROCK INC                | Common equity shares        | 09247X101 | 631109  | 3540802  | SH | DEFINED 1,2,12,1 |
| BLOUNT INTL INC              | Common equity shares        | 095180105 | 13726   | 945355   | SH | DEFINED 1,2,12,1 |
| BLUEGREEN CORP               | Common equity shares        | 096231105 | 32      | 11708    | SH | DEFINED 1        |
| BLYTH INC                    | Common equity shares        | 09643P207 | 8160    | 143640   | SH | DEFINED 1,2,12,1 |
| BOB EVANS FARMS              | Common equity shares        | 096761101 | 31873   | 950458   | SH | DEFINED 1,2,12,1 |
| BON-TON STORES INC           | Common equity shares        | 09776J101 | 782     | 232845   | SH | DEFINED 1,2,12,1 |
| OCLARO INC                   | Common Stock                | 67555N206 | 2806    | 994621   | SH | DEFINED 1,2,12,1 |
| BORGWARNER INC               | Common equity shares        | 099724106 | 251105  | 3939605  | SH | DEFINED 1,2,12,1 |
| BOSTON BEER INC -CL A        | Common equity shares        | 100557107 | 19949   | 183780   | SH | DEFINED 1,2,12,1 |
| BOSTON PRIVATE FINL          | Common equity               |           |         |          |    |                  |

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|                             |                  |           |        |         |    |              |
|-----------------------------|------------------|-----------|--------|---------|----|--------------|
| HOLDINGS                    | shares           | 101119105 | 19633  | 2472336 | SH | DEFINED 1,2, |
| BOTTOMLINE TECHNOLOGIES INC | Common Stock     | 101388106 | 16559  | 714730  | SH | DEFINED 1,2, |
| BOYD GAMING CORP            | Common equity    |           |        |         |    |              |
|                             | shares           | 103304101 | 8836   | 1184456 | SH | DEFINED 1,2, |
| BRADY CORP                  | Common equity    |           |        |         |    |              |
|                             | shares           | 104674106 | 108183 | 3426868 | SH | DEFINED 1,2, |
| BRANDYWINE REALTY TRUST     | Real Estate      |           |        |         |    |              |
|                             | Investment Trust | 105368203 | 32898  | 3462475 | SH | DEFINED 1,2, |
| BRIDGE BANCORP INC          | Common equity    |           |        |         |    |              |
|                             | shares           | 108035106 | 2263   | 113629  | SH | DEFINED 1,2, |
| BRIGGS & STRATTON           | Common equity    |           |        |         |    |              |
|                             | shares           | 109043109 | 18135  | 1170845 | SH | DEFINED 1,2, |
| BRIGHTPOINT INC             | Common equity    |           |        |         |    |              |
|                             | shares           | 109473405 | 18588  | 1727484 | SH | DEFINED 1,2, |
| CINCINNATI BELL INC         | Common equity    |           |        |         |    |              |
|                             | shares           | 171871106 | 15638  | 5160708 | SH | DEFINED 1,2, |
| BROOKLINE BANCORP INC       | Common equity    |           |        |         |    |              |
|                             | shares           | 11373M107 | 10520  | 1246226 | SH | DEFINED 1,2, |
| BROWN & BROWN INC           | Common equity    |           |        |         |    |              |
|                             | shares           | 115236101 | 63306  | 2797474 | SH | DEFINED 1,2, |
| BROWN FORMAN CORP           | Common equity    |           |        |         |    |              |
|                             | shares           | 115637100 | 1364   | 17200   | SH | DEFINED 1,2, |
| BROWN SHOE CO INC           | Common equity    |           |        |         |    |              |
|                             | shares           | 115736100 | 14447  | 1623618 | SH | DEFINED 1,2, |
| BRUKER CORP                 | Common equity    |           |        |         |    |              |
|                             | shares           | 116794108 | 10152  | 817523  | SH | DEFINED 1,2, |
| MATERION CORP               | Common equity    |           |        |         |    |              |
|                             | shares           | 576690101 | 17780  | 732293  | SH | DEFINED 1,2, |

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| ISSUER                     | CLASS            | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/ PUT/<br>PRN CALL | DISCRE-<br>TION    | M |
|----------------------------|------------------|-----------|--------|----------------|----------------------|--------------------|---|
| BRYN MAWR BANK CORP        | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 117665109 | 3439   | 176370         | SH                   | DEFINED 1,2,       |   |
| BUCKEYE PARTNERS LP        | Limited          |           |        |                |                      |                    |   |
|                            | Partnership      | 118230101 | 8332   | 130227         | SH                   | DEFINED 1          |   |
| BUCKEYE TECHNOLOGIES INC   | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 118255108 | 29320  | 876791         | SH                   | DEFINED 1,2,       |   |
| BUCKLE INC                 | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 118440106 | 29323  | 717393         | SH                   | DEFINED 1,2,       |   |
| INCONTACT INC              | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 45336E109 | 2023   | 456918         | SH                   | DEFINED 1,2,       |   |
| CBL & ASSOCIATES PPTYS INC | Real Estate      |           |        |                |                      |                    |   |
|                            | Investment Trust | 124830100 | 77541  | 4938768        | SH                   | DEFINED 1,2,<br>17 |   |
| CDI CORP                   | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 125071100 | 3943   | 285473         | SH                   | DEFINED 1,2,       |   |
| CEC ENTERTAINMENT INC      | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 125137109 | 15507  | 450011         | SH                   | DEFINED 1,2,       |   |
| CH ENERGY GROUP INC        | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 12541M102 | 21144  | 362160         | SH                   | DEFINED 1,2,       |   |
| C H ROBINSON WORLDWIDE INC | Common equity    |           |        |                |                      |                    |   |
|                            | shares           | 12541W209 | 397450 | 5695509        | SH                   | DEFINED 1,2,       |   |

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|                             |                    |           |        |            |         |      |
|-----------------------------|--------------------|-----------|--------|------------|---------|------|
|                             |                    |           |        |            |         | 12,1 |
| CLECO CORP                  | Common equity      |           |        |            |         |      |
|                             | shares             | 12561W105 | 76636  | 2011305 SH | DEFINED | 1,2, |
| CENTRAL PACIFIC FINANCIAL   | Common equity      |           |        |            |         |      |
| CP                          | shares             | 154760409 | 2974   | 230225 SH  | DEFINED | 1,2, |
| CSS INDUSTRIES INC          | Common equity      |           |        |            |         |      |
|                             | shares             | 125906107 | 3736   | 187543 SH  | DEFINED | 1,2, |
| CNA FINANCIAL CORP          | Common equity      |           |        |            |         |      |
|                             | shares             | 126117100 | 12795  | 478455 SH  | DEFINED | 1,2, |
| CNB FINANCIAL CORP/PA       | Common equity      |           |        |            |         |      |
|                             | shares             | 126128107 | 3185   | 201902 SH  | DEFINED | 1,2, |
| CNOOC LTD                   | American           |           |        |            |         |      |
|                             | Depository Receipt | 126132109 | 1238   | 7083 SH    | DEFINED | 1,6  |
| CSG SYSTEMS INTL INC        | Common equity      |           |        |            |         |      |
|                             | shares             | 126349109 | 13392  | 910160 SH  | DEFINED | 1,2, |
| CTS CORP                    | Common equity      |           |        |            |         |      |
|                             | shares             | 126501105 | 7211   | 783748 SH  | DEFINED | 1,2, |
| CVB FINANCIAL CORP          | Common equity      |           |        |            |         |      |
|                             | shares             | 126600105 | 28112  | 2803325 SH | DEFINED | 1,2, |
| BELDEN INC                  | Common equity      |           |        |            |         |      |
|                             | shares             | 077454106 | 35835  | 1076643 SH | DEFINED | 1,2, |
| BLUE COAT SYSTEMS INC       | Common equity      |           |        |            |         |      |
|                             | shares             | 09534T508 | 23109  | 907901 SH  | DEFINED | 1,2, |
| CABOT CORP                  | Common equity      |           |        |            |         |      |
|                             | shares             | 127055101 | 138284 | 4302735 SH | DEFINED | 1,2, |
| CABOT OIL & GAS CORP        | Common equity      |           |        |            |         |      |
|                             | shares             | 127097103 | 362207 | 4772229 SH | DEFINED | 1,2, |
|                             |                    |           |        |            |         | 12,1 |
| CABOT MICROELECTRONICS CORP | Common equity      |           |        |            |         |      |
|                             | shares             | 12709P103 | 27165  | 574950 SH  | DEFINED | 1,2, |
| CACHE INC                   | Common equity      |           |        |            |         |      |
|                             | shares             | 127150308 | 71     | 11240 SH   | DEFINED | 1    |
| CADIZ INC                   | Common equity      |           |        |            |         |      |
|                             | shares             | 127537207 | 2458   | 254891 SH  | DEFINED | 1,2, |
| HELIX ENERGY SOLUTIONS      | Common equity      |           |        |            |         |      |
| GROUP                       | shares             | 42330P107 | 64914  | 4108446 SH | DEFINED | 1,2, |
|                             |                    |           |        |            |         | 12,1 |
| CAL-MAINE FOODS INC         | Common Stock       | 128030202 | 11395  | 311416 SH  | DEFINED | 1,2, |
| CALGON CARBON CORP          | Common equity      |           |        |            |         |      |
|                             | shares             | 129603106 | 18878  | 1201924 SH | DEFINED | 1,2, |
| CALAMP CORP                 | Common equity      |           |        |            |         |      |
|                             | shares             | 128126109 | 71     | 16616 SH   | DEFINED | 1    |
| CALIFORNIA WATER SERVICE GP | Common equity      |           |        |            |         |      |
|                             | shares             | 130788102 | 17822  | 976041 SH  | DEFINED | 1,2, |
| CALLAWAY GOLF CO            | Common equity      |           |        |            |         |      |
|                             | shares             | 131193104 | 7319   | 1323839 SH | DEFINED | 1,2, |
| CALLON PETROLEUM CO/DE      | Common equity      |           |        |            |         |      |
|                             | shares             | 13123X102 | 3459   | 696279 SH  | DEFINED | 1,2, |
| CAMBREX CORP                | Common equity      |           |        |            |         |      |
|                             | shares             | 132011107 | 4616   | 642873 SH  | DEFINED | 1,2, |
| CAMDEN NATIONAL CORP        | Common equity      |           |        |            |         |      |
|                             | shares             | 133034108 | 5070   | 155559 SH  | DEFINED | 1,2, |
| CANADIAN NATIONAL RAILWAY   | Common equity      |           |        |            |         |      |
| CO                          | shares             | 136375102 | 213    | 2700 SH    | DEFINED | 1,8  |
| ICONIX BRAND GROUP INC      | Common equity      |           |        |            |         |      |
|                             | shares             | 451055107 | 29230  | 1794536 SH | DEFINED | 1,2, |
| CANTEL MEDICAL CORP         | Common equity      |           |        |            |         |      |
|                             | shares             | 138098108 | 9105   | 325931 SH  | DEFINED | 1,2, |
| CAPITAL CITY BK GROUP INC   | Common equity      |           |        |            |         |      |
|                             | shares             | 139674105 | 2068   | 216872 SH  | DEFINED | 1,2, |
| CAPITAL BANK CORP/NC        | Common equity      |           |        |            |         |      |
|                             | shares             | 139793103 | 330    | 164471 SH  | DEFINED | 1,2, |

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|                                    |                    |           |         |             |         |          |
|------------------------------------|--------------------|-----------|---------|-------------|---------|----------|
| CAPITAL SENIOR LIVING CORP         | Common equity      |           |         |             |         |          |
|                                    | shares             | 140475104 | 3767    | 474353 SH   | DEFINED | 1,2      |
| CAPITAL SOUTHWEST CORP             | Common Stock       | 140501107 | 4213    | 51704 SH    | DEFINED | 1,2      |
| CAPITAL TRUST INC/MD               | Real Estate        |           |         |             |         |          |
|                                    | Investment Trust   | 14052H506 | 37      | 15933 SH    | DEFINED | 1        |
| CAPITOL FEDERAL FINL INC           | Common equity      |           |         |             |         |          |
|                                    | shares             | 14057J101 | 23424   | 2029579 SH  | DEFINED | 1,2      |
| CAPSTONE TURBINE CORP              | Common equity      |           |         |             |         |          |
|                                    | shares             | 14067D102 | 5318    | 4582463 SH  | DEFINED | 1,2      |
| CAPSTEAD MORTGAGE CORP             | Real Estate        |           |         |             |         |          |
|                                    | Investment Trust   | 14067E506 | 23284   | 1871512 SH  | DEFINED | 1,2      |
| CARBO CERAMICS INC                 | Common equity      |           |         |             |         |          |
|                                    | shares             | 140781105 | 61525   | 498859 SH   | DEFINED | 1,2      |
| CARDINAL FINANCIAL CORP            | Common equity      |           |         |             |         |          |
|                                    | shares             | 14149F109 | 5901    | 549456 SH   | DEFINED | 1,2      |
| CARLISLE COS INC                   | Common equity      |           |         |             |         |          |
|                                    | shares             | 142339100 | 56123   | 1267057 SH  | DEFINED | 1,2      |
| CARPENTER TECHNOLOGY CORP          | Common equity      |           |         |             |         |          |
|                                    | shares             | 144285103 | 74680   | 1450690 SH  | DEFINED | 1,2      |
| CARRIZO OIL & GAS INC              | Common equity      |           |         |             |         |          |
|                                    | shares             | 144577103 | 31916   | 1211330 SH  | DEFINED | 1,2      |
| CASCADE BANCORP                    | Common equity      |           |         |             |         |          |
|                                    | shares             | 147154207 | 370     | 84077 SH    | DEFINED | 1,2      |
| CASCADE CORP                       | Common equity      |           |         |             |         |          |
|                                    | shares             | 147195101 | 9046    | 191723 SH   | DEFINED | 1,2      |
| CASELLA WASTE SYS INC -CL A        | Common equity      |           |         |             |         |          |
|                                    | shares             | 147448104 | 2689    | 419610 SH   | DEFINED | 1,2      |
| CASEYS GENERAL STORES INC          | Common equity      |           |         |             |         |          |
|                                    | shares             | 147528103 | 53898   | 1046289 SH  | DEFINED | 1,2      |
| CASH AMERICA INTL INC              | Common equity      |           |         |             |         |          |
|                                    | shares             | 14754D100 | 32101   | 688407 SH   | DEFINED | 1,2      |
| CASS INFORMATION SYSTEMS INC       | Common equity      |           |         |             |         |          |
|                                    | shares             | 14808P109 | 6632    | 182233 SH   | DEFINED | 1,2      |
| CASTLE (A M) & CO                  | Common equity      |           |         |             |         |          |
|                                    | shares             | 148411101 | 3177    | 335253 SH   | DEFINED | 1,2      |
| CATHAY GENERAL BANCORP             | Common equity      |           |         |             |         |          |
|                                    | shares             | 149150104 | 48949   | 3278479 SH  | DEFINED | 1,2      |
| CATO CORP -CL A                    | Common equity      |           |         |             |         |          |
|                                    | shares             | 149205106 | 23520   | 971894 SH   | DEFINED | 1,2      |
| JAGUAR MINING INC COMMON STOCK CAD | Common Stock       | 47009M103 | 10148   | 1590680 SH  | DEFINED | 1,2      |
| CEDAR REALTY TRUST INC             | Real Estate        |           |         |             |         |          |
|                                    | Investment Trust   | 150602209 | 7696    | 1786077 SH  | DEFINED | 1,2      |
| CEL-SCI CORP                       | Common equity      |           |         |             |         |          |
|                                    | shares             | 150837409 | 30      | 104456 SH   | DEFINED | 1        |
| CELADON GROUP INC                  | Common Stock       | 150838100 | 6349    | 537610 SH   | DEFINED | 1,2      |
| CELL THERAPEUTICS INC              | Common Stock       | 150934602 | 3502    | 3019026 SH  | DEFINED | 1,2      |
| CELESTICA INC                      | Common equity      |           |         |             |         |          |
|                                    | shares             | 15101Q108 | 182     | 24799 SH    | DEFINED | 1,2      |
| CELGENE CORP                       | Common equity      |           |         |             |         |          |
|                                    | shares             | 151020104 | 1111767 | 16446278 SH | DEFINED | 1,2,12,1 |
| CELSION CORP                       | Common Stock       | 15117N305 | 18      | 10444 SH    | DEFINED | 1        |
| CEMEX SAB DE CV                    | American           |           |         |             |         |          |
|                                    | Depository Receipt | 151290889 | 4674    | 867566 SH   | DEFINED | 1,6      |
| CENTER BANCORP INC                 | Common equity      |           |         |             |         |          |
|                                    | shares             | 151408101 | 1478    | 151031 SH   | DEFINED | 1,2      |
| CENTERSTATE BANKS INC              | Common equity      |           |         |             |         |          |
|                                    | shares             | 15201P109 | 3252    | 490992 SH   | DEFINED | 1,2      |
| CENTRAIS ELETRICAS BRASILEIR       | American           |           |         |             |         |          |
|                                    | Depository Receipt | 15234Q108 | 2610    | 179874 SH   | DEFINED | 1,2      |
| ELETROBRAS-CENTR ELETR BRAS        | Depository Receipt | 15234Q207 | 6261    | 644808 SH   | DEFINED | 1,2      |

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|                            |                      |           |        |          |    |                   |
|----------------------------|----------------------|-----------|--------|----------|----|-------------------|
| CENTRAL EUROPEAN DIST CORP | Common equity shares | 153435102 | 6084   | 1391304  | SH | DEFINED 1,2,      |
| CENTRAL VERMONT PUB SERV   | Common equity shares | 155771108 | 9613   | 273825   | SH | DEFINED 1,2,      |
| CENTURY ALUMINUM CO        | Common equity shares | 156431108 | 28426  | 3340464  | SH | DEFINED 1,2,      |
| CENTURY BANCORP INC/MA     | Common equity shares | 156432106 | 1806   | 63915    | SH | DEFINED 1,2,      |
| CBIZ INC                   | Common equity shares | 124805102 | 5733   | 938649   | SH | DEFINED 1,2,      |
| CENTURY CASINOS INC        | Common equity shares | 156492100 | 33     | 12905    | SH | DEFINED 1         |
| CEPHEID INC                | Common Stock         | 15670R107 | 61175  | 1777772  | SH | DEFINED 1,2,      |
| CERADYNE INC               | Common equity shares | 156710105 | 15419  | 575755   | SH | DEFINED 1,2,      |
| ARBITRON INC               | Common equity shares | 03875Q108 | 21849  | 634828   | SH | DEFINED 1,2,      |
| CERNER CORP                | Common equity shares | 156782104 | 322499 | 5265103  | SH | DEFINED 1,2, 12,1 |
| COCA-COLA ENTERPRISES INC  | Common equity shares | 19122T109 | 404996 | 15709628 | SH | DEFINED 1,2, 12,1 |
| CERUS CORP                 | Common equity shares | 157085101 | 2100   | 750579   | SH | DEFINED 1,2       |
| CHARLES & COLVARD LTD      | Common equity shares | 159765106 | 26     | 10104    | SH | DEFINED 1         |
| CRA INTERNATIONAL INC      | Common equity shares | 12618T105 | 4467   | 224983   | SH | DEFINED 1,2,      |
| CHARMING SHOPPES INC       | Common equity shares | 161133103 | 18233  | 3721522  | SH | DEFINED 1,2,      |
| CHASE CORP                 | Common equity shares | 16150R104 | 1439   | 103652   | SH | DEFINED 1,2       |
| CHECKPOINT SYSTEMS INC     | Common equity shares | 162825103 | 10001  | 914481   | SH | DEFINED 1,2,      |

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| ISSUER                    | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | M |
|---------------------------|----------------------|-----------|-------|-------------|-------------------|--------------|---|
| CHEESECAKE FACTORY INC    | Common equity shares | 163072101 | 49647 | 1691581     | SH                | DEFINED 1,2, |   |
| CHEMED CORP               | Common equity shares | 16359R103 | 25929 | 506279      | SH                | DEFINED 1,2, |   |
| CHEMICAL FINANCIAL CORP   | Common equity shares | 163731102 | 13306 | 624106      | SH                | DEFINED 1,2, |   |
| CHENIERE ENERGY INC       | Common equity shares | 16411R208 | 14241 | 1638767     | SH                | DEFINED 1,2, |   |
| CHEROKEE INC/DE           | Common equity shares | 16444H102 | 1743  | 149130      | SH                | DEFINED 1,2, |   |
| CHESAPEAKE UTILITIES CORP | Common equity shares | 165303108 | 8814  | 203309      | SH                | DEFINED 1,2, |   |
| BJ'S RESTAURANTS INC      | Common equity shares | 09180C106 | 22175 | 489356      | SH                | DEFINED 1,2, |   |



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|                              |                      |           |        |          |    |                  |
|------------------------------|----------------------|-----------|--------|----------|----|------------------|
| CHILDRENS PLACE RETAIL STRS  | Common equity shares | 168905107 | 38597  | 726552   | SH | DEFINED 1,2,     |
| CHINA MOBILE LTD             | American             |           |        |          |    |                  |
| CHINA PETROLEUM & CHEM CORP  | Depository Receipt   | 16941M109 | 1280   | 26395    | SH | DEFINED 1,6      |
| CHINA UNICOM (HONG KONG) LTD | American             |           |        |          |    |                  |
|                              | Depository Receipt   | 16941R108 | 1061   | 10094    | SH | DEFINED 1,6      |
| CHOICE HOTELS INTL INC       | American             |           |        |          |    |                  |
|                              | Depository Receipt   | 16945R104 | 565    | 26764    | SH | DEFINED 1,6      |
| ECHO THERAPEUTICS INC        | Common equity shares | 169905106 | 11997  | 315415   | SH | DEFINED 1,2,     |
| CHRISTOPHER & BANKS CORP     | Common equity shares | 27876L107 | 41     | 18200    | SH | DEFINED 1        |
| CHURCH & DWIGHT INC          | Common equity shares | 171046105 | 1742   | 745553   | SH | DEFINED 1,2,     |
|                              | Common equity shares | 171340102 | 187877 | 4105770  | SH | DEFINED 1,2,12,1 |
| CHURCHILL DOWNS INC          | Common equity shares | 171484108 | 11777  | 225929   | SH | DEFINED 1,2,     |
| CIBER INC                    | Common equity shares | 17163B102 | 5459   | 1415143  | SH | DEFINED 1,2,     |
| CIRCOR INTL INC              | Common equity shares | 17273K109 | 12395  | 351009   | SH | DEFINED 1,2,     |
| CIRRUS LOGIC INC             | Common equity shares | 172755100 | 22675  | 1430349  | SH | DEFINED 1,2,     |
| READING INTL INC -CL A       | Common Stock         | 755408101 | 60     | 14100    | SH | DEFINED 1        |
| CITIZENS & NORTHERN CORP     | Common equity shares | 172922106 | 3818   | 206864   | SH | DEFINED 1,2      |
| CITIZENS REPUBLIC BANCORP    | Common Stock         | 174420307 | 402    | 35159    | SH | DEFINED 1,8      |
| CITIZENS INC                 | Common equity shares | 174740100 | 6596   | 680626   | SH | DEFINED 1,2,     |
| CITY HOLDING CO              | Common equity shares | 177835105 | 16017  | 472690   | SH | DEFINED 1,2,     |
| CITY NATIONAL CORP           | Common equity shares | 178566105 | 89102  | 2016821  | SH | DEFINED 1,2,     |
| CLARCOR INC                  | Common equity shares | 179895107 | 84380  | 1687937  | SH | DEFINED 1,2,     |
| BLACK DIAMOND INC            | Common Stock         | 09202G101 | 1252   | 167610   | SH | DEFINED 1,2      |
| CLEAN HARBORS INC            | Common Stock         | 184496107 | 98879  | 1551562  | SH | DEFINED 1,2,12,1 |
| CLIFFS NATURAL RESOURCES INC | Common equity shares | 18683K101 | 360229 | 5777469  | SH | DEFINED 1,2,12,1 |
| COCA-COLA BTLNG CONS         | Common equity shares | 191098102 | 5347   | 91335    | SH | DEFINED 1,2,     |
| COCA-COLA FEMSA SAB DE CV    | American             |           |        |          |    |                  |
|                              | Depository Receipt   | 191241108 | 11643  | 122275   | SH | DEFINED 1,6      |
| COEUR D'ALENE MINES CORP     | Common equity shares | 192108504 | 67671  | 2803294  | SH | DEFINED 1,2,18   |
| COGNEX CORP                  | Common equity shares | 192422103 | 31400  | 877311   | SH | DEFINED 1,2,     |
| COGNIZANT TECH SOLUTIONS     | Common equity shares | 192446102 | 764830 | 11892957 | SH | DEFINED 1,2,12,1 |
| COHERENT INC                 | Common Stock         | 192479103 | 26607  | 508989   | SH | DEFINED 1,2,     |
| COHU INC                     | Common equity shares | 192576106 | 6244   | 550341   | SH | DEFINED 1,2,     |
| COINSTAR INC                 | Common equity shares | 19259P300 | 33657  | 737402   | SH | DEFINED 1,2,     |
| COLDWATER CREEK INC          | Common equity shares | 193068103 | 1440   | 1220732  | SH | DEFINED 1,2,     |

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|                              |                              |           |        |         |    |                   |
|------------------------------|------------------------------|-----------|--------|---------|----|-------------------|
| COLE KENNETH PROD INC -CL A  | Common equity shares         | 193294105 | 1922   | 181549  | SH | DEFINED 1,2       |
| COLONIAL PROPERTIES TRUST    | Real Estate Investment Trust | 195872106 | 62963  | 3018287 | SH | DEFINED 1,2,      |
| COBIZ FINANCIAL INC          | Common equity shares         | 190897108 | 3325   | 575868  | SH | DEFINED 1,2       |
| COLUMBIA BANKING SYSTEM INC  | Common equity shares         | 197236102 | 20938  | 1086478 | SH | DEFINED 1,2,      |
| KODIAK OIL & GAS CORP        | Common equity shares         | 50015Q100 | 46930  | 4939548 | SH | DEFINED 1,2,      |
| COLUMBIA LABORATORIES INC    | Common equity shares         | 197779101 | 2899   | 1159313 | SH | DEFINED 1,2       |
| COLUMBIA SPORTSWEAR CO       | Common equity shares         | 198516106 | 10807  | 232173  | SH | DEFINED 1,2,      |
| COLUMBUS MCKINNON CORP       | Common equity shares         | 199333105 | 4635   | 365400  | SH | DEFINED 1,2,      |
| COMFORT SYSTEMS USA INC      | Common equity shares         | 199908104 | 9385   | 875608  | SH | DEFINED 1,2,      |
| COMCAST CORP NEW             | Common equity shares         | 20030N200 | 108750 | 4615756 | SH | DEFINED 1,2, 12,1 |
| COMMERCE BANCSHARES INC      | Common equity shares         | 200525103 | 225670 | 5920106 | SH | DEFINED 1,2, 12,1 |
| COMMERCIAL METALS            | Common equity shares         | 201723103 | 59357  | 4291408 | SH | DEFINED 1,2,      |
| NATIONAL RETAIL PROPERTIES   | Real Estate Investment Trust | 637417106 | 95553  | 3622256 | SH | DEFINED 1,2, 12   |
| COMMUNITY BANK SYSTEM INC    | Common equity shares         | 203607106 | 31044  | 1116652 | SH | DEFINED 1,2,      |
| COMMUNICATIONS SYSTEMS INC   | Common equity shares         | 203900105 | 1570   | 111633  | SH | DEFINED 1,2       |
| COMMUNITY TRUST BANCORP INC  | Common equity shares         | 204149108 | 7959   | 270520  | SH | DEFINED 1,2,      |
| CIA ENERGETICA DE MINAS      | American Depository Receipt  | 204409601 | 16805  | 944607  | SH | DEFINED 1,2, 18   |
| CIA BRASILEIRA DE DISTRIB    | American Depository Receipt  | 20440T201 | 3913   | 107440  | SH | DEFINED 1,2, 18   |
| COMPANHIA SIDERURGICA NACION | American Depository Receipt  | 20440W105 | 10709  | 1309320 | SH | DEFINED 1,2, 18   |
| VALE S A                     | American Depository Receipt  | 91912E204 | 96981  | 4707914 | SH | DEFINED 1,2, 10   |
| COPEL-CIA PARANAENSE ENERGIA | American Depository Receipt  | 20441B407 | 14509  | 691621  | SH | DEFINED 1,2,      |
| CIA DE BEBIDAS DAS AMERICAS  | American Depository Receipt  | 20441W203 | 140877 | 3903421 | SH | DEFINED 1,2, 10,1 |
| COMPANIA CERVECERIAS UNIDAS  | American Depository Receipt  | 204429104 | 9003   | 142649  | SH | DEFINED 1,2,      |
| COMPUCREDIT HOLDINGS CORP    | Common equity shares         | 20478T107 | 62     | 17108   | SH | DEFINED 1         |
| COMPUTER TASK GROUP INC      | Common Stock                 | 205477102 | 3870   | 274857  | SH | DEFINED 1,2       |
| COMPX INTERNATIONAL INC      | Common Stock                 | 20563P101 | 162    | 11059   | SH | DEFINED 1,2       |
| COMSTOCK RESOURCES INC       | Common equity shares         | 205768203 | 32025  | 2092893 | SH | DEFINED 1,2,      |
| COMTECH TELECOMMUN           | Common equity shares         | 205826209 | 18875  | 659602  | SH | DEFINED 1,2,      |

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|                             |                              |           |        |         |    |                   |
|-----------------------------|------------------------------|-----------|--------|---------|----|-------------------|
| CONCEPTUS INC               | Common Stock                 | 206016107 | 7766   | 614211  | SH | DEFINED 1,2,      |
| CONCUR TECHNOLOGIES INC     | Common equity shares         | 206708109 | 77168  | 1519274 | SH | DEFINED 1,2,      |
| CONMED CORP                 | Common equity shares         | 207410101 | 16034  | 624600  | SH | DEFINED 1,2,      |
| CONNECTICUT WATER SVC INC   | Common equity shares         | 207797101 | 4636   | 170855  | SH | DEFINED 1,2,      |
| MAJESCO ENTERTAINMENT CO    | Common equity shares         | 560690208 | 63     | 25557   | SH | DEFINED 1         |
| CONSOL ENERGY INC           | Common equity shares         | 20854P109 | 360182 | 9814264 | SH | DEFINED 1,2, 12,1 |
| CONSOLIDATED GRAPHICS INC   | Common equity shares         | 209341106 | 10357  | 214557  | SH | DEFINED 1,2,      |
| CONSOLIDATED TOMOKA LAND CO | Common equity shares         | 210226106 | 2711   | 100110  | SH | DEFINED 1,2,      |
| CONTANGO OIL & GAS CO       | Common equity shares         | 21075N204 | 26768  | 460084  | SH | DEFINED 1,2,      |
| COOPER COMPANIES INC        | Common equity shares         | 216648402 | 80255  | 1138060 | SH | DEFINED 1,2,      |
| COPART INC                  | Common equity shares         | 217204106 | 62551  | 1306199 | SH | DEFINED 1,2,      |
| CORN PRODUCTS INTL INC      | Common equity shares         | 219023108 | 90874  | 1728099 | SH | DEFINED 1,2,      |
| NEOSTEM INC                 | Common equity shares         | 640650305 | 266    | 522086  | SH | DEFINED 1,2       |
| CORPORATE EXECUTIVE BRD CO  | Common Stock                 | 21988R102 | 42388  | 1112591 | SH | DEFINED 1,2,      |
| CORRECTIONS CORP AMER       | Common equity shares         | 22025Y407 | 50679  | 2488083 | SH | DEFINED 1,2,      |
| CORVEL CORP                 | Common equity shares         | 221006109 | 6696   | 129491  | SH | DEFINED 1,2,      |
| COST PLUS INC               | Common equity shares         | 221485105 | 3042   | 311847  | SH | DEFINED 1,2       |
| COSTAR GROUP INC            | Common equity shares         | 22160N109 | 32167  | 482082  | SH | DEFINED 1,2,      |
| COURIER CORP                | Common equity shares         | 222660102 | 2486   | 211969  | SH | DEFINED 1,2       |
| COUSINS PROPERTIES INC      | Real Estate Investment Trust | 222795106 | 18746  | 2924738 | SH | DEFINED 1,2,      |
| COVENANT TRANSPORTATION GRP | Common equity shares         | 22284P105 | 307    | 102933  | SH | DEFINED 1,2       |
| CRAWFORD & CO               | Common equity shares         | 224633107 | 2973   | 482231  | SH | DEFINED 1,2       |
| CRAY INC                    | Common Stock                 | 225223304 | 4741   | 732233  | SH | DEFINED 1,2,      |
| CREDIT ACCEPTANCE CORP      | Common Stock                 | 225310101 | 11803  | 143460  | SH | DEFINED 1,2,      |

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| ISSUER                  | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | M |
|-------------------------|----------------------|-----------|--------|-------------|-------------------|--------------|---|
| CROSS (A.T.) & CO -CL A | Common equity shares | 227478104 | 1594   | 141267      | SH                | DEFINED 1,2  |   |
| CROWN CASTLE INTL CORP  | Common equity shares | 228227104 | 206129 | 4601268     | SH                | DEFINED 1,2, |   |

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|                            |                      |           |        |             |         |      |
|----------------------------|----------------------|-----------|--------|-------------|---------|------|
| CROWN HOLDINGS INC         | Common equity shares | 228368106 | 98332  | 2928257 SH  | DEFINED | 12,1 |
| AMERICA'S CAR-MART INC     | Common equity shares | 03062T105 | 7286   | 185890 SH   | DEFINED | 12,1 |
| CROWN MEDIA HOLDINGS INC   | Common equity shares | 228411104 | 569    | 471659 SH   | DEFINED | 1,2  |
| CRYOLIFE INC               | Common equity shares | 228903100 | 3988   | 831278 SH   | DEFINED | 1,2  |
| CUBIC CORP                 | Common equity shares | 229669106 | 15934  | 365624 SH   | DEFINED | 1,2  |
| CUBIC ENERGY INC           | Common equity shares | 229675103 | 15     | 23500 SH    | DEFINED | 1    |
| CUBIST PHARMACEUTICALS INC | Common equity shares | 229678107 | 65599  | 1655679 SH  | DEFINED | 1,2  |
| CULLEN/FROST BANKERS INC   | Common equity shares | 229899109 | 108329 | 2047492 SH  | DEFINED | 12,1 |
| CURIS INC                  | Common equity shares | 231269101 | 6369   | 1360613 SH  | DEFINED | 1,2  |
| CURTISS-WRIGHT CORP        | Common equity shares | 231561101 | 35358  | 1000687 SH  | DEFINED | 1,2  |
| CYBERONICS INC             | Common Stock         | 23251P102 | 19342  | 577318 SH   | DEFINED | 1,2  |
| CYMER INC                  | Common equity shares | 232572107 | 34687  | 697076 SH   | DEFINED | 1,2  |
| CYPRESS SEMICONDUCTOR CORP | Common Stock         | 232806109 | 63007  | 3730298 SH  | DEFINED | 1,2  |
| CYTRX CORP                 | Common equity shares | 232828301 | 17     | 64241 SH    | DEFINED | 1    |
| OPKO HEALTH INC            | Common equity shares | 68375N103 | 16910  | 3450854 SH  | DEFINED | 1,2  |
| AVIAT NETWORKS INC         | Common Stock         | 05366Y102 | 2355   | 1286812 SH  | DEFINED | 1,2  |
| DSP GROUP INC              | Common equity shares | 23332B106 | 2784   | 534477 SH   | DEFINED | 1,2  |
| DXP ENTERPRISES INC        | Common equity shares | 233377407 | 5578   | 173207 SH   | DEFINED | 1,2  |
| DAKTRONICS INC             | Common equity shares | 234264109 | 6954   | 726742 SH   | DEFINED | 1,2  |
| COVANTA HOLDING CORP       | Common equity shares | 22282E102 | 16994  | 1241164 SH  | DEFINED | 1,2  |
| DARLING INTERNATIONAL INC  | Common equity shares | 237266101 | 31691  | 2384682 SH  | DEFINED | 1,2  |
| DATALINK CORP              | Common equity shares | 237934104 | 96     | 11583 SH    | DEFINED | 1    |
| DAVITA INC                 | Common equity shares | 23918K108 | 265034 | 3496024 SH  | DEFINED | 12,1 |
| DAWSON GEOPHYSICAL CO      | Common equity shares | 239359102 | 6569   | 166127 SH   | DEFINED | 1,2  |
| DECKERS OUTDOOR CORP       | Common equity shares | 243537107 | 65890  | 871889 SH   | DEFINED | 1,2  |
| DELPHI FINANCIAL GROUP INC | Common equity shares | 247131105 | 51435  | 1161064 SH  | DEFINED | 1,2  |
| DELTA APPAREL INC          | Common equity shares | 247368103 | 1954   | 102381 SH   | DEFINED | 1,2  |
| DELTIC TIMBER CORP         | Common equity shares | 247850100 | 13979  | 231523 SH   | DEFINED | 1,2  |
| DENBURY RESOURCES INC      | Common equity shares | 247916208 | 260191 | 17231249 SH | DEFINED | 12,1 |
| DENDREON CORP              | Common Stock         | 24823Q107 | 25971  | 3417486 SH  | DEFINED | 1,2  |
| DENTSPLY INTERNATL INC     | Common equity        |           |        |             |         |      |

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|                              |                      |           |        |         |    |                  |
|------------------------------|----------------------|-----------|--------|---------|----|------------------|
|                              | shares               | 249030107 | 173216 | 4951251 | SH | DEFINED 1,2,12,1 |
| DEPOMED INC                  | Common equity shares | 249908104 | 6164   | 1190014 | SH | DEFINED 1,2,12,1 |
| CASUAL MALE RETAIL GRP INC   | Common equity shares | 148711302 | 2125   | 621018  | SH | DEFINED 1,2,12,1 |
| DEVRY INC                    | Common equity shares | 251893103 | 85526  | 2223621 | SH | DEFINED 1,2,12,1 |
| DIAMOND OFFSHRE DRILLING INC | Common equity shares | 25271C102 | 162205 | 2935136 | SH | DEFINED 1,2,12,1 |
| DIEBOLD INC                  | Common equity shares | 253651103 | 142502 | 4739260 | SH | DEFINED 1,2,12,1 |
| DIGI INTERNATIONAL INC       | Common equity shares | 253798102 | 6706   | 600607  | SH | DEFINED 1,2,12,1 |
| DIGITAL RIVER INC            | Common equity shares | 25388B104 | 12487  | 831050  | SH | DEFINED 1,2,12,1 |
| DIGITAL GENERATION INC       | Common Stock         | 25400B108 | 6764   | 567540  | SH | DEFINED 1,2,12,1 |
| DIME COMMUNITY BANCSHARES    | Common equity shares | 253922108 | 8286   | 657657  | SH | DEFINED 1,2,12,1 |
| ALLIANCE ONE INTL INC        | Common equity shares | 018772103 | 4249   | 1561699 | SH | DEFINED 1,2,12,1 |
| DIODES INC                   | Common equity shares | 254543101 | 16428  | 771353  | SH | DEFINED 1,2,12,1 |
| DISCOVERY LABORATORIES INC   | Common Stock         | 254668403 | 22     | 13148   | SH | DEFINED 1,2,12,1 |
| INFINITY PHARMACEUTICALS INC | Common Stock         | 45665G303 | 2711   | 306955  | SH | DEFINED 1,2,12,1 |
| NAUTILUS INC                 | Common equity shares | 63910B102 | 28     | 16160   | SH | DEFINED 1,2,12,1 |
| DITECH NETWORKS INC          | Common equity shares | 25500T108 | 20     | 21085   | SH | DEFINED 1,2,12,1 |
| DOLLAR THRIFTY AUTOMOTIVE GP | Common equity shares | 256743105 | 40822  | 581022  | SH | DEFINED 1,2,12,1 |
| DONALDSON CO INC             | Common equity shares | 257651109 | 112069 | 1646184 | SH | DEFINED 1,2,12,1 |
| DOT HILL SYSTEMS CORP        | Common equity shares | 25848T109 | 1118   | 841500  | SH | DEFINED 1,2,12,1 |
| ASCENA RETAIL GROUP INC      | Common equity shares | 04351G101 | 64222  | 2160842 | SH | DEFINED 1,2,12,1 |
| DREW INDUSTRIES INC          | Common equity shares | 26168L205 | 9592   | 390964  | SH | DEFINED 1,2,12,1 |
| DREAMS INC                   | Common equity shares | 261983209 | 42     | 19700   | SH | DEFINED 1,2,12,1 |
| DRIL-QUIP INC                | Common equity shares | 262037104 | 83634  | 1270625 | SH | DEFINED 1,2,12,1 |
| DUCOMMUN INC                 | Common equity shares | 264147109 | 3252   | 255267  | SH | DEFINED 1,2,12,1 |
| DURECT CORP                  | Common equity shares | 266605104 | 1884   | 1597586 | SH | DEFINED 1,2,12,1 |
| DUSA PHARMACEUTICALS INC     | Common equity shares | 266898105 | 1837   | 418950  | SH | DEFINED 1,2,12,1 |
| DYAX CORP                    | Common equity shares | 26746E103 | 2526   | 1857707 | SH | DEFINED 1,2,12,1 |
| DYCOM INDUSTRIES INC         | Common equity shares | 267475101 | 15435  | 737860  | SH | DEFINED 1,2,12,1 |
| DYNAMIC MATERIALS CORP       | Common equity shares | 267888105 | 5413   | 273357  | SH | DEFINED 1,2,12,1 |
| DYNAMICS RESEARCH CORP       | Common equity shares | 268057106 | 1567   | 138329  | SH | DEFINED 1,2,12,1 |
| DYNEX CAPITAL INC            | Real Estate          |           |        |         |    |                  |

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|                                 |                                     |           |        |            |                      |
|---------------------------------|-------------------------------------|-----------|--------|------------|----------------------|
| EMC INSURANCE GROUP INC         | Investment Trust<br>Common equity   | 26817Q506 | 6625   | 725413 SH  | DEFINED 1,2,         |
| ENI SPA                         | shares<br>American                  | 268664109 | 2443   | 118804 SH  | DEFINED 1,2          |
| EPIQ SYSTEMS INC                | Depository Receipt<br>Common equity | 26874R108 | 474    | 11469 SH   | DEFINED 1,2          |
| ESB FINANCIAL CORP              | shares<br>Common equity             | 26882D109 | 8571   | 713411 SH  | DEFINED 1,2,         |
| EAGLE BANCORP INC/MD            | shares<br>Common equity             | 26884F102 | 2646   | 188112 SH  | DEFINED 1,2,         |
| EARTHLINK INC                   | shares<br>Common equity             | 268948106 | 4268   | 293626 SH  | DEFINED 1,2          |
| EAST WEST BANCORP INC           | shares<br>Common equity             | 270321102 | 17965  | 2789466 SH | DEFINED 1,2,         |
| EATON VANCE CORP                | shares<br>Common equity             | 27579R104 | 114090 | 5776405 SH | DEFINED 1,2,         |
| EBIX INC                        | shares<br>Common equity             | 278265103 | 219870 | 9300643 SH | DEFINED 1,2,<br>12,1 |
| ECHELON CORP                    | Common Stock                        | 278715206 | 13523  | 611776 SH  | DEFINED 1,2,         |
| EDGAR ONLINE INC                | Common equity                       | 27874N105 | 3392   | 696904 SH  | DEFINED 1,2,         |
| EDGEWATER TECHNOLOGY INC        | shares<br>Common equity             | 279765101 | 4      | 11200 SH   | DEFINED 1            |
| EL PASO ELECTRIC CO             | shares<br>Common equity             | 280358102 | 32     | 11719 SH   | DEFINED 1            |
| ELAN CORP PLC                   | shares<br>American                  | 283677854 | 31684  | 914746 SH  | DEFINED 1,2,         |
| ELECTRO RENT CORP               | Depository Receipt<br>Common equity | 284131208 | 340    | 24793 SH   | DEFINED 1,5          |
| ELECTRO SCIENTIFIC INDS INC     | shares<br>Common equity             | 285218103 | 6808   | 396908 SH  | DEFINED 1,2,         |
| ELECTRONICS FOR IMAGING INC     | shares<br>Common equity             | 285229100 | 7414   | 512092 SH  | DEFINED 1,2,         |
| ELLIS PERRY INTL INC            | shares<br>Common equity             | 286082102 | 14979  | 1051350 SH | DEFINED 1,2,         |
| EMAGIN CORP                     | shares<br>Common equity             | 288853104 | 3380   | 237942 SH  | DEFINED 1,2,         |
| EMBRAER SA                      | shares<br>American                  | 29076N206 | 827    | 223295 SH  | DEFINED 1,2          |
| EMBOTELLADORA ANDINA SA         | Depository Receipt<br>Common equity | 29082A107 | 3163   | 125434 SH  | DEFINED 1,2,<br>18   |
| EMCORE CORP                     | shares<br>Common equity             | 29081P303 | 437    | 16754 SH   | DEFINED 1,5,         |
| EMCOR GROUP INC                 | shares<br>Common equity             | 290846104 | 1107   | 1281877 SH | DEFINED 1,2          |
| EMERITUS CORP                   | shares<br>Common equity             | 29084Q100 | 43161  | 1609799 SH | DEFINED 1,2,         |
| EMMIS COMMUNICATIONS CP         | shares<br>Common equity             | 291005106 | 9909   | 565902 SH  | DEFINED 1,2,         |
| -CL A                           | shares                              | 291525103 | 19     | 27908 SH   | DEFINED 1            |
| EMPIRE DISTRICT ELECTRIC CO     | shares<br>Common equity             | 291641108 | 18196  | 862973 SH  | DEFINED 1,2,         |
| ENDESA-EMPR NAC ELEC<br>(CHILE) | American<br>Depository Receipt      | 29244T101 | 24932  | 562136 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 | M            |
|---------------------------------|-------------------------------------------|-----------|--------|----------------|------------|--------------|-----------------|--------------|
| ENBRIDGE INC                    | Common equity<br>shares                   | 29250N105 | 245    | 6536           | SH         |              | DEFINED         | 1            |
| ENCORE WIRE CORP                | Common equity<br>shares                   | 292562105 | 10163  | 392357         | SH         |              | DEFINED         | 1,2,         |
| ENDO PHARMACEUTICALS HLDGS      | Common equity<br>shares                   | 29264F205 | 102647 | 2972559        | SH         |              | DEFINED         | 1,2,         |
| ENERGY CONVERSION DEV           | Common equity<br>shares                   | 292659109 | 23     | 109998         | SH         |              | DEFINED         | 1,2          |
| ENERGEN CORP                    | Common equity<br>shares                   | 29265N108 | 106247 | 2124867        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| ENERGY PARTNERS LTD             | Common Stock                              | 29270U303 | 16276  | 1114982        | SH         |              | DEFINED         | 1,2,         |
| ENERPLUS CORP                   | Composition of<br>more than 1<br>security | 292766102 | 305    | 12041          | SH         |              | DEFINED         | 1,2          |
| ENERSIS SA                      | American<br>Depository Receipt            | 29274F104 | 21353  | 1211159        | SH         |              | DEFINED         | 1,2,         |
| ENNIS INC                       | Common equity<br>shares                   | 293389102 | 7668   | 575003         | SH         |              | DEFINED         | 1,2,         |
| ENSTAR GROUP LTD                | Common equity<br>shares                   | G3075P101 | 13445  | 136914         | SH         |              | DEFINED         | 1,2,         |
| ENTERCOM COMMUNICATIONS<br>CORP | Common equity<br>shares                   | 293639100 | 2593   | 421503         | SH         |              | DEFINED         | 1,2          |
| ENTERPRISE PRODS PRTNRS -LP     | Limited<br>Partnership                    | 293792107 | 31297  | 674804         | SH         |              | DEFINED         | 1            |
| ENTERTAINMENT PROPERTIES TR     | Real Estate<br>Investment Trust           | 29380T105 | 54649  | 1250304        | SH         |              | DEFINED         | 1,2,         |
| ENTRAVISION COMMUNICATIONS      | Common equity<br>shares                   | 29382R107 | 1270   | 814543         | SH         |              | DEFINED         | 1,2          |
| ENZON PHARMACEUTICALS INC       | Common Stock                              | 293904108 | 7387   | 1102335        | SH         |              | DEFINED         | 1,2,         |
| ENZO BIOCHEM INC                | Common equity<br>shares                   | 294100102 | 1772   | 788990         | SH         |              | DEFINED         | 1,2,         |
| EPLUS INC                       | Common Stock                              | 294268107 | 2819   | 99715          | SH         |              | DEFINED         | 1,2          |
| EQUINIX INC                     | Common equity<br>shares                   | 29444U502 | 107902 | 1064142        | SH         |              | DEFINED         | 1,2,         |
| EQT CORP                        | Common equity<br>shares                   | 26884L109 | 308036 | 5622364        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| EQUITY ONE INC                  | Real Estate<br>Investment Trust           | 294752100 | 38502  | 2267445        | SH         |              | DEFINED         | 1,2,         |
| ERICSSON (LM) TELEFON           | American<br>Depository Receipt            | 294821608 | 4748   | 468753         | SH         |              | DEFINED         | 1,2          |
| ERIE INDEMNITY CO -CL A         | Common equity<br>shares                   | 29530P102 | 27136  | 347196         | SH         |              | DEFINED         | 1,2,         |
| ESCALON MEDICAL CORP            | Common equity<br>shares                   | 296074305 | 25     | 24908          | SH         |              | DEFINED         | 2            |
| ESCO TECHNOLOGIES INC           | Common equity<br>shares                   | 296315104 | 16089  | 559042         | SH         |              | DEFINED         | 1,2,         |
| BGC PARTNERS INC                | Common equity<br>shares                   | 05541T101 | 8760   | 1474569        | SH         |              | DEFINED         | 1,2,         |
| ESTERLINE TECHNOLOGIES CORP     | Common equity<br>shares                   | 297425100 | 56328  | 1006410        | SH         |              | DEFINED         | 1,2,         |
| ETHAN ALLEN INTERIORS INC       | Common equity<br>shares                   | 297602104 | 22694  | 957041         | SH         |              | DEFINED         | 1,2,         |
| NEWMARKET CORP                  | Common equity                             |           |        |                |            |              |                 |              |

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|                              |                              |           |        |          |    |                      |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------|
|                              | shares                       | 651587107 | 67867  | 342580   | SH | DEFINED 1,2,         |
| EURONET WORLDWIDE INC        | Common equity                |           |        |          |    |                      |
|                              | shares                       | 298736109 | 20359  | 1101759  | SH | DEFINED 1,2,         |
| EXACT SCIENCES CORP          | Common Stock                 | 30063P105 | 12240  | 1506821  | SH | DEFINED 1,2,         |
| EXAR CORP                    | Common equity                |           |        |          |    |                      |
|                              | shares                       | 300645108 | 5154   | 792960   | SH | DEFINED 1,2,         |
| EXACTECH INC                 | Common equity                |           |        |          |    |                      |
|                              | shares                       | 30064E109 | 2398   | 145368   | SH | DEFINED 1,2,         |
| EXELIXIS INC                 | Common equity                |           |        |          |    |                      |
|                              | shares                       | 30161Q104 | 20697  | 4371482  | SH | DEFINED 1,2,         |
| EXPONENT INC                 | Common equity                |           |        |          |    |                      |
|                              | shares                       | 30214U102 | 12961  | 281887   | SH | DEFINED 1,2,         |
| EZCORP INC -CL A             | Common equity                |           |        |          |    |                      |
|                              | shares                       | 302301106 | 29959  | 1136042  | SH | DEFINED 1,2,         |
| FBL FINANCIAL GROUP INC      | Common equity                |           |        |          |    |                      |
| -CL A                        | shares                       | 30239F106 | 9006   | 264770   | SH | DEFINED 1,2,         |
| FEI CO                       | Common equity                |           |        |          |    |                      |
|                              | shares                       | 30241L109 | 33488  | 821204   | SH | DEFINED 1,2,         |
| FLIR SYSTEMS INC             | Common equity                |           |        |          |    |                      |
|                              | shares                       | 302445101 | 144487 | 5763091  | SH | DEFINED 1,2,<br>12,1 |
| FMC CORP                     | Common equity                |           |        |          |    |                      |
|                              | shares                       | 302491303 | 224712 | 2611774  | SH | DEFINED 1,2,<br>12,1 |
| F N B CORP/FL                | Common equity                |           |        |          |    |                      |
|                              | shares                       | 302520101 | 46785  | 4136196  | SH | DEFINED 1,2,         |
| FSI INTL INC                 | Common Stock                 | 302633102 | 2344   | 640094   | SH | DEFINED 1,2          |
| FX ENERGY INC                | Common equity                |           |        |          |    |                      |
|                              | shares                       | 302695101 | 4665   | 972255   | SH | DEFINED 1,2,         |
| OPPENHEIMER HOLDINGS INC     | Common equity                |           |        |          |    |                      |
|                              | shares                       | 683797104 | 3206   | 199091   | SH | DEFINED 1,2,         |
| FTI CONSULTING INC           | Common equity                |           |        |          |    |                      |
|                              | shares                       | 302941109 | 59249  | 1396705  | SH | DEFINED 1,2,         |
| FACTSET RESEARCH SYSTEMS INC | Common equity                |           |        |          |    |                      |
|                              | shares                       | 303075105 | 87196  | 999101   | SH | DEFINED 1,2,         |
| FAIR ISAAC CORP              | Common equity                |           |        |          |    |                      |
|                              | shares                       | 303250104 | 41765  | 1165279  | SH | DEFINED 1,2,<br>12,1 |
| FAIRCHILD SEMICONDUCTOR INTL | Common equity                |           |        |          |    |                      |
|                              | shares                       | 303726103 | 36279  | 3012995  | SH | DEFINED 1,2,         |
| FARMER BROS CO               | Common equity                |           |        |          |    |                      |
|                              | shares                       | 307675108 | 1001   | 131110   | SH | DEFINED 1,2          |
| FARMERS NATL BANC CORP/OH    | Common equity                |           |        |          |    |                      |
|                              | shares                       | 309627107 | 49     | 10100    | SH | DEFINED 1            |
| FARO TECHNOLOGIES INC        | Common equity                |           |        |          |    |                      |
|                              | shares                       | 311642102 | 15525  | 337488   | SH | DEFINED 1,2,         |
| FASTENAL CO                  | Common equity                |           |        |          |    |                      |
|                              | shares                       | 311900104 | 447174 | 10253986 | SH | DEFINED 1,2,<br>12,1 |
| FEDERAL AGRICULTURE MTG CP   | Common equity                |           |        |          |    |                      |
|                              | shares                       | 313148306 | 3033   | 168329   | SH | DEFINED 1,2          |
| FEDERAL REALTY INVESTMENT TR | Real Estate Investment Trust | 313747206 | 374966 | 4131918  | SH | DEFINED 1,2,<br>10,1 |
| FEDERAL SIGNAL CORP          | Common equity                |           |        |          |    |                      |
|                              | shares                       | 313855108 | 5492   | 1323911  | SH | DEFINED 1,2,         |
| FELCOR LODGING TRUST INC     | Real Estate Investment Trust | 31430F101 | 11711  | 3839025  | SH | DEFINED 1,2,         |
| FEMALE HEALTH CO             | Common Stock                 | 314462102 | 1300   | 288744   | SH | DEFINED 1,2          |
| FERRELLGAS PARTNERS -LP      | Limited Partnership          | 315293100 | 1402   | 73917    | SH | DEFINED 1            |
| FERRO CORP                   | Common equity                |           |        |          |    |                      |



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|                              |                  |           |        |          |    |                  |
|------------------------------|------------------|-----------|--------|----------|----|------------------|
| F5 NETWORKS INC              | shares           | 315405100 | 8495   | 1737223  | SH | DEFINED 1,2,     |
|                              | Common equity    |           |        |          |    |                  |
|                              | shares           | 315616102 | 322743 | 3041300  | SH | DEFINED 1,2,12,1 |
| FINANCIAL INSTITUTIONS INC   | Common equity    |           |        |          |    |                  |
|                              | shares           | 317585404 | 3957   | 245185   | SH | DEFINED 1,2      |
| FINISAR CORP                 | Common equity    |           |        |          |    |                  |
|                              | shares           | 31787A507 | 29300  | 1749543  | SH | DEFINED 1,2,     |
| FINISH LINE INC -CL A        | Common equity    |           |        |          |    |                  |
|                              | shares           | 317923100 | 28103  | 1457333  | SH | DEFINED 1,2,     |
| GLEACHER & COMPANY INC       | Common Stock     | 377341102 | 2319   | 1382366  | SH | DEFINED 1,2,     |
| CORELOGIC INC                | Common equity    |           |        |          |    |                  |
|                              | shares           | 21871D103 | 31372  | 2426076  | SH | DEFINED 1,2,12   |
| FIRST BANCORP P R            | Common equity    |           |        |          |    |                  |
|                              | shares           | 318672706 | 125    | 36302    | SH | DEFINED 1,2,     |
| FIRST BANCORP/NC             | Common equity    |           |        |          |    |                  |
|                              | shares           | 318910106 | 3261   | 292451   | SH | DEFINED 1,2,     |
| FIRST BUSEY CORP             | Common equity    |           |        |          |    |                  |
|                              | shares           | 319383105 | 6722   | 1343071  | SH | DEFINED 1,2,     |
| FIRST CASH FINANCIAL SVCS    | Common equity    |           |        |          |    |                  |
|                              | shares           | 31942D107 | 22083  | 629167   | SH | DEFINED 1,2,     |
| FIRST CITIZENS BANCSH -CL A  | Common equity    |           |        |          |    |                  |
|                              | shares           | 31946M103 | 12288  | 70275    | SH | DEFINED 1,2,     |
| FIRST COMMONWLTH FINL CP/PA  | Common equity    |           |        |          |    |                  |
|                              | shares           | 319829107 | 17495  | 3325238  | SH | DEFINED 1,2,     |
| FIRST CMNTY BANCSHARES INC   | Common equity    |           |        |          |    |                  |
|                              | shares           | 31983A103 | 4002   | 320822   | SH | DEFINED 1,2      |
| PACWEST BANCORP              | Common equity    |           |        |          |    |                  |
|                              | shares           | 695263103 | 19983  | 1054416  | SH | DEFINED 1,2,     |
| FIRST DEFIANCE FINANCIAL CP  | Common equity    |           |        |          |    |                  |
|                              | shares           | 32006W106 | 2295   | 157092   | SH | DEFINED 1,2      |
| FIRST FINL BANCORP INC/OH    | Common equity    |           |        |          |    |                  |
|                              | shares           | 320209109 | 26602  | 1598625  | SH | DEFINED 1,2,     |
| FIRST FINL BANKSHARES INC    | Common equity    |           |        |          |    |                  |
|                              | shares           | 32020R109 | 28353  | 848221   | SH | DEFINED 1,2,     |
| FIRST FINANCIAL CORP/IN      | Common equity    |           |        |          |    |                  |
|                              | shares           | 320218100 | 7503   | 225433   | SH | DEFINED 1,2,     |
| FIRST FINANCIAL HOLDINGS INC | Common equity    |           |        |          |    |                  |
|                              | shares           | 320239106 | 2967   | 332326   | SH | DEFINED 1,2      |
| FIRST INDL REALTY TRUST INC  | Real Estate      |           |        |          |    |                  |
|                              | Investment Trust | 32054K103 | 26328  | 2573737  | SH | DEFINED 1,2,     |
| FIRST LONG ISLAND CORP       | Common equity    |           |        |          |    |                  |
|                              | shares           | 320734106 | 3335   | 126718   | SH | DEFINED 1,2      |
| FIRST MERCHANTS CORP         | Common equity    |           |        |          |    |                  |
|                              | shares           | 320817109 | 4055   | 478691   | SH | DEFINED 1,2,     |
| FIRST MIDWEST BANCORP INC    | Common equity    |           |        |          |    |                  |
|                              | shares           | 320867104 | 27839  | 2748773  | SH | DEFINED 1,2,     |
| META FINANCIAL GROUP INC     | Common equity    |           |        |          |    |                  |
|                              | shares           | 59100U108 | 41470  | 41452373 | SH | DEFINED 1,17     |
| SCBT FINANCIAL CORP          | Common equity    |           |        |          |    |                  |
|                              | shares           | 78401V102 | 7804   | 268947   | SH | DEFINED 1,2,     |
| FIRST BANCORP INC/ME         | Common equity    |           |        |          |    |                  |
|                              | shares           | 31866P102 | 2463   | 160247   | SH | DEFINED 1,2      |
| FIRST NIAGARA FINANCIAL GRP  | Common equity    |           |        |          |    |                  |
|                              | shares           | 33582V108 | 92167  | 10680295 | SH | DEFINED 1,2,     |
| 1ST SOURCE CORP              | Common equity    |           |        |          |    |                  |
|                              | shares           | 336901103 | 8195   | 323535   | SH | DEFINED 1,2,     |
| WINTHROP REALTY TRUST        | Real Estate      |           |        |          |    |                  |
|                              | Investment Trust | 976391300 | 5945   | 584794   | SH | DEFINED 1,2,     |
| FISHER COMMUNICATIONS INC    | Common Stock     | 337756209 | 4214   | 145984   | SH | DEFINED 1,2,     |
| FIRSTMERIT CORP              | Common equity    |           |        |          |    |                  |

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|                      |                         |           |       |            |              |
|----------------------|-------------------------|-----------|-------|------------|--------------|
| FLAGSTAR BANCORP INC | shares<br>Common equity | 337915102 | 65706 | 4342651 SH | DEFINED 1,2, |
|                      | shares                  | 337930507 | 1533  | 3039068 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      | M |
|----------------------------|---------------------------------|-----------|--------|----------------|------------|--------------|----------------------|---|
| FLOTEK INDUSTRIES INC      | Common equity<br>shares         | 343389102 | 9379   | 941453 SH      |            |              | DEFINED 1,2,         |   |
| FLOW INTL CORP             | Common Stock                    | 343468104 | 3082   | 880812 SH      |            |              | DEFINED 1,2          |   |
| FLOWERS FOODS INC          | Common equity<br>shares         | 343498101 | 50788  | 2675943 SH     |            |              | DEFINED 1,2,<br>12,1 |   |
| FLOWSERVE CORP             | Common equity<br>shares         | 34354P105 | 190412 | 1917056 SH     |            |              | DEFINED 1,2,<br>12,1 |   |
| FLUSHING FINANCIAL CORP    | Common equity<br>shares         | 343873105 | 8057   | 637995 SH      |            |              | DEFINED 1,2,         |   |
| FOMENTO ECONOMICO MEXICANO | American<br>Depository Receipt  | 344419106 | 36619  | 525296 SH      |            |              | DEFINED 1,2,         |   |
| FOREST CITY ENTRPRS -CL A  | Common equity<br>shares         | 345550107 | 27824  | 2353748 SH     |            |              | DEFINED 1,2,<br>10   |   |
| FOREST OIL CORP            | Common equity<br>shares         | 346091705 | 44573  | 3289552 SH     |            |              | DEFINED 1,2,<br>12   |   |
| FORRESTER RESEARCH INC     | Common equity<br>shares         | 346563109 | 10783  | 317745 SH      |            |              | DEFINED 1,2,         |   |
| FOSSIL INC                 | Common equity<br>shares         | 349882100 | 115030 | 1449336 SH     |            |              | DEFINED 1,2,<br>12,1 |   |
| FOSTER (LB) CO             | Common equity<br>shares         | 350060109 | 5798   | 205056 SH      |            |              | DEFINED 1,2,         |   |
| FOSTER WHEELER AG          | Common equity<br>shares         | H27178104 | 6997   | 365491 SH      |            |              | DEFINED 1,2,<br>12   |   |
| FRANCE TELECOM             | American<br>Depository Receipt  | 35177Q105 | 195    | 12476 SH       |            |              | DEFINED 1,2          |   |
| FRANKLIN COVEY CO          | Common equity<br>shares         | 353469109 | 1857   | 219365 SH      |            |              | DEFINED 1,2          |   |
| FRANKLIN ELECTRIC CO INC   | Common equity<br>shares         | 353514102 | 21045  | 483189 SH      |            |              | DEFINED 1,2,         |   |
| FREDS INC                  | Common equity<br>shares         | 356108100 | 17779  | 1219478 SH     |            |              | DEFINED 1,2,         |   |
| ARLINGTON ASSET INVESTMENT | Real Estate<br>Investment Trust | 041356205 | 2962   | 138850 SH      |            |              | DEFINED 1,2          |   |
| FUEL TECH INC              | Common equity<br>shares         | 359523107 | 2357   | 358034 SH      |            |              | DEFINED 1,2,         |   |
| FUELCELL ENERGY INC        | Common equity<br>shares         | 35952H106 | 1665   | 1908775 SH     |            |              | DEFINED 1,2,         |   |
| FULLER (H. B.) CO          | Common equity<br>shares         | 359694106 | 23466  | 1015550 SH     |            |              | DEFINED 1,2,         |   |
| FULTON FINANCIAL CORP      | Common equity                   |           |        |                |            |              |                      |   |

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|                             |                    |           |       |         |    |              |
|-----------------------------|--------------------|-----------|-------|---------|----|--------------|
|                             | shares             | 360271100 | 88316 | 9002576 | SH | DEFINED 1,2, |
| FURNITURE BRANDS INTL INC   | Common equity      |           |       |         |    |              |
|                             | shares             | 360921100 | 1056  | 859862  | SH | DEFINED 1,2, |
| G&K SERVICES INC -CL A      | Common equity      |           |       |         |    |              |
|                             | shares             | 361268105 | 12929 | 444351  | SH | DEFINED 1,2, |
| LADENBURG THALMANN FINL     | Common equity      |           |       |         |    |              |
| SERV                        | shares             | 50575Q102 | 4360  | 1758746 | SH | DEFINED 1,2, |
| GP STRATEGIES CORP          | Common equity      |           |       |         |    |              |
|                             | shares             | 36225V104 | 3723  | 276198  | SH | DEFINED 1,2, |
| GSE SYSTEMS INC             | Common equity      |           |       |         |    |              |
|                             | shares             | 36227K106 | 21    | 10232   | SH | DEFINED 1    |
| GSI GROUP INC               | Common Stock       | 36191C205 | 3985  | 389455  | SH | DEFINED 1,2  |
| G-III APPAREL GROUP LTD     | Common equity      |           |       |         |    |              |
|                             | shares             | 36237H101 | 8480  | 340534  | SH | DEFINED 1,2, |
| GAMCO INVESTORS INC         | Common equity      |           |       |         |    |              |
|                             | shares             | 361438104 | 6086  | 139975  | SH | DEFINED 1,2, |
| GAIAM INC                   | Common equity      |           |       |         |    |              |
|                             | shares             | 36268Q103 | 56    | 17168   | SH | DEFINED 1    |
| ARTHUR J GALLAGHER & CO     | Common equity      |           |       |         |    |              |
|                             | shares             | 363576109 | 87420 | 2614302 | SH | DEFINED 1,2, |
|                             |                    |           |       |         |    | 12,1         |
| GARDNER DENVER INC          | Common equity      |           |       |         |    |              |
|                             | shares             | 365558105 | 86891 | 1127565 | SH | DEFINED 1,2, |
| GARTNER INC                 | Common equity      |           |       |         |    |              |
|                             | shares             | 366651107 | 71573 | 2058462 | SH | DEFINED 1,2, |
| GASTAR EXPLORATION LTD      | Common equity      |           |       |         |    |              |
|                             | shares             | 367299203 | 2977  | 936665  | SH | DEFINED 1,2, |
| GAYLORD ENTERTAINMENT CO    | Common equity      |           |       |         |    |              |
|                             | shares             | 367905106 | 16816 | 696498  | SH | DEFINED 1,2, |
| GENCORP INC                 | Common equity      |           |       |         |    |              |
|                             | shares             | 368682100 | 7312  | 1374012 | SH | DEFINED 1,2, |
| GENERAL CABLE CORP/DE       | Common equity      |           |       |         |    |              |
|                             | shares             | 369300108 | 27855 | 1113222 | SH | DEFINED 1,2, |
| GENERAL COMMUNICATION -CL A | Common equity      |           |       |         |    |              |
|                             | shares             | 369385109 | 9649  | 985317  | SH | DEFINED 1,2, |
| GENESCO INC                 | Common equity      |           |       |         |    |              |
|                             | shares             | 371532102 | 37904 | 613976  | SH | DEFINED 1,2, |
| GENESEE & WYOMING INC -CL A | Common equity      |           |       |         |    |              |
|                             | shares             | 371559105 | 53390 | 881271  | SH | DEFINED 1,2, |
| INOVIO PHARMACEUTICALS INC  | Common equity      |           |       |         |    |              |
|                             | shares             | 45773H102 | 26    | 62051   | SH | DEFINED 1    |
| GENESIS ENERGY -LP          | Misc Equity        | 371927104 | 1510  | 53854   | SH | DEFINED 1    |
| GEORESOURCES INC            | Common Stock       | 372476101 | 20761 | 708314  | SH | DEFINED 1,2, |
| GENTIVA HEALTH SERVICES INC | Common equity      |           |       |         |    |              |
|                             | shares             | 37247A102 | 4295  | 636563  | SH | DEFINED 1,2, |
| GEOKINETICS INC             | Common equity      |           |       |         |    |              |
|                             | shares             | 372910307 | 356   | 165633  | SH | DEFINED 1,2  |
| GEORGIA GULF CORP           | Common equity      |           |       |         |    |              |
|                             | shares             | 373200302 | 13086 | 671335  | SH | DEFINED 1,2, |
| GERDAU SA                   | American           |           |       |         |    |              |
|                             | Depository Receipt | 373737105 | 15188 | 1944691 | SH | DEFINED 1,2, |
|                             |                    |           |       |         |    | 18           |
| GERMAN AMERICAN BANCORP INC | Common equity      |           |       |         |    |              |
|                             | shares             | 373865104 | 3809  | 209567  | SH | DEFINED 1,2  |
| GERON CORP                  | Common Stock       | 374163103 | 3593  | 2427983 | SH | DEFINED 1,2, |
| GETTY REALTY CORP           | Real Estate        |           |       |         |    |              |
|                             | Investment Trust   | 374297109 | 8037  | 576287  | SH | DEFINED 1,2, |
| GIBRALTAR INDUSTRIES INC    | Common equity      |           |       |         |    |              |
|                             | shares             | 374689107 | 9371  | 671158  | SH | DEFINED 1,2, |
| GLACIER BANCORP INC         | Common equity      |           |       |         |    |              |
|                             | shares             | 37637Q105 | 29850 | 2481328 | SH | DEFINED 1,2, |
| GLATFELTER                  | Common equity      |           |       |         |    |              |

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|                                 |                                 |           |        |          |    |                      |
|---------------------------------|---------------------------------|-----------|--------|----------|----|----------------------|
| GLAXOSMITHKLINE PLC             | shares                          | 377316104 | 14126  | 1000499  | SH | DEFINED 1,2,         |
| OUTDOOR CHANNEL HLDGS INC       | American<br>Depository Receipt  | 37733W105 | 540849 | 11852918 | SH | DEFINED 1            |
| GLIMCHER REALTY TRUST           | Common equity<br>shares         | 690027206 | 1726   | 231331   | SH | DEFINED 1,2,         |
| GLOBAL PAYMENTS INC             | Real Estate<br>Investment Trust | 379302102 | 21296  | 2314660  | SH | DEFINED 1,2,         |
| GLOBECOMM SYSTEMS INC           | Common equity<br>shares         | 37940X102 | 85283  | 1800004  | SH | DEFINED 1,2,         |
| GOLD FIELDS LTD                 | Common equity<br>shares         | 37956X103 | 5254   | 383760   | SH | DEFINED 1,2,         |
| GOLDEN STAR RESOURCES LTD       | American<br>Depository Receipt  | 38059T106 | 6640   | 435427   | SH | DEFINED 1,2,         |
| GOLDFIELD CORP                  | Common equity<br>shares         | 38119T104 | 7891   | 4781876  | SH | DEFINED 1,2,         |
| PERNIX THERAPEUTICS<br>HOLDINGS | Common equity<br>shares         | 381370105 | 9      | 37348    | SH | DEFINED 2            |
| GOODRICH PETROLEUM CORP         | Real Estate<br>Investment Trust | 71426V108 | 423    | 45544    | SH | DEFINED 1,2          |
| GORMAN-RUPP CO                  | Common equity<br>shares         | 382410405 | 16360  | 1191466  | SH | DEFINED 1,2,         |
| GRACE (W R) & CO                | Common equity<br>shares         | 383082104 | 8186   | 301470   | SH | DEFINED 1,2,         |
| GRACO INC                       | Common equity<br>shares         | 38388F108 | 50935  | 1109244  | SH | DEFINED 1,2,         |
| GRAHAM CORP                     | Common equity<br>shares         | 384109104 | 53864  | 1317200  | SH | DEFINED 1,2,         |
| GRANITE CONSTRUCTION INC        | Common equity<br>shares         | 384556106 | 4711   | 210106   | SH | DEFINED 1,2          |
| GRAPHIC PACKAGING HOLDING<br>CO | Common equity<br>shares         | 387328107 | 25873  | 1090767  | SH | DEFINED 1,2,         |
| GRAY TELEVISION INC             | Common equity<br>shares         | 388689101 | 12963  | 3043388  | SH | DEFINED 1,2,         |
| GREAT SOUTHERN BANCORP          | Common equity<br>shares         | 389375106 | 1266   | 781762   | SH | DEFINED 1,2          |
| GREEN MTN COFFEE ROASTERS       | Common equity<br>shares         | 390905107 | 4770   | 202306   | SH | DEFINED 1,2,         |
| GREENBRIER COMPANIES INC        | Common equity<br>shares         | 393122106 | 151426 | 3376407  | SH | DEFINED 1,2,<br>12,1 |
| GREIF INC -CL A                 | Common equity<br>shares         | 393657101 | 9240   | 380686   | SH | DEFINED 1,2,         |
| GRIFFIN LAND & NURSERIES<br>INC | Common equity<br>shares         | 397624107 | 35480  | 778929   | SH | DEFINED 1,2,         |
| GRIFFON CORP                    | Common equity<br>shares         | 398231100 | 1266   | 47793    | SH | DEFINED 1,2          |
| GROUP 1 AUTOMOTIVE INC          | Common equity<br>shares         | 398433102 | 12521  | 1371454  | SH | DEFINED 1,2,         |
| CGI GROUP INC -CL A             | Common equity<br>shares         | 398905109 | 32056  | 618901   | SH | DEFINED 1,2,         |
| WINMARK CORP                    | Common equity<br>shares         | 39945C109 | 315    | 16700    | SH | DEFINED 2            |
| GRUBB & ELLIS CO                | Common equity<br>shares         | 974250102 | 1922   | 33497    | SH | DEFINED 1,2          |
| GRUPO AEROPORTUARIO SURESTE     | Common equity<br>shares         | 400095204 | 3      | 26092    | SH | DEFINED 1            |
| GUESS INC                       | American<br>Depository Receipt  | 40051E202 | 1219   | 21799    | SH | DEFINED 1,5          |
| GULF ISLAND FABRICATION INC     | Common equity<br>shares         | 401617105 | 49238  | 1651208  | SH | DEFINED 1,2,         |
|                                 | Common equity<br>shares         | 402307102 | 9477   | 324347   | SH | DEFINED 1,2,         |

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|                            |                              |           |       |         |    |              |
|----------------------------|------------------------------|-----------|-------|---------|----|--------------|
| GULFMARK OFFSHORE INC      | Common equity shares         | 402629208 | 25482 | 606572  | SH | DEFINED 1,2, |
| GULFPORT ENERGY CORP       | Common equity shares         | 402635304 | 35708 | 1212462 | SH | DEFINED 1,2, |
| CRIMSON EXPLORATION INC    | Common Stock                 | 22662K207 | 760   | 265619  | SH | DEFINED 1,2  |
| HCC INSURANCE HOLDINGS INC | Common equity shares         | 404132102 | 70795 | 2574154 | SH | DEFINED 1,2, |
| COMMONWEALTH REIT          | Real Estate Investment Trust | 203233101 | 34920 | 2098538 | SH | DEFINED 1,2, |
| HSBC HLDGS PLC             | American Depository Receipt  | 404280406 | 1012  | 26570   | SH | DEFINED 1,2  |
| HAEMONETICS CORP           | Common equity shares         | 405024100 | 37294 | 609189  | SH | DEFINED 1,2, |

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| ISSUER                      | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION      | M |
|-----------------------------|------------------------------|-----------|--------|-------------|-------------------|-------------------|---|
| HAIN CELESTIAL GROUP INC    | Common equity shares         | 405217100 | 31021  | 846218      | SH                | DEFINED 1,2,      |   |
| HALLADOR ENERGY CO          | Common equity shares         | 40609P105 | 461    | 46459       | SH                | DEFINED 1,2       |   |
| HALLMARK FINANCIAL SERVICES | Common equity shares         | 40624Q203 | 1303   | 186246      | SH                | DEFINED 1,2       |   |
| HANCOCK HOLDING CO          | Common equity shares         | 410120109 | 123186 | 3853280     | SH                | DEFINED 1,2,      |   |
| HANGER ORTHOPEDIC GROUP INC | Common equity shares         | 41043F208 | 12351  | 660792      | SH                | DEFINED 1,2,      |   |
| HANMI FINANCIAL CORP        | Common equity shares         | 410495204 | 4277   | 577870      | SH                | DEFINED 1,2       |   |
| WALTER INVESTMENT MGMT CORP | Real Estate Investment Trust | 93317W102 | 11264  | 549213      | SH                | DEFINED 1,2,      |   |
| EXTERRAN HOLDINGS INC       | Common equity shares         | 30225X103 | 19584  | 2152010     | SH                | DEFINED 1,2,      |   |
| MONSTER BEVERAGE CORP       | Common equity shares         | 611740101 | 222933 | 2419562     | SH                | DEFINED 1,2, 12,1 |   |
| HARLEYSVILLE GROUP INC      | Common equity shares         | 412824104 | 14175  | 250533      | SH                | DEFINED 1,2,      |   |
| HARMONIC INC                | Common equity shares         | 413160102 | 11890  | 2359386     | SH                | DEFINED 1,2,      |   |
| HARMONY GOLD MINING CO LTD  | American Depository Receipt  | 413216300 | 1111   | 95506       | SH                | DEFINED 1,6       |   |
| HARRIS & HARRIS GROUP       | Common equity shares         | 413833104 | 1864   | 538873      | SH                | DEFINED 1,2       |   |
| HARRIS INTERACTIVE INC      | Common equity shares         | 414549105 | 11     | 19506       | SH                | DEFINED 1         |   |
| HARSCO CORP                 | Common equity shares         | 415864107 | 38936  | 1892195     | SH                | DEFINED 1,2, 12   |   |
| HARVARD BIOSCIENCE INC      | Common equity shares         | 416906105 | 1456   | 376618      | SH                | DEFINED 1,2       |   |
| HAVERTY FURNITURE           | Common equity shares         | 419596101 | 4350   | 396091      | SH                | DEFINED 1,2,      |   |

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|                             |                  |           |         |          |    |              |
|-----------------------------|------------------|-----------|---------|----------|----|--------------|
| HAWAIIAN HOLDINGS INC       | Common Stock     | 419879101 | 6064    | 1045538  | SH | DEFINED 1,2  |
| HAWAIIAN ELECTRIC INDS      | Common equity    |           |         |          |    |              |
|                             | shares           | 419870100 | 59824   | 2259319  | SH | DEFINED 1,2, |
| HAWKINS INC                 | Common Stock     | 420261109 | 6362    | 172581   | SH | DEFINED 1,2, |
| HEALTHCARE SERVICES GROUP   | Common equity    |           |         |          |    |              |
|                             | shares           | 421906108 | 24287   | 1372774  | SH | DEFINED 1,2, |
| HCP INC                     | Real Estate      |           |         |          |    |              |
|                             | Investment Trust | 40414L109 | 1046063 | 25248985 | SH | DEFINED 1,2, |
|                             |                  |           |         |          |    | 10,1         |
| HEALTHSOUTH CORP            | Common equity    |           |         |          |    |              |
|                             | shares           | 421924309 | 39545   | 2237972  | SH | DEFINED 1,2, |
| HEALTHCARE REALTY TRUST INC | Real Estate      |           |         |          |    |              |
|                             | Investment Trust | 421946104 | 48761   | 2623013  | SH | DEFINED 1,2, |
| HEADWATERS INC              | Common equity    |           |         |          |    |              |
|                             | shares           | 42210P102 | 2616    | 1177818  | SH | DEFINED 1,2  |
| HEALTH CARE REIT INC        | Real Estate      |           |         |          |    |              |
|                             | Investment Trust | 42217K106 | 492082  | 9024140  | SH | DEFINED 1,2, |
|                             |                  |           |         |          |    | 10,1         |
| HMS HOLDINGS CORP           | Common equity    |           |         |          |    |              |
|                             | shares           | 40425J101 | 89216   | 2789808  | SH | DEFINED 1,2, |
| CATALYST HEALTH SOLUTIONS   | Common equity    |           |         |          |    |              |
|                             | shares           | 14888B103 | 58299   | 1121070  | SH | DEFINED 1,2, |
| HEALTHSTREAM INC            | Common equity    |           |         |          |    |              |
|                             | shares           | 42222N103 | 5227    | 283318   | SH | DEFINED 1,2, |
| HEARTLAND EXPRESS INC       | Common equity    |           |         |          |    |              |
|                             | shares           | 422347104 | 18075   | 1264899  | SH | DEFINED 1,2, |
| HEARTLAND FINANCIAL USA INC | Common equity    |           |         |          |    |              |
|                             | shares           | 42234Q102 | 4351    | 283599   | SH | DEFINED 1,2, |
| HECLA MINING CO             | Common equity    |           |         |          |    |              |
|                             | shares           | 422704106 | 51133   | 9776962  | SH | DEFINED 1,2, |
| HEICO CORP                  | Common equity    |           |         |          |    |              |
|                             | shares           | 422806109 | 44510   | 761161   | SH | DEFINED 1,2, |
| HEICO CORP NEW              | Common equity    |           |         |          |    |              |
|                             | shares           | 422806208 | 1260    | 31984    | SH | DEFINED 1,6  |
| HEIDRICK & STRUGGLES INTL   | Common equity    |           |         |          |    |              |
|                             | shares           | 422819102 | 7905    | 367156   | SH | DEFINED 1,2, |
| HELMERICH & PAYNE           | Common equity    |           |         |          |    |              |
|                             | shares           | 423452101 | 245294  | 4202893  | SH | DEFINED 1,2, |
|                             |                  |           |         |          |    | 12,1         |
| HEMISPHERX BIOPHARMA INC    | Common equity    |           |         |          |    |              |
|                             | shares           | 42366C103 | 16      | 87310    | SH | DEFINED 1    |
| HENRY (JACK) & ASSOCIATES   | Common equity    |           |         |          |    |              |
|                             | shares           | 426281101 | 88180   | 2623702  | SH | DEFINED 1,2, |
| ENERGY TRANSFER PARTNERS    | Limited          |           |         |          |    |              |
| -LP                         | Partnership      | 29273R109 | 10277   | 224150   | SH | DEFINED 1    |
| HERITAGE COMMERCE CORP      | Common equity    |           |         |          |    |              |
|                             | shares           | 426927109 | 1313    | 276932   | SH | DEFINED 1,2  |
| HERITAGE FINANCIAL CORP     | Common equity    |           |         |          |    |              |
|                             | shares           | 42722X106 | 3124    | 248885   | SH | DEFINED 1,2  |
| HERITAGE OAKS BANCORP       | Common equity    |           |         |          |    |              |
|                             | shares           | 42724R107 | 50      | 14300    | SH | DEFINED 1    |
| HERSHA HOSPITALITY TRUST    | Real Estate      |           |         |          |    |              |
|                             | Investment Trust | 427825104 | 22706   | 4652997  | SH | DEFINED 1,2, |
| HEXCEL CORP                 | Common equity    |           |         |          |    |              |
|                             | shares           | 428291108 | 46802   | 1933129  | SH | DEFINED 1,2, |
| HI TECH PHARMACAL CO INC    | Common equity    |           |         |          |    |              |
|                             | shares           | 42840B101 | 11722   | 301410   | SH | DEFINED 1,2, |
| HIBBETT SPORTS INC          | Common equity    |           |         |          |    |              |
|                             | shares           | 428567101 | 31653   | 700610   | SH | DEFINED 1,2, |
| HICKORY TECH CORP           | Common equity    |           |         |          |    |              |
|                             | shares           | 429060106 | 2304    | 207934   | SH | DEFINED 1,2  |
| HIGHWOODS PROPERTIES INC    | Real Estate      |           |         |          |    |              |

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|                             |                              |           |        |          |    |         |          |
|-----------------------------|------------------------------|-----------|--------|----------|----|---------|----------|
|                             | Investment Trust             | 431284108 | 88485  | 2982245  | SH | DEFINED | 1,2,12   |
| HOLLYFRONTIER CORP          | Common equity shares         | 436106108 | 137507 | 5876459  | SH | DEFINED | 1,2,12,1 |
| HOLLYWOOD MEDIA CORP        | Common equity shares         | 436233100 | 13     | 10485    | SH | DEFINED | 1        |
| HOLOGIC INC                 | Common equity shares         | 436440101 | 134119 | 7659512  | SH | DEFINED | 1,2,12,1 |
| HOME PROPERTIES INC         | Real Estate Investment Trust | 437306103 | 124161 | 2156687  | SH | DEFINED | 1,2,12   |
| MOVE INC                    | Common equity shares         | 62458M207 | 4851   | 767809   | SH | DEFINED | 1,2,12,1 |
| HNI CORP                    | Common equity shares         | 404251100 | 34975  | 1339992  | SH | DEFINED | 1,2,12,1 |
| HOOPER HOLMES INC           | Common equity shares         | 439104100 | 36     | 59032    | SH | DEFINED | 1        |
| HORACE MANN EDUCATORS CORP  | Common equity shares         | 440327104 | 13470  | 982535   | SH | DEFINED | 1,2,12,1 |
| HORMEL FOODS CORP           | Common equity shares         | 440452100 | 157494 | 5376940  | SH | DEFINED | 1,2,12,1 |
| HOT TOPIC INC               | Common equity shares         | 441339108 | 6419   | 970920   | SH | DEFINED | 1,2,12,1 |
| HOVNANIAN ENTRPRS INC -CL A | Common equity shares         | 442487203 | 1674   | 1156151  | SH | DEFINED | 1,2,12,1 |
| ICAD INC                    | Common equity shares         | 44934S107 | 16     | 29068    | SH | DEFINED | 1,2,12,1 |
| HUANENG POWER INTERNATIONAL | American Depositary Receipt  | 443304100 | 434    | 20652    | SH | DEFINED | 1,6      |
| HUB GROUP INC -CL A         | Common equity shares         | 443320106 | 28021  | 864046   | SH | DEFINED | 1,2,12,1 |
| HUDSON CITY BANCORP INC     | Common equity shares         | 443683107 | 151578 | 24251125 | SH | DEFINED | 1,2,12,1 |
| HUDSON VALLEY HOLDING CORP  | Common equity shares         | 444172100 | 5841   | 275130   | SH | DEFINED | 1,2,12,1 |
| HUMAN GENOME SCIENCES INC   | Common Stock                 | 444903108 | 33131  | 4482823  | SH | DEFINED | 1,2,12,1 |
| HUNT (JB) TRANSPRT SVCS INC | Common equity shares         | 445658107 | 116809 | 2591474  | SH | DEFINED | 1,2,12,1 |
| HURCO COMPANIES INC         | Common equity shares         | 447324104 | 2446   | 116444   | SH | DEFINED | 1,2,12,1 |
| HUTCHINSON TECHNOLOGY INC   | Common equity shares         | 448407106 | 27     | 18318    | SH | DEFINED | 1        |
| IDERA PHARMACEUTICALS INC   | Common equity shares         | 45168K306 | 18     | 17900    | SH | DEFINED | 1        |
| HYPERDYNAMICS CORP          | Common equity shares         | 448954107 | 15387  | 6279098  | SH | DEFINED | 1,2,12,1 |
| ICU MEDICAL INC             | Common equity shares         | 44930G107 | 11240  | 249706   | SH | DEFINED | 1,2,12,1 |
| IGI LABORATORIES INC        | Common equity shares         | 449575109 | 12     | 10100    | SH | DEFINED | 1        |
| DINEEQUITY INC              | Common equity shares         | 254423106 | 13871  | 328584   | SH | DEFINED | 1,2,12,1 |
| MOSAIC CO                   | Common equity shares         | 61945C103 | 550975 | 10925593 | SH | DEFINED | 1,2,12,1 |
| ISTA PHARMACEUTICALS INC    | Common equity                |           |        |          |    |         |          |

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|                            |                    |           |       |         |    |                      |
|----------------------------|--------------------|-----------|-------|---------|----|----------------------|
|                            | shares             | 45031X204 | 3613  | 512359  | SH | DEFINED 1,2          |
| IXIA                       | Common equity      |           |       |         |    |                      |
|                            | shares             | 45071R109 | 7975  | 758754  | SH | DEFINED 1,2,         |
| IBERIABANK CORP            | Common equity      |           |       |         |    |                      |
|                            | shares             | 450828108 | 40517 | 821761  | SH | DEFINED 1,2,         |
| ICICI BANK LTD             | American           |           |       |         |    |                      |
|                            | Depository Receipt | 45104G104 | 24986 | 945356  | SH | DEFINED 1,2,         |
| IDACORP INC                | Common equity      |           |       |         |    |                      |
|                            | shares             | 451107106 | 72282 | 1704443 | SH | DEFINED 1,2,         |
| GENERAL MOLY INC           | Common equity      |           |       |         |    |                      |
|                            | shares             | 370373102 | 7168  | 2319965 | SH | DEFINED 1,2,         |
| IDEXX LABS INC             | Common equity      |           |       |         |    |                      |
|                            | shares             | 45168D104 | 99416 | 1291782 | SH | DEFINED 1,2,         |
| IGATE CORP                 | Common Stock       | 45169U105 | 9346  | 594039  | SH | DEFINED 1,2,         |
| ILLUMINA INC               | Common equity      |           |       |         |    |                      |
|                            | shares             | 452327109 | 58952 | 1934414 | SH | DEFINED 1,2,<br>12,1 |
| IMATION CORP               | Common equity      |           |       |         |    |                      |
|                            | shares             | 45245A107 | 3406  | 594624  | SH | DEFINED 1,2,         |
| IMMERSION CORP             | Common equity      |           |       |         |    |                      |
|                            | shares             | 452521107 | 2836  | 547362  | SH | DEFINED 1,2,         |
| IMMUNOGEN INC              | Common Stock       | 45253H101 | 23791 | 2054450 | SH | DEFINED 1,2,         |
| FUEL SYSTEMS SOLUTIONS INC | Common Stock       | 35952W103 | 5000  | 303118  | SH | DEFINED 1,2,         |
| IMPAX LABORATORIES INC     | Common Stock       | 45256B101 | 34088 | 1690151 | SH | DEFINED 1,2,         |
| IMMUNOMEDICS INC           | Common equity      |           |       |         |    |                      |
|                            | shares             | 452907108 | 4357  | 1308335 | SH | DEFINED 1,2,         |
| IMPERIAL OIL LTD           | Common equity      |           |       |         |    |                      |
|                            | shares             | 453038408 | 686   | 15422   | SH | DEFINED 1            |

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| ISSUER                     | CLASS         | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/ PUT/<br>PRN CALL | DISCRE-<br>TION | M     |
|----------------------------|---------------|-----------|-------|----------------|----------------------|-----------------|-------|
| -----                      | -----         | -----     | ----- | -----          | -----                | -----           | ----- |
| INCYTE CORP                | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 45337C102 | 43559 | 2901639        | SH                   | DEFINED 1,2,    |       |
| INDEPENDENCE HOLDING CO    | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 453440307 | 759   | 93270          | SH                   | DEFINED 1,2,    |       |
| INDEPENDENT BANK CORP/MA   | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 453836108 | 14906 | 546156         | SH                   | DEFINED 1,2,    |       |
| MAINSOURCE FINL GROUP INC  | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 56062Y102 | 3807  | 431093         | SH                   | DEFINED 1,2     |       |
| WISDOMTREE INVESTMENTS INC | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 97717P104 | 247   | 40800          | SH                   | DEFINED 1       |       |
| ENGLOBAL CORP              | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 293306106 | 28    | 13350          | SH                   | DEFINED 1       |       |
| INFORMATICA CORP           | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 45666Q102 | 86873 | 2352375        | SH                   | DEFINED 1,2,    |       |
| INFOSPACE INC              | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 45678T300 | 10164 | 925226         | SH                   | DEFINED 1,2,    |       |
| INGLES MARKETS INC -CL A   | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 457030104 | 4935  | 327489         | SH                   | DEFINED 1,2,    |       |
| INGRAM MICRO INC           | Common equity |           |       |                |                      |                 |       |
|                            | shares        | 457153104 | 64927 | 3569197        | SH                   | DEFINED 1,2,    |       |
| NEKTAR THERAPEUTICS        | Common equity |           |       |                |                      |                 |       |



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|                             |                  |           |        |         |    |              |
|-----------------------------|------------------|-----------|--------|---------|----|--------------|
|                             | shares           | 640268108 | 17451  | 3118840 | SH | DEFINED 1,2, |
| INNODATA ISOGEN INC         | Common equity    |           |        |         |    |              |
|                             | shares           | 457642205 | 53     | 13600   | SH | DEFINED 1    |
| ION GEOPHYSICAL CORP        | Common equity    |           |        |         |    |              |
|                             | shares           | 462044108 | 24216  | 3950626 | SH | DEFINED 1,2, |
| INSIGHT ENTERPRISES INC     | Common equity    |           |        |         |    |              |
|                             | shares           | 45765U103 | 18940  | 1238390 | SH | DEFINED 1,2, |
| AEGION CORP                 | Common equity    |           |        |         |    |              |
|                             | shares           | 00770F104 | 14128  | 920995  | SH | DEFINED 1,2, |
| INSMED INC                  | Common equity    |           |        |         |    |              |
|                             | shares           | 457669307 | 1148   | 376126  | SH | DEFINED 1,2, |
| PURE BIOSCIENCE INC         | Common equity    |           |        |         |    |              |
|                             | shares           | 74621T100 | 11     | 31718   | SH | DEFINED 1,2  |
| INSTEEL INDUSTRIES          | Common equity    |           |        |         |    |              |
|                             | shares           | 45774W108 | 4037   | 367326  | SH | DEFINED 1,2, |
| JOE'S JEANS INC             | Common equity    |           |        |         |    |              |
|                             | shares           | 47777N101 | 14     | 28157   | SH | DEFINED 1    |
| INTEGRA LIFESCIENCES HLDGS  | Common equity    |           |        |         |    |              |
|                             | shares           | 457985208 | 13477  | 437260  | SH | DEFINED 1,2, |
| INTEGRATED DEVICE TECH INC  | Common equity    |           |        |         |    |              |
|                             | shares           | 458118106 | 27618  | 5059172 | SH | DEFINED 1,2, |
| INTEGRATED SILICON SOLUTION | Common Stock     | 45812P107 | 4528   | 495226  | SH | DEFINED 1,2  |
| INTER PARFUMS INC           | Common equity    |           |        |         |    |              |
|                             | shares           | 458334109 | 4943   | 317630  | SH | DEFINED 1,2, |
| INTERACTIVE INTELLIGENCE    |                  |           |        |         |    |              |
| GRP                         | Common Stock     | 45841V109 | 6378   | 278211  | SH | DEFINED 1,2, |
| INTERFACE INC -CL A         | Common Stock     | 458665106 | 12869  | 1115360 | SH | DEFINED 1,2, |
| INTERDIGITAL INC            | Common equity    |           |        |         |    |              |
|                             | shares           | 45867G101 | 43634  | 1001466 | SH | DEFINED 1,2, |
| INTERNAP NETWORK SVCS CORP  | Common equity    |           |        |         |    |              |
|                             | shares           | 45885A300 | 6245   | 1050922 | SH | DEFINED 1,2, |
| INTERMUNE INC               | Common equity    |           |        |         |    |              |
|                             | shares           | 45884X103 | 24831  | 1970961 | SH | DEFINED 1,2, |
| INTL FCSTONE INC            | Common Stock     | 46116V105 | 6316   | 267981  | SH | DEFINED 1,2, |
| INTL BANCSHARES CORP        | Common equity    |           |        |         |    |              |
|                             | shares           | 459044103 | 39969  | 2179816 | SH | DEFINED 1,2, |
| INTL RECTIFIER CORP         | Common equity    |           |        |         |    |              |
|                             | shares           | 460254105 | 32267  | 1661356 | SH | DEFINED 1,2, |
| IRIS INTERNATIONAL INC      | Common Stock     | 46270W105 | 2867   | 306597  | SH | DEFINED 1,2  |
| INTL SHIPHOLDING CORP       | Common equity    |           |        |         |    |              |
|                             | shares           | 460321201 | 2078   | 111083  | SH | DEFINED 1,2, |
| INTL SPEEDWAY CORP -CL A    | Common equity    |           |        |         |    |              |
|                             | shares           | 460335201 | 23582  | 930210  | SH | DEFINED 1,2, |
| ICG GROUP INC               | Common Stock     | 44928D108 | 5446   | 705583  | SH | DEFINED 1,2, |
| EASYLINK SERVICES INTL CORP | Common equity    |           |        |         |    |              |
|                             | shares           | 277858106 | 61     | 15150   | SH | DEFINED 1    |
| INTERSIL CORP -CL A         | Common equity    |           |        |         |    |              |
|                             | shares           | 46069S109 | 31854  | 3050900 | SH | DEFINED 1,2, |
|                             |                  |           |        |         |    | 12           |
| INTEVAC INC                 | Common Stock     | 461148108 | 3573   | 482534  | SH | DEFINED 1,2, |
| ARDEA BIOSCIENCES INC       | Common Stock     | 03969P107 | 5156   | 306891  | SH | DEFINED 1,2, |
| INVACARE CORP               | Common equity    |           |        |         |    |              |
|                             | shares           | 461203101 | 10819  | 707618  | SH | DEFINED 1,2, |
| INTUITIVE SURGICAL INC      | Common equity    |           |        |         |    |              |
|                             | shares           | 46120E602 | 640520 | 1383367 | SH | DEFINED 1,2, |
|                             |                  |           |        |         |    | 12,1         |
| INVESTMENT TECHNOLOGY GP    | Common equity    |           |        |         |    |              |
| INC                         | shares           | 46145F105 | 11467  | 1061116 | SH | DEFINED 1,2, |
| INVESTORS REAL ESTATE TRUST | Real Estate      |           |        |         |    |              |
|                             | Investment Trust | 461730103 | 12712  | 1743262 | SH | DEFINED 1,2, |
| IRON MOUNTAIN INC           | Common equity    |           |        |         |    |              |
|                             | shares           | 462846106 | 193378 | 6278723 | SH | DEFINED 1,2, |

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|                             |                 |           |        |         |    |         |      |
|-----------------------------|-----------------|-----------|--------|---------|----|---------|------|
| ISIS PHARMACEUTICALS INC    | Common Stock    | 464330109 | 20355  | 2823738 | SH | DEFINED | 12,1 |
| ISLE OF CAPRI CASINOS INC   | Common equity   |           |        |         |    |         | 1,2, |
|                             | shares          | 464592104 | 1771   | 379495  | SH | DEFINED | 1,2, |
| ARCELORMITTAL SA            | Similar to ADR  |           |        |         |    |         |      |
|                             | Certificates    |           |        |         |    |         |      |
|                             | representing    |           |        |         |    |         |      |
|                             | ordinary shares | 03938L104 | 66701  | 3666916 | SH | DEFINED | 1,5  |
| ISRAMCO INC                 | Common equity   |           |        |         |    |         |      |
|                             | shares          | 465141406 | 1534   | 17117   | SH | DEFINED | 1,2  |
| ITRON INC                   | Common equity   |           |        |         |    |         |      |
|                             | shares          | 465741106 | 33786  | 944434  | SH | DEFINED | 1,2, |
| IXYS CORP                   | Common Stock    | 46600W106 | 6414   | 592266  | SH | DEFINED | 1,2, |
| J & J SNACK FOODS CORP      | Common equity   |           |        |         |    |         |      |
|                             | shares          | 466032109 | 15881  | 298107  | SH | DEFINED | 1,2, |
| JDA SOFTWARE GROUP INC      | Common Stock    | 46612K108 | 29775  | 919188  | SH | DEFINED | 1,2, |
| EPOCH HOLDING CORP          | Common Stock    | 29428R103 | 5730   | 257856  | SH | DEFINED | 1,2, |
| J2 GLOBAL INC               | Common equity   |           |        |         |    |         |      |
|                             | shares          | 48123V102 | 27302  | 970294  | SH | DEFINED | 1,2, |
| JACK IN THE BOX INC         | Common equity   |           |        |         |    |         |      |
|                             | shares          | 466367109 | 22385  | 1071172 | SH | DEFINED | 1,2, |
| JACOBS ENGINEERING GROUP    | Common equity   |           |        |         |    |         |      |
| INC                         | shares          | 469814107 | 180698 | 4453062 | SH | DEFINED | 1,2, |
|                             |                 |           |        |         |    |         | 12,1 |
| JAKKS PACIFIC INC           | Common equity   |           |        |         |    |         |      |
|                             | shares          | 47012E106 | 9226   | 653846  | SH | DEFINED | 1,2, |
| JOHNSON OUTDOORS INC -CL A  | Common equity   |           |        |         |    |         |      |
|                             | shares          | 479167108 | 947    | 61459   | SH | DEFINED | 1,2  |
| JONES LANG LASALLE INC      | Common equity   |           |        |         |    |         |      |
|                             | shares          | 48020Q107 | 58521  | 955261  | SH | DEFINED | 1,2, |
| JOS A BANK CLOTHIERS INC    | Common equity   |           |        |         |    |         |      |
|                             | shares          | 480838101 | 33908  | 695397  | SH | DEFINED | 1,2, |
| KMG CHEMICALS INC           | Common Stock    | 482564101 | 1778   | 103033  | SH | DEFINED | 1,2  |
| K-SWISS INC -CL A           | Common equity   |           |        |         |    |         |      |
|                             | shares          | 482686102 | 1494   | 511930  | SH | DEFINED | 1,2, |
| KVH INDUSTRIES INC          | Common Stock    | 482738101 | 2164   | 278029  | SH | DEFINED | 1,2  |
| K V PHARMACEUTICAL -CL A    | Common equity   |           |        |         |    |         |      |
|                             | shares          | 482740206 | 1168   | 833136  | SH | DEFINED | 1,2  |
| KAMAN CORP                  | Common equity   |           |        |         |    |         |      |
|                             | shares          | 483548103 | 15256  | 558368  | SH | DEFINED | 1,2, |
| FURMANITE CORP              | Common equity   |           |        |         |    |         |      |
|                             | shares          | 361086101 | 4301   | 681566  | SH | DEFINED | 1,2, |
| KANSAS CITY LIFE INS CO     | Common equity   |           |        |         |    |         |      |
|                             | shares          | 484836101 | 3768   | 114795  | SH | DEFINED | 1,2, |
| GREAT PLAINS ENERGY INC     | Common equity   |           |        |         |    |         |      |
|                             | shares          | 391164100 | 64869  | 2978460 | SH | DEFINED | 1,2, |
|                             |                 |           |        |         |    |         | 12,1 |
| KANSAS CITY SOUTHERN        | Common equity   |           |        |         |    |         |      |
|                             | shares          | 485170302 | 206046 | 3029714 | SH | DEFINED | 1,2, |
|                             |                 |           |        |         |    |         | 12,1 |
| KAYDON CORP                 | Common equity   |           |        |         |    |         |      |
|                             | shares          | 486587108 | 20457  | 670665  | SH | DEFINED | 1,2, |
| KELLY SERVICES INC -CL A    | Common equity   |           |        |         |    |         |      |
|                             | shares          | 488152208 | 8014   | 585632  | SH | DEFINED | 1,2, |
| KEMET CORP                  | Common Stock    | 488360207 | 5744   | 814859  | SH | DEFINED | 1,2, |
| KENNAMETAL INC              | Common equity   |           |        |         |    |         |      |
|                             | shares          | 489170100 | 69063  | 1891063 | SH | DEFINED | 1,2, |
| KENNEDY-WILSON HOLDINGS INC | Common Stock    | 489398107 | 4489   | 424160  | SH | DEFINED | 1,2, |
| KENSEY NASH CORP            | Common equity   |           |        |         |    |         |      |
|                             | shares          | 490057106 | 3743   | 194854  | SH | DEFINED | 1,2, |
| KERYX BIOPHARMACEUTICALS    | Common equity   |           |        |         |    |         |      |
| INC                         | shares          | 492515101 | 3202   | 1266169 | SH | DEFINED | 1,2, |

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|                              |                              |           |       |         |    |                   |
|------------------------------|------------------------------|-----------|-------|---------|----|-------------------|
| KEYNOTE SYSTEMS INC          | Common Stock                 | 493308100 | 6184  | 301193  | SH | DEFINED 1,2,      |
| KFORCE INC                   | Common equity shares         | 493732101 | 7788  | 631764  | SH | DEFINED 1,2,      |
| MAGNUM HUNTER RESOURCES CORP | Common Stock                 | 55973B102 | 24329 | 4513655 | SH | DEFINED 1,2,      |
| KIMBALL INTERNATIONAL -CL B  | Common equity shares         | 494274103 | 3958  | 780660  | SH | DEFINED 1,2,      |
| KILROY REALTY CORP           | Real Estate Investment Trust | 49427F108 | 78146 | 2052545 | SH | DEFINED 1,2,      |
| KINDER MORGAN ENERGY -LP     | Limited Partnership          | 494550106 | 23342 | 274777  | SH | DEFINED 1         |
| KIRBY CORP                   | Common equity shares         | 497266106 | 84412 | 1282014 | SH | DEFINED 1,2, 12,1 |
| KNIGHT CAPITAL GROUP INC     | Common Stock                 | 499005106 | 27012 | 2285239 | SH | DEFINED 1,2,      |
| KNIGHT TRANSPORTATION INC    | Common equity shares         | 499064103 | 21708 | 1387716 | SH | DEFINED 1,2,      |
| XO GROUP INC                 | Common Stock                 | 983772104 | 5558  | 666441  | SH | DEFINED 1,2,      |
| KOPIN CORP                   | Common Stock                 | 500600101 | 5252  | 1353562 | SH | DEFINED 1,2,      |
| KT CORP                      | American Depository Receipt  | 48268K101 | 3925  | 251187  | SH | DEFINED 1,2,      |
| KORN/FERRY INTERNATIONAL     | Common equity shares         | 500643200 | 23700 | 1389162 | SH | DEFINED 1,2,      |
| KRISPY KREME DOUGHNUTS INC   | Common equity shares         | 501014104 | 7493  | 1146004 | SH | DEFINED 1,2,      |

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| ISSUER                     | CLASS                        | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | M |
|----------------------------|------------------------------|-----------|-------|-------------|-------------------|--------------|---|
| SUNLINK HEALTH SYSTEMS INC | Common equity shares         | 86737U102 | 22    | 13400       | SH                | DEFINED 1    |   |
| KULICKE & SOFFA INDUSTRIES | Common Stock                 | 501242101 | 13960 | 1509012     | SH                | DEFINED 1,2, |   |
| LAN AIRLINES SA            | American Depository Receipt  | 501723100 | 15409 | 663098      | SH                | DEFINED 1,2, |   |
| LCA VISION INC             | Common equity shares         | 501803308 | 35    | 12135       | SH                | DEFINED 1    |   |
| LMI AEROSPACE INC          | Common equity shares         | 502079106 | 3216  | 183029      | SH                | DEFINED 1,2  |   |
| NEWBRIDGE BANCORP          | Common equity shares         | 65080T102 | 58    | 14782       | SH                | DEFINED 1    |   |
| LSB INDUSTRIES INC         | Common equity shares         | 502160104 | 10303 | 367601      | SH                | DEFINED 1,2, |   |
| LSI INDUSTRIES INC         | Common equity shares         | 50216C108 | 2122  | 353543      | SH                | DEFINED 1,2  |   |
| LTC PROPERTIES INC         | Real Estate Investment Trust | 502175102 | 21452 | 695165      | SH                | DEFINED 1,2, |   |
| LA-Z-BOY INC               | Common equity shares         | 505336107 | 21164 | 1778003     | SH                | DEFINED 1,2, |   |
| TRUEBLUE INC               | Common equity shares         | 89785X101 | 15075 | 1086341     | SH                | DEFINED 1,2, |   |
| LACLEDE GROUP INC          | Common equity shares         | 505597104 | 21876 | 540642      | SH                | DEFINED 1,2, |   |
| ENBRIDGE ENERGY PRTNRS -LP | Limited                      |           |       |             |                   |              |   |

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|                             |                              |           |        |         |    |                      |
|-----------------------------|------------------------------|-----------|--------|---------|----|----------------------|
| LAKELAND BANCORP INC        | Partnership                  | 29250R106 | 6688   | 201504  | SH | DEFINED 1            |
| LAKELAND FINANCIAL CORP     | Common equity shares         | 511637100 | 3357   | 389598  | SH | DEFINED 1,2,         |
| LAKES ENTERTAINMENT INC     | Common equity shares         | 511656100 | 7888   | 304847  | SH | DEFINED 1,2,         |
| LAMAR ADVERTISING CO -CL A  | Common equity shares         | 51206P109 | 20     | 10600   | SH | DEFINED 1            |
| SNYDERS-LANCE INC           | Common equity shares         | 512815101 | 38547  | 1401485 | SH | DEFINED 1,2,         |
| LANDEC CORP                 | Common equity shares         | 833551104 | 21173  | 940766  | SH | DEFINED 1,2,         |
| LANDAUER INC                | Common equity shares         | 514766104 | 2616   | 473758  | SH | DEFINED 1,2          |
| LANDSTAR SYSTEM INC         | Common equity shares         | 51476K103 | 11516  | 223654  | SH | DEFINED 1,2,         |
| LANNETT CO INC              | Common equity shares         | 515098101 | 53463  | 1115657 | SH | DEFINED 1,2,         |
| LATTICE SEMICONDUCTOR CORP  | Common Stock                 | 516012101 | 902    | 204231  | SH | DEFINED 1,2,         |
| LAWSON PRODUCTS             | Common equity shares         | 518415104 | 16801  | 2829064 | SH | DEFINED 1,2,         |
| LAYNE CHRISTENSEN CO        | Common equity shares         | 520776105 | 1666   | 107989  | SH | DEFINED 1,2          |
| LECROY CORP                 | Common equity shares         | 521050104 | 9583   | 395907  | SH | DEFINED 1,2,         |
| LENNOX INTERNATIONAL INC    | Common equity shares         | 52324W109 | 2119   | 251607  | SH | DEFINED 1,2          |
| LEUCADIA NATIONAL CORP      | Common equity shares         | 526107107 | 74205  | 2198533 | SH | DEFINED 1,2,<br>12,1 |
| LEXICON PHARMACEUTICALS INC | Common Stock                 | 527288104 | 163064 | 7170762 | SH | DEFINED 1,2,<br>12,1 |
| LEXINGTON REALTY TRUST      | Real Estate Investment Trust | 528872104 | 4660   | 3610047 | SH | DEFINED 1,2,         |
| LIBBEY INC                  | Common Stock                 | 529043101 | 25366  | 3386834 | SH | DEFINED 1,2,         |
| FIRST ACCEPTANCE CORP       | Common equity shares         | 529898108 | 4751   | 373083  | SH | DEFINED 1,2,         |
| LIFEWAY FOODS INC           | Common equity shares         | 318457108 | 16     | 11846   | SH | DEFINED 1            |
| LIFETIME BRANDS INC         | Common equity shares         | 531914109 | 773    | 79880   | SH | DEFINED 1,2          |
| LIFEPOINT HOSPITALS INC     | Common equity shares         | 53222Q103 | 2291   | 188654  | SH | DEFINED 1,2          |
| LIGAND PHARMACEUTICAL INC   | Common equity shares         | 53219L109 | 43526  | 1171545 | SH | DEFINED 1,2,         |
| LIGHTPATH TECHNOLOGIES INC  | Common equity shares         | 53220K504 | 4930   | 415309  | SH | DEFINED 1,2,         |
| LIMONEIRA CO                | Common equity shares         | 532257805 | 15     | 14007   | SH | DEFINED 1,2          |
| LINCOLN ELECTRIC HLDGS INC  | Common equity shares         | 532746104 | 2187   | 129352  | SH | DEFINED 1,2          |
| LINDSAY CORP                | Common equity shares         | 533900106 | 77948  | 1992565 | SH | DEFINED 1,2,         |
| LIONS GATE ENTERTAINMENT CP | Common equity shares         | 535555106 | 14517  | 264585  | SH | DEFINED 1,2,         |
| LIONBRIDGE TECHNOLOGIES INC | Common equity shares         | 535919203 | 8084   | 971704  | SH | DEFINED 1,2,         |
| LITHIA MOTORS INC -CL A     | Common equity shares         | 536252109 | 2665   | 1163537 | SH | DEFINED 1,2          |
| LITTELFUSE INC              | Common equity shares         | 536797103 | 15481  | 708192  | SH | DEFINED 1,2,         |
|                             | Common equity shares         | 537008104 | 24429  | 568469  | SH | DEFINED 1,2,         |

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|                              |                              |           |        |         |    |                      |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------|
| LIVEPERSON INC               | Common equity shares         | 538146101 | 12752  | 1016372 | SH | DEFINED 1,2,         |
| LOJACK CORP                  | Common equity shares         | 539451104 | 35     | 11645   | SH | DEFINED 1            |
| LODGENET INTERACTIVE CORP    | Common equity shares         | 540211109 | 40     | 16589   | SH | DEFINED 1            |
| LOOKSMART LTD                | Common equity shares         | 543442503 | 14     | 11030   | SH | DEFINED 1            |
| LUBYS INC                    | Common equity shares         | 549282101 | 1102   | 244390  | SH | DEFINED 1,2          |
| LUFKIN INDUSTRIES INC        | Common equity shares         | 549764108 | 55467  | 824054  | SH | DEFINED 1,2,         |
| LUMINEX CORP                 | Common Stock                 | 55027E102 | 16362  | 770701  | SH | DEFINED 1,2,         |
| LYDALL INC                   | Common equity shares         | 550819106 | 3181   | 334845  | SH | DEFINED 1,2          |
| MB FINANCIAL INC/MD          | Common equity shares         | 55264U108 | 27382  | 1601383 | SH | DEFINED 1,2,         |
| MDC HOLDINGS INC             | Common equity shares         | 552676108 | 51519  | 2922122 | SH | DEFINED 1,2,         |
| MDC PARTNERS INC             | Common Stock                 | 552697104 | 5870   | 434219  | SH | DEFINED 1,2,         |
| MDU RESOURCES GROUP INC      | Common equity shares         | 552690109 | 113339 | 5281460 | SH | DEFINED 1,2,<br>12,1 |
| ENCORE CAPITAL GROUP INC     | Common equity shares         | 292554102 | 7180   | 337416  | SH | DEFINED 1,2,         |
| MGM RESORTS INTERNATIONAL    | Common equity shares         | 552953101 | 55831  | 5353130 | SH | DEFINED 1,2,<br>12,1 |
| BIOSCRIP INC                 | Common Stock                 | 09069N108 | 4138   | 757570  | SH | DEFINED 1,2,         |
| M/I HOMES INC                | Common equity shares         | 55305B101 | 3671   | 382244  | SH | DEFINED 1,2,         |
| MKS INSTRUMENTS INC          | Common equity shares         | 55306N104 | 31117  | 1118455 | SH | DEFINED 1,2,         |
| MSC INDUSTRIAL DIRECT -CL A  | Common equity shares         | 553530106 | 76893  | 1074717 | SH | DEFINED 1,2,         |
| MTR GAMING GROUP INC         | Common equity shares         | 553769100 | 32     | 17339   | SH | DEFINED 1            |
| MTS SYSTEMS CORP             | Common equity shares         | 553777103 | 12971  | 318352  | SH | DEFINED 1,2,         |
| MAC-GRAY CORP                | Common equity shares         | 554153106 | 2737   | 198451  | SH | DEFINED 1,2          |
| MACATAWA BANK CORP           | Common equity shares         | 554225102 | 32     | 13822   | SH | DEFINED 1            |
| MACK-CALI REALTY CORP        | Real Estate Investment Trust | 554489104 | 78698  | 2948535 | SH | DEFINED 1,2,<br>12   |
| ROVI CORP                    | Common equity shares         | 779376102 | 63733  | 2592976 | SH | DEFINED 1,2,         |
| MADDEN STEVEN LTD            | Common equity shares         | 556269108 | 29769  | 862790  | SH | DEFINED 1,2,         |
| MGE ENERGY INC               | Common equity shares         | 55277P104 | 22011  | 470618  | SH | DEFINED 1,2,         |
| MAGELLAN HEALTH SERVICES INC | Common equity shares         | 559079207 | 37616  | 760421  | SH | DEFINED 1,2,         |
| MAGELLAN PETROLEUM CORP      | Common equity shares         | 559091301 | 18     | 19023   | SH | DEFINED 1            |
| CENVEO INC                   | Common equity shares         | 15670S105 | 3805   | 1119551 | SH | DEFINED 1,2,         |
| MANITOWOC CO                 | Common equity shares         | 563571108 | 16794  | 1827373 | SH | DEFINED 1,2,         |
| MANNATECH INC                | Common equity shares         | 563771104 | 5      | 11000   | SH | DEFINED 1            |

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|                             |                  |           |       |         |    |              |
|-----------------------------|------------------|-----------|-------|---------|----|--------------|
| EQUITY LIFESTYLE PROPERTIES | Real Estate      |           |       |         |    |              |
|                             | Investment Trust | 29472R108 | 75348 | 1129822 | SH | DEFINED 1,2, |
| MANULIFE FINANCIAL CORP     | Common equity    |           |       |         |    |              |
|                             | shares           | 56501R106 | 248   | 23310   | SH | DEFINED 1    |
| MARCUS CORP                 | Common equity    |           |       |         |    |              |
|                             | shares           | 566330106 | 5968  | 472774  | SH | DEFINED 1,2, |
| MARINEMAX INC               | Common equity    |           |       |         |    |              |
|                             | shares           | 567908108 | 2517  | 385894  | SH | DEFINED 1,2  |
| MARINE PRODUCTS CORP        | Common equity    |           |       |         |    |              |
|                             | shares           | 568427108 | 917   | 185685  | SH | DEFINED 1,2  |
| MARKEL CORP                 | Common equity    |           |       |         |    |              |
|                             | shares           | 570535104 | 59588 | 143714  | SH | DEFINED 1,2, |
| MARTEN TRANSPORT LTD        | Common equity    |           |       |         |    |              |
|                             | shares           | 573075108 | 5847  | 325026  | SH | DEFINED 1,2, |
| MARTHA STEWART LIVING       | Common equity    |           |       |         |    |              |
| OMNIMD                      | shares           | 573083102 | 2310  | 525124  | SH | DEFINED 1,2, |
| MARTIN MARIETTA MATERIALS   | Common equity    |           |       |         |    |              |
|                             | shares           | 573284106 | 89961 | 1192947 | SH | DEFINED 1,2, |
|                             |                  |           |       |         |    | 12,1         |
| MASTEC INC                  | Common equity    |           |       |         |    |              |
|                             | shares           | 576323109 | 20317 | 1169667 | SH | DEFINED 1,2, |
| MATRIX SERVICE CO           | Common Stock     | 576853105 | 5500  | 582855  | SH | DEFINED 1,2, |
| MATTHEWS INTL CORP -CL A    | Common equity    |           |       |         |    |              |
|                             | shares           | 577128101 | 28722 | 914021  | SH | DEFINED 1,2, |
| MATTSON TECHNOLOGY INC      | Common equity    |           |       |         |    |              |
|                             | shares           | 577223100 | 52    | 37794   | SH | DEFINED 1    |
| MAXWELL TECHNOLOGIES INC    | Common Stock     | 577767106 | 8757  | 539192  | SH | DEFINED 1,2, |
| MAXYGEN INC                 | Common Stock     | 577776107 | 3036  | 539385  | SH | DEFINED 1,2  |

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| ISSUER                      | CLASS         | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/ PUT/<br>PRN CALL | DISCRE-<br>TION | M  |
|-----------------------------|---------------|-----------|-------|----------------|----------------------|-----------------|----|
| MAXIMUS INC                 | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 577933104 | 31661 | 765737         | SH                   | DEFINED 1,2,    |    |
| MBT FINANCIAL CORP          | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 578877102 | 16    | 14467          | SH                   | DEFINED 1       |    |
| MCCLATCHY CO -CL A          | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 579489105 | 2850  | 1191808        | SH                   | DEFINED 1,2,    |    |
| MCDERMOTT INTL INC          | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 580037109 | 39016 | 3390013        | SH                   | DEFINED 1,2,    | 12 |
| MCGRATH RENTCORP            | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 580589109 | 14615 | 504114         | SH                   | DEFINED 1,2,    |    |
| MCMORAN EXPLORATION CO      | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 582411104 | 38534 | 2648408        | SH                   | DEFINED 1,2,    |    |
| MEADOWBROOK INS GROUP INC   | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 58319P108 | 13845 | 1296479        | SH                   | DEFINED 1,2,    |    |
| MEASUREMENT SPECIALTIES INC | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 583421102 | 8442  | 301808         | SH                   | DEFINED 1,2,    |    |
| MEDALLION FINANCIAL CORP    | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 583928106 | 3225  | 283283         | SH                   | DEFINED 1,2     |    |
| MEDICAL ACTION INDUSTRIES   | Common equity |           |       |                |                      |                 |    |
|                             | shares        | 58449L100 | 1729  | 330461         | SH                   | DEFINED 1,2     |    |

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|                             |                  |           |        |         |    |              |
|-----------------------------|------------------|-----------|--------|---------|----|--------------|
| PROASSURANCE CORP           | Common equity    |           |        |         |    |              |
|                             | shares           | 74267C106 | 61067  | 765010  | SH | DEFINED 1,2, |
| MEDICINES CO                | Common equity    |           |        |         |    |              |
|                             | shares           | 584688105 | 26231  | 1407232 | SH | DEFINED 1,2, |
| MEDICIS PHARMACEUT CP -CL A | Common equity    |           |        |         |    |              |
|                             | shares           | 584690309 | 75672  | 2275708 | SH | DEFINED 1,2, |
| MEDIFAST INC                | Common equity    |           |        |         |    |              |
|                             | shares           | 58470H101 | 4173   | 304223  | SH | DEFINED 1,2, |
| MEDTOX SCIENTIFIC INC       | Common equity    |           |        |         |    |              |
|                             | shares           | 584977201 | 1913   | 136250  | SH | DEFINED 1,2, |
| MENS WEARHOUSE INC          | Common equity    |           |        |         |    |              |
|                             | shares           | 587118100 | 47431  | 1463526 | SH | DEFINED 1,2, |
| MENTOR GRAPHICS CORP        | Common equity    |           |        |         |    |              |
|                             | shares           | 587200106 | 41828  | 3084614 | SH | DEFINED 1,2, |
| MERCER INTL INC             | Common Stock     | 588056101 | 70     | 11514   | SH | DEFINED 1,8  |
| MERCHANTS BANCSHARES INC/VT | Common Stock     | 588448100 | 2589   | 88547   | SH | DEFINED 1,2, |
| MERCURY COMPUTER SYSTEMS    | Common equity    |           |        |         |    |              |
| INC                         | shares           | 589378108 | 7880   | 593015  | SH | DEFINED 1,2, |
| MERCURY GENERAL CORP        | Common equity    |           |        |         |    |              |
|                             | shares           | 589400100 | 118913 | 2606648 | SH | DEFINED 1,2, |
| MERIDIAN BIOSCIENCE INC     | Common equity    |           |        |         |    |              |
|                             | shares           | 589584101 | 15717  | 834052  | SH | DEFINED 1,2, |
| MERIT MEDICAL SYSTEMS INC   | Common equity    |           |        |         |    |              |
|                             | shares           | 589889104 | 11313  | 845714  | SH | DEFINED 1,2, |
| MERGE HEALTHCARE INC        | Common Stock     | 589499102 | 4536   | 934980  | SH | DEFINED 1,2, |
| MERITAGE HOMES CORP         | Common equity    |           |        |         |    |              |
|                             | shares           | 59001A102 | 13897  | 599216  | SH | DEFINED 1,2, |
| MET-PRO CORP                | Common equity    |           |        |         |    |              |
|                             | shares           | 590876306 | 2389   | 264181  | SH | DEFINED 1,2  |
| SILVER BULL RESOURCES INC   | Common equity    |           |        |         |    |              |
|                             | shares           | 827458100 | 30     | 56400   | SH | DEFINED 1    |
| METHODE ELECTRONICS INC     | Common equity    |           |        |         |    |              |
|                             | shares           | 591520200 | 6974   | 841353  | SH | DEFINED 1,2, |
| POWERSECURE INTL INC        | Common equity    |           |        |         |    |              |
|                             | shares           | 73936N105 | 1720   | 349025  | SH | DEFINED 1,2  |
| METROPOLITAN HLTH NTRKS     | Common equity    |           |        |         |    |              |
| INC                         | shares           | 592142103 | 6469   | 866109  | SH | DEFINED 1,2, |
| MICREL INC                  | Common equity    |           |        |         |    |              |
|                             | shares           | 594793101 | 11751  | 1162710 | SH | DEFINED 1,2, |
| MICROVISION INC             | Common equity    |           |        |         |    |              |
|                             | shares           | 594960106 | 610    | 1700380 | SH | DEFINED 1,2  |
| MICROSTRATEGY INC           | Common equity    |           |        |         |    |              |
|                             | shares           | 594972408 | 18825  | 173816  | SH | DEFINED 1,2, |
| MICROSEMI CORP              | Common equity    |           |        |         |    |              |
|                             | shares           | 595137100 | 34573  | 2063984 | SH | DEFINED 1,2, |
| MID-AMERICA APT CMNTYS INC  | Real Estate      |           |        |         |    |              |
|                             | Investment Trust | 59522J103 | 79808  | 1275846 | SH | DEFINED 1,2, |
| MIDAS INC                   | Common equity    |           |        |         |    |              |
|                             | shares           | 595626102 | 212    | 24582   | SH | DEFINED 1,2  |
| MIDDLEBY CORP               | Common equity    |           |        |         |    |              |
|                             | shares           | 596278101 | 38617  | 410633  | SH | DEFINED 1,2, |
| MIDDLESEX WATER CO          | Common equity    |           |        |         |    |              |
|                             | shares           | 596680108 | 5699   | 305508  | SH | DEFINED 1,2, |
| MIDSOUTH BANCORP INC        | Common equity    |           |        |         |    |              |
|                             | shares           | 598039105 | 1582   | 121659  | SH | DEFINED 1,2  |
| MGP INGREDIENTS INC         | Common equity    |           |        |         |    |              |
|                             | shares           | 55303J106 | 892    | 176180  | SH | DEFINED 1,2  |
| MILLER (HERMAN) INC         | Common equity    |           |        |         |    |              |
|                             | shares           | 600544100 | 31316  | 1697369 | SH | DEFINED 1,2, |
| MILLER INDUSTRIES INC/TN    | Common equity    |           |        |         |    |              |
|                             | shares           | 600551204 | 3805   | 241920  | SH | DEFINED 1,2  |
| MILLER ENERGY RESOURCES INC | Common equity    |           |        |         |    |              |

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|                             |                    |           |        |         |    |                      |
|-----------------------------|--------------------|-----------|--------|---------|----|----------------------|
| MINE SAFETY APPLIANCES CO   | shares             | 600527105 | 1190   | 425704  | SH | DEFINED 1,2          |
|                             | Common equity      |           |        |         |    |                      |
| MINERALS TECHNOLOGIES INC   | shares             | 602720104 | 30776  | 929318  | SH | DEFINED 1,2,         |
|                             | Common equity      |           |        |         |    |                      |
| MINES MANAGEMENT INC        | shares             | 603158106 | 35069  | 620339  | SH | DEFINED 1,2,         |
|                             | Common equity      |           |        |         |    |                      |
| MIPS TECHNOLOGIES INC       | shares             | 603432105 | 29     | 14300   | SH | DEFINED 1            |
|                             | Common equity      |           |        |         |    |                      |
| MISSION WEST PROPERTIES INC | shares             | 604567107 | 4366   | 978625  | SH | DEFINED 1,2,         |
|                             | Real Estate        |           |        |         |    |                      |
|                             | Investment Trust   | 605203108 | 3468   | 384660  | SH | DEFINED 1,2,         |
| MITCHAM INDUSTRIES INC      | Common equity      |           |        |         |    |                      |
|                             | shares             | 606501104 | 5375   | 246210  | SH | DEFINED 1,2          |
| MITEK SYSTEMS INC           | Common Stock       | 606710200 | 115    | 15900   | SH | DEFINED 1            |
| MOBILE MINI INC             | Common equity      |           |        |         |    |                      |
|                             | shares             | 60740F105 | 13378  | 766728  | SH | DEFINED 1,2,         |
| IGO INC                     | Common equity      |           |        |         |    |                      |
|                             | shares             | 449593102 | 16     | 20476   | SH | DEFINED 1            |
| MODINE MANUFACTURING CO     | Common equity      |           |        |         |    |                      |
|                             | shares             | 607828100 | 8928   | 943587  | SH | DEFINED 1,2,         |
| MOLEX INC                   | Common equity      |           |        |         |    |                      |
|                             | shares             | 608554200 | 3991   | 201819  | SH | DEFINED 1,2,         |
| MONARCH CASINO & RESORT INC | Common equity      |           |        |         |    |                      |
|                             | shares             | 609027107 | 2068   | 202965  | SH | DEFINED 1,2          |
| MONMOUTH RE INVESTMENT CP   | REIT               | 609720107 | 6036   | 659878  | SH | DEFINED 1,2,         |
| MONRO MUFFLER BRAKE INC     | Common equity      |           |        |         |    |                      |
|                             | shares             | 610236101 | 30447  | 784914  | SH | DEFINED 1,2,         |
| MOOG INC -CL A              | Common equity      |           |        |         |    |                      |
|                             | shares             | 615394202 | 46499  | 1058503 | SH | DEFINED 1,2,         |
| DESTINATION MATERNITY CORP  | Common Stock       | 25065D100 | 3233   | 193203  | SH | DEFINED 1,2,         |
| MOTORCAR PARTS OF AMER INC  | Common Stock       | 620071100 | 1308   | 174315  | SH | DEFINED 1,2,         |
| MOVADO GROUP INC            | Common equity      |           |        |         |    |                      |
|                             | shares             | 624580106 | 6734   | 370732  | SH | DEFINED 1,2,         |
| MUELLER INDUSTRIES          | Common equity      |           |        |         |    |                      |
|                             | shares             | 624756102 | 35396  | 921242  | SH | DEFINED 1,2,         |
| MULTI-COLOR CORP            | Common equity      |           |        |         |    |                      |
|                             | shares             | 625383104 | 6383   | 248021  | SH | DEFINED 1,2,         |
| MULTIMEDIA GAMES HOLDING CO | Common equity      |           |        |         |    |                      |
|                             | shares             | 625453105 | 4726   | 595783  | SH | DEFINED 1,2          |
| MURPHY OIL CORP             | Common equity      |           |        |         |    |                      |
|                             | shares             | 626717102 | 441170 | 7914947 | SH | DEFINED 1,2,<br>12,1 |
| MYERS INDUSTRIES INC        | Common equity      |           |        |         |    |                      |
|                             | shares             | 628464109 | 8861   | 718386  | SH | DEFINED 1,2,         |
| N B T BANCORP INC           | Common equity      |           |        |         |    |                      |
|                             | shares             | 628778102 | 15880  | 717410  | SH | DEFINED 1,2,         |
| NCI BUILDING SYSTEMS INC    | Common equity      |           |        |         |    |                      |
|                             | shares             | 628852204 | 4841   | 445124  | SH | DEFINED 1,2          |
| NL INDUSTRIES               | Common equity      |           |        |         |    |                      |
|                             | shares             | 629156407 | 1819   | 140578  | SH | DEFINED 1,2          |
| NN INC                      | Common equity      |           |        |         |    |                      |
|                             | shares             | 629337106 | 1723   | 287350  | SH | DEFINED 1,2          |
| NTT DOCOMO INC              | American           |           |        |         |    |                      |
|                             | Depository Receipt | 62942M201 | 553    | 30110   | SH | DEFINED 1,2          |
| NVE CORP                    | Common equity      |           |        |         |    |                      |
|                             | shares             | 629445206 | 4913   | 88450   | SH | DEFINED 1,2,         |
| NACCO INDUSTRIES -CL A      | Common equity      |           |        |         |    |                      |
|                             | shares             | 629579103 | 11972  | 134143  | SH | DEFINED 1,2,         |
| NAM TAI ELECTRONIC          | Common equity      |           |        |         |    |                      |
|                             | shares             | 629865205 | 56     | 10586   | SH | DEFINED 1,6          |
| NANOMETRICS INC             | Common Stock       | 630077105 | 7529   | 408694  | SH | DEFINED 1,2,         |
| NANOPHASE TECHNOLOGIES CORP | Common Stock       | 630079101 | 5      | 12201   | SH | DEFINED 1            |



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|                              |                              |           |         |          |    |                   |
|------------------------------|------------------------------|-----------|---------|----------|----|-------------------|
| NAPCO SECURITY TECH INC      | Common equity shares         | 630402105 | 30      | 12100    | SH | DEFINED 1         |
| BBCN BANCORP INC             | Common equity shares         | 073295107 | 19328   | 2045023  | SH | DEFINED 1,2,      |
| NASH FINCH CO                | Common equity shares         | 631158102 | 10005   | 341598   | SH | DEFINED 1,2,      |
| NATIONAL BANK OF GREECE      | American Depository Receipt  | 633643606 | 141     | 71271    | SH | DEFINED 1,2,      |
| NATIONAL BANKSHARES INC VA   | Common equity shares         | 634865109 | 3614    | 129505   | SH | DEFINED 1,2,      |
| NATIONAL BEVERAGE CORP       | Common equity shares         | 635017106 | 3536    | 220248   | SH | DEFINED 1,2,      |
| NATIONAL HEALTHCARE CORP     | Common equity shares         | 635906100 | 9005    | 214867   | SH | DEFINED 1,2,      |
| NATIONAL FUEL GAS CO         | Common equity shares         | 636180101 | 205761  | 3702054  | SH | DEFINED 1,2,      |
| NATIONAL HEALTH INVESTORS    | Real Estate Investment Trust | 63633D104 | 24382   | 554329   | SH | DEFINED 1,2,      |
| NIC INC                      | Common equity shares         | 62914B100 | 16584   | 1245773  | SH | DEFINED 1,2,      |
| FIRST CALIF FINL GROUP INC   | Common equity shares         | 319395109 | 59      | 18021    | SH | DEFINED 1         |
| NATIONAL OILWELL VARCO INC   | Common equity shares         | 637071101 | 1152835 | 16955979 | SH | DEFINED 1,2, 12,1 |
| NATIONAL PENN BANCSHARES INC | Common equity shares         | 637138108 | 36480   | 4321880  | SH | DEFINED 1,2,      |
| NATIONAL PRESTO INDS INC     | Common equity shares         | 637215104 | 10540   | 112643   | SH | DEFINED 1,2,      |

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| ISSUER                       | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | M |
|------------------------------|----------------------|-----------|-------|-------------|-------------------|--------------|---|
| NATIONAL RESEARCH CORP       | Common equity shares | 637372103 | 951   | 24460       | SH                | DEFINED 1,2, |   |
| NATIONAL TECHNICAL SYS INC   | Common equity shares | 638104109 | 76    | 12020       | SH                | DEFINED 1,17 |   |
| NATIONAL WESTERN LIFE -CL A  | Common equity shares | 638522102 | 5827  | 42756       | SH                | DEFINED 1,2, |   |
| NAVIGATORS GROUP INC         | Common equity shares | 638904102 | 11824 | 247957      | SH                | DEFINED 1,2, |   |
| NATURES SUNSHINE PRODS INC   | Common Stock         | 639027101 | 2670  | 171996      | SH                | DEFINED 1,2, |   |
| NAVARRE CORP                 | Common equity shares | 639208107 | 38    | 24656       | SH                | DEFINED 1    |   |
| BPZ RESOURCES INC            | Common Stock         | 055639108 | 12773 | 4496918     | SH                | DEFINED 1,2, |   |
| NAVIGANT CONSULTING INC      | Common equity shares | 63935N107 | 12291 | 1077290     | SH                | DEFINED 1,2, |   |
| NEOGEN CORP                  | Common equity shares | 640491106 | 15106 | 492935      | SH                | DEFINED 1,2, |   |
| NAVIDEA BIOPHARMACEUTICALS   | Common Stock         | 63937X103 | 3927  | 1499655     | SH                | DEFINED 1,2, |   |
| SPECTRUM PHARMACEUTICALS INC | Common Stock         | 84763A108 | 25750 | 1760187     | SH                | DEFINED 1,2, |   |
| NETEASE.COM INC              | American             |           |       |             |                   |              |   |

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|                            |                    |           |        |         |    |              |
|----------------------------|--------------------|-----------|--------|---------|----|--------------|
| 8X8 INC                    | Depository Receipt | 64110W102 | 8937   | 199249  | SH | DEFINED 1,2, |
|                            | Common equity      |           |        |         |    |              |
|                            | shares             | 282914100 | 3187   | 1005512 | SH | DEFINED 1,2  |
| NETSOL TECHNOLOGIES INC    | Common equity      |           |        |         |    |              |
|                            | shares             | 64115A204 | 10     | 23960   | SH | DEFINED 1    |
| NETSCOUT SYSTEMS INC       | Common equity      |           |        |         |    |              |
|                            | shares             | 64115T104 | 12548  | 712789  | SH | DEFINED 1,2, |
| NETWORK EQUIPMENT TECH INC | Common Stock       | 641208103 | 30     | 26181   | SH | DEFINED 1,5  |
| NETWORK ENGINES INC        | Common equity      |           |        |         |    |              |
|                            | shares             | 64121A107 | 30     | 30785   | SH | DEFINED 1    |
| FALCONSTOR SOFTWARE INC    | Common equity      |           |        |         |    |              |
|                            | shares             | 306137100 | 1597   | 618227  | SH | DEFINED 1,2  |
| UNITED ONLINE INC          | Common equity      |           |        |         |    |              |
|                            | shares             | 911268100 | 11214  | 2061243 | SH | DEFINED 1,2, |
| NEUROCRINE BIOSCIENCES INC | Common equity      |           |        |         |    |              |
|                            | shares             | 64125C109 | 9489   | 1115945 | SH | DEFINED 1,2, |
| NEVADA GOLD & CASINOS INC  | Common equity      |           |        |         |    |              |
|                            | shares             | 64126Q206 | 17     | 14982   | SH | DEFINED 1    |
| NEW FRONTIER MEDIA INC     | Common equity      |           |        |         |    |              |
|                            | shares             | 644398109 | 16     | 15757   | SH | DEFINED 1    |
| NEW JERSEY RESOURCES CORP  | Common equity      |           |        |         |    |              |
|                            | shares             | 646025106 | 46760  | 950360  | SH | DEFINED 1,2, |
| EINSTEIN NOAH RESTAURANT   | Common equity      |           |        |         |    |              |
| GRP                        | shares             | 28257U104 | 2026   | 128240  | SH | DEFINED 1,2  |
| NEWFIELD EXPLORATION CO    | Common equity      |           |        |         |    |              |
|                            | shares             | 651290108 | 197888 | 5244761 | SH | DEFINED 1,2, |
|                            |                    |           |        |         |    | 12,1         |
| NEWPARK RESOURCES          | Common equity      |           |        |         |    |              |
|                            | shares             | 651718504 | 25921  | 2728928 | SH | DEFINED 1,2, |
| NEWPORT CORP               | Common equity      |           |        |         |    |              |
|                            | shares             | 651824104 | 11115  | 816548  | SH | DEFINED 1,2, |
| APRICUS BIOSCIENCES INC    | Common equity      |           |        |         |    |              |
|                            | shares             | 03832V109 | 59     | 11498   | SH | DEFINED 1    |
| NICE SYSTEMS LTD           | American           |           |        |         |    |              |
|                            | Depository Receipt | 653656108 | 273    | 7948    | SH | DEFINED 1,6  |
| NICHOLAS FINANCIAL INC     | Common equity      |           |        |         |    |              |
|                            | shares             | 65373J209 | 1518   | 118351  | SH | DEFINED 1,2  |
| 99 CENTS ONLY STORES       | Common equity      |           |        |         |    |              |
|                            | shares             | 65440K106 | 37668  | 1716021 | SH | DEFINED 1,2, |
| NOBLE ENERGY INC           | Common equity      |           |        |         |    |              |
|                            | shares             | 655044105 | 674197 | 7142602 | SH | DEFINED 1,2, |
|                            |                    |           |        |         |    | 12,1         |
| NOKIA CORP                 | American           |           |        |         |    |              |
|                            | Depository Receipt | 654902204 | 4614   | 998950  | SH | DEFINED 1,2, |
| NORDSON CORP               | Common equity      |           |        |         |    |              |
|                            | shares             | 655663102 | 56908  | 1381972 | SH | DEFINED 1,2, |
| ONEOK PARTNERS -LP         | Limited            |           |        |         |    |              |
|                            | Partnership        | 68268N103 | 9172   | 158856  | SH | DEFINED 1    |
| NORTHWEST NATURAL GAS CO   | Common equity      |           |        |         |    |              |
|                            | shares             | 667655104 | 77001  | 1606535 | SH | DEFINED 1,2, |
| NORTHWEST PIPE CO          | Common equity      |           |        |         |    |              |
|                            | shares             | 667746101 | 4111   | 179924  | SH | DEFINED 1,2, |
| NOVATEL WIRELESS INC       | Common equity      |           |        |         |    |              |
|                            | shares             | 66987M604 | 1903   | 606639  | SH | DEFINED 1,2, |
| NOVARTIS AG                | American           |           |        |         |    |              |
|                            | Depository Receipt | 66987V109 | 2451   | 42839   | SH | DEFINED 1,5, |
| NOVAVAX INC                | Common equity      |           |        |         |    |              |
|                            | shares             | 670002104 | 2016   | 1598136 | SH | DEFINED 1,2, |
| UNITEK GLOBAL SERVICES INC | Common equity      |           |        |         |    |              |
|                            | shares             | 91324T302 | 698    | 154061  | SH | DEFINED 1,2  |
| NU SKIN ENTERPRISES -CL A  | Common equity      |           |        |         |    |              |
|                            | shares             | 67018T105 | 53498  | 1101473 | SH | DEFINED 1,2, |

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|                              |                              |           |        |            |                  |
|------------------------------|------------------------------|-----------|--------|------------|------------------|
| NSTAR                        | Common equity shares         | 67019E107 | 141334 | 3009508 SH | DEFINED 1,2,12,1 |
| NUMEREX CORP -CL A           | Common equity shares         | 67053A102 | 1029   | 124858 SH  | DEFINED 1,2      |
| NUTRACEUTICAL INTL CORP      | Common equity shares         | 67060Y101 | 2226   | 196676 SH  | DEFINED 1,2      |
| NUTRISYSTEM INC              | Common equity shares         | 67069D108 | 7902   | 611007 SH  | DEFINED 1,2      |
| NYMOX PHARMACEUTICAL CORP    | Common equity shares         | 67076P102 | 2415   | 293932 SH  | DEFINED 1,2      |
| O'CHARLEY'S INC              | Common equity shares         | 670823103 | 2419   | 440391 SH  | DEFINED 1,2      |
| OGE ENERGY CORP              | Common equity shares         | 670837103 | 122640 | 2162607 SH | DEFINED 1,2      |
| OM GROUP INC                 | Common equity shares         | 670872100 | 16666  | 744438 SH  | DEFINED 1,2      |
| OSI SYSTEMS INC              | Common Stock                 | 671044105 | 20725  | 424925 SH  | DEFINED 1,2      |
| OYO GEOSPACE CORP            | Common equity shares         | 671074102 | 8910   | 115272 SH  | DEFINED 1,2      |
| STERLING CONSTRUCTION CO INC | Common equity shares         | 859241101 | 3472   | 322434 SH  | DEFINED 1,2      |
| OCEANEERING INTERNATIONAL    | Common equity shares         | 675232102 | 121084 | 2625013 SH | DEFINED 1,2,12,1 |
| OCEANFIRST FINANCIAL CORP    | Common equity shares         | 675234108 | 3724   | 285117 SH  | DEFINED 1,2      |
| INNOSPEC INC                 | Common equity shares         | 45768S105 | 14544  | 518232 SH  | DEFINED 1,2      |
| OCWEN FINANCIAL CORP         | Common equity shares         | 675746309 | 28225  | 1949272 SH | DEFINED 1,2      |
| ITERIS INC                   | Common equity shares         | 46564T107 | 15     | 11165 SH   | DEFINED 1        |
| ODYSSEY MARINE EXPLORATION   | Common equity shares         | 676118102 | 3071   | 1120712 SH | DEFINED 1,2      |
| BRISTOW GROUP INC            | Common equity shares         | 110394103 | 44633  | 941900 SH  | DEFINED 1,2      |
| OIL DRI CORP AMERICA         | Common equity shares         | 677864100 | 1866   | 92320 SH   | DEFINED 1,2      |
| OIL STATES INTL INC          | Common equity shares         | 678026105 | 101645 | 1330975 SH | DEFINED 1,2      |
| OLD DOMINION FREIGHT         | Common equity shares         | 679580100 | 45427  | 1120782 SH | DEFINED 1,2      |
| OLD NATIONAL BANCORP         | Common equity shares         | 680033107 | 37587  | 3226341 SH | DEFINED 1,2      |
| OLIN CORP                    | Common equity shares         | 680665205 | 125172 | 6370121 SH | DEFINED 1,2      |
| OLYMPIC STEEL INC            | Common equity shares         | 68162K106 | 4641   | 199151 SH  | DEFINED 1,2      |
| OMEGA HEALTHCARE INVS INC    | Real Estate Investment Trust | 681936100 | 69733  | 3603916 SH | DEFINED 1,2      |
| OMEGA PROTEIN CORP           | Common equity shares         | 68210P107 | 2451   | 343713 SH  | DEFINED 1,2      |
| OMNIVISION TECHNOLOGIES INC  | Common equity shares         | 682128103 | 15225  | 1244176 SH | DEFINED 1,2      |
| OMNOVA SOLUTIONS INC         | Common equity shares         | 682129101 | 3991   | 865800 SH  | DEFINED 1,2      |
| ON ASSIGNMENT INC            | Common Stock                 | 682159108 | 8682   | 776597 SH  | DEFINED 1,2      |
| ON SEMICONDUCTOR CORP        | Common equity shares         | 682189105 | 40225  | 5210683 SH | DEFINED 1,2      |
| ONE LIBERTY PROPERTIES INC   | Real Estate Investment Trust | 682406103 | 2904   | 175962 SH  | DEFINED 1,2      |

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|                              |                      |           |        |         |    |                  |
|------------------------------|----------------------|-----------|--------|---------|----|------------------|
| 1-800-FLOWERS.COM            | Common equity shares | 68243Q106 | 1018   | 462151  | SH | DEFINED 1,2      |
| ONEOK INC                    | Common equity shares | 682680103 | 472366 | 5448954 | SH | DEFINED 1,2,12,1 |
| ONLINE RESOURCES CORP        | Common equity shares | 68273G101 | 40     | 16363   | SH | DEFINED 1        |
| ONYX PHARMACEUTICALS INC     | Common Stock         | 683399109 | 77205  | 1756630 | SH | DEFINED 1,2,     |
| OPEN TEXT CORP               | Common Stock         | 683715106 | 242    | 4739    | SH | DEFINED 1,2      |
| OPENWAVE SYSTEMS INC         | Common equity shares | 683718308 | 2444   | 1547909 | SH | DEFINED 1,2,     |
| OPNET TECHNOLOGIES INC       | Common equity shares | 683757108 | 10497  | 286339  | SH | DEFINED 1,2,     |
| OPLINK COMMUNICATIONS INC    | Common Stock         | 68375Q403 | 7694   | 466869  | SH | DEFINED 1,2,     |
| ORASURE TECHNOLOGIES INC     | Common Stock         | 68554V108 | 8288   | 909762  | SH | DEFINED 1,2,     |
| ORBITAL SCIENCES CORP        | Common equity shares | 685564106 | 20865  | 1435848 | SH | DEFINED 1,2,     |
| MEDIVATION INC               | Common equity shares | 58501N101 | 42151  | 914130  | SH | DEFINED 1,2,     |
| O'REILLY AUTOMOTIVE INC      | Common equity shares | 67103H107 | 383225 | 4793112 | SH | DEFINED 1,2,12,1 |
| ORIENTAL FINANCIAL GROUP INC | Common equity shares | 68618W100 | 15688  | 1295485 | SH | DEFINED 1,2,     |
| ORRSTOWN FINANCIAL SVCS INC  | Common equity shares | 687380105 | 919    | 111584  | SH | DEFINED 1,2      |
| PROTALIX BIOTHERAPEUTICS INC | Common equity shares | 74365A101 | 81     | 16300   | SH | DEFINED 1,6,     |
| OTTER TAIL CORP              | Common equity shares | 689648103 | 15608  | 708821  | SH | DEFINED 1,2,     |
| OVERSEAS SHIPHOLDING GROUP   | Common equity shares | 690368105 | 6693   | 612307  | SH | DEFINED 1,2,     |

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| ISSUER                  | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION     | M |
|-------------------------|----------------------|-----------|--------|-------------|-------------------|------------------|---|
| OWENS & MINOR INC       | Common equity shares | 690732102 | 58346  | 2099520     | SH                | DEFINED 1,2,     |   |
| OWENS-ILLINOIS INC      | Common equity shares | 690768403 | 128668 | 6638855     | SH                | DEFINED 1,2,12,1 |   |
| OXFORD INDUSTRIES INC   | Common equity shares | 691497309 | 12757  | 282676      | SH                | DEFINED 1,2,     |   |
| VIRNETX HOLDING CORP    | Common equity shares | 92823T108 | 20312  | 813465      | SH                | DEFINED 1,2,     |   |
| PC CONNECTION INC       | Common equity shares | 69318J100 | 2955   | 266407      | SH                | DEFINED 1,2      |   |
| PCTEL INC               | Common equity shares | 69325Q105 | 316    | 46232       | SH                | DEFINED 1,2      |   |
| PICO HOLDINGS INC       | Common Stock         | 693366205 | 9515   | 462296      | SH                | DEFINED 1,2,     |   |
| PLX TECHNOLOGY INC      | Common equity shares | 693417107 | 2326   | 811400      | SH                | DEFINED 1,2      |   |
| ERESEARCHTECHNOLOGY INC | Common equity        |           |        |             |                   |                  |   |

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|                              |                    |           |       |         |    |              |
|------------------------------|--------------------|-----------|-------|---------|----|--------------|
|                              | shares             | 29481V108 | 4918  | 1049625 | SH | DEFINED 1,2, |
| PS BUSINESS PARKS            | Real Estate        |           |       |         |    |              |
|                              | Investment Trust   | 69360J107 | 32421 | 584820  | SH | DEFINED 1,2, |
| PVF CAPITAL CORP             | Common equity      |           |       |         |    |              |
|                              | shares             | 693654105 | 32    | 21290   | SH | DEFINED 1    |
| PSS WORLD MEDICAL INC        | Common equity      |           |       |         |    |              |
|                              | shares             | 69366A100 | 30322 | 1253516 | SH | DEFINED 1,2, |
| PREMIERE GLOBAL SERVICES INC | Common equity      |           |       |         |    |              |
|                              | shares             | 740585104 | 9541  | 1126645 | SH | DEFINED 1,2, |
| PACIFIC CAPITAL BANCORP      | Common equity      |           |       |         |    |              |
|                              | shares             | 69404P200 | 1945  | 68984   | SH | DEFINED 1,2, |
| BANK OF HAWAII CORP          | Common equity      |           |       |         |    |              |
|                              | shares             | 062540109 | 92443 | 2077858 | SH | DEFINED 1,2, |
| PACIFIC CONTINENTAL CORP     | Common equity      |           |       |         |    |              |
|                              | shares             | 69412V108 | 2754  | 311179  | SH | DEFINED 1,2  |
| PACIFIC SUNWEAR CALIF INC    | Common equity      |           |       |         |    |              |
|                              | shares             | 694873100 | 1884  | 1103277 | SH | DEFINED 1,2, |
| PAIN THERAPEUTICS INC        | Common Stock       | 69562K100 | 2553  | 670843  | SH | DEFINED 1,2, |
| PALATIN TECHNOLOGIES INC     | Common equity      |           |       |         |    |              |
|                              | shares             | 696077403 | 8     | 20880   | SH | DEFINED 1    |
| PALOMAR MED TECHNOLOGIES INC | Common equity      |           |       |         |    |              |
|                              | shares             | 697529303 | 3643  | 392020  | SH | DEFINED 1,2, |
| PARAMOUNT GOLD AND SILVER    | Common equity      |           |       |         |    |              |
|                              | shares             | 69924P102 | 4397  | 2055613 | SH | DEFINED 1,2, |
| PANHANDLE OIL & GAS INC      | Common equity      |           |       |         |    |              |
|                              | shares             | 698477106 | 4234  | 128965  | SH | DEFINED 1,2  |
| PANTRY INC                   | Common equity      |           |       |         |    |              |
|                              | shares             | 698657103 | 5861  | 489690  | SH | DEFINED 1,2, |
| PAPA JOHNS INTERNATIONAL INC | Common equity      |           |       |         |    |              |
|                              | shares             | 698813102 | 17783 | 471913  | SH | DEFINED 1,2, |
| PAREXEL INTERNATIONAL CORP   | Common equity      |           |       |         |    |              |
|                              | shares             | 699462107 | 25675 | 1238018 | SH | DEFINED 1,2, |
| PARK ELECTROCHEMICAL CORP    | Common equity      |           |       |         |    |              |
|                              | shares             | 700416209 | 11761 | 459062  | SH | DEFINED 1,2, |
| PARK NATIONAL CORP           | Common equity      |           |       |         |    |              |
|                              | shares             | 700658107 | 24734 | 380147  | SH | DEFINED 1,2, |
| PARK OHIO HOLDINGS CORP      | Common equity      |           |       |         |    |              |
|                              | shares             | 700666100 | 2815  | 157842  | SH | DEFINED 1,2  |
| PARKER DRILLING CO           | Common equity      |           |       |         |    |              |
|                              | shares             | 701081101 | 26173 | 3650597 | SH | DEFINED 1,2, |
| PARKERVISION INC             | Common Stock       | 701354102 | 33    | 38074   | SH | DEFINED 1    |
| PARKWAY PROPERTIES INC       | Real Estate        |           |       |         |    |              |
|                              | Investment Trust   | 70159Q104 | 7262  | 736436  | SH | DEFINED 1,2, |
| PARLUX FRAGRANCES INC        | Common equity      |           |       |         |    |              |
|                              | shares             | 701645103 | 55    | 10700   | SH | DEFINED 1    |
| PARTNER COMMUNICATIONS CO    | American           |           |       |         |    |              |
|                              | Depository Receipt | 70211M109 | 167   | 18972   | SH | DEFINED 1    |
| THOMPSON CREEK METALS CO INC | Common equity      |           |       |         |    |              |
|                              | shares             | 884768102 | 19520 | 2804805 | SH | DEFINED 1,2, |
| PATRIOT NATIONAL BANCORP INC | Common equity      |           |       |         |    |              |
|                              | shares             | 70336F104 | 51    | 29320   | SH | DEFINED 1,2  |
| PATRIOT TRANSN HOLDING INC   | Common equity      |           |       |         |    |              |
|                              | shares             | 70337B102 | 2045  | 94118   | SH | DEFINED 1,2, |
| COLLECTIVE BRANDS INC        | Common equity      |           |       |         |    |              |
|                              | shares             | 19421W100 | 34773 | 2419637 | SH | DEFINED 1,2, |
| MEDNAX INC                   | Common equity      |           |       |         |    |              |
|                              | shares             | 58502B106 | 86048 | 1194916 | SH | DEFINED 1,2, |
| PMFG INC                     | Common Stock       | 69345P103 | 6028  | 308934  | SH | DEFINED 1,2, |
| PEET'S COFFEE & TEA INC      | Common equity      |           |       |         |    |              |
|                              | shares             | 705560100 | 16345 | 260729  | SH | DEFINED 1,2, |
| PEGASYSTEMS INC              | Common equity      |           |       |         |    |              |
|                              | shares             | 705573103 | 9387  | 319215  | SH | DEFINED 1,2, |

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|                              |                              |           |        |          |    |                      |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------|
| PENN NATIONAL GAMING INC     | Common equity shares         | 707569109 | 30430  | 799218   | SH | DEFINED 1,2,         |
| PENN VIRGINIA CORP           | Common equity shares         | 707882106 | 5124   | 969145   | SH | DEFINED 1,2,         |
| PENNICHUCK CORP              | Common equity shares         | 708254206 | 2286   | 79263    | SH | DEFINED 1,2,         |
| PENNS WOODS BANCORP INC      | Common equity shares         | 708430103 | 2517   | 64869    | SH | DEFINED 1,2,         |
| METRO BANCORP INC            | Common equity shares         | 59161R101 | 2116   | 252295   | SH | DEFINED 1,2,         |
| PENNSYLVANIA RE INVS TRUST   | Real Estate Investment Trust | 709102107 | 18665  | 1788029  | SH | DEFINED 1,2,         |
| PEOPLES BANCORP INC/OH       | Common equity shares         | 709789101 | 3264   | 220571   | SH | DEFINED 1,2,         |
| PEOPLE'S UNITED FINL INC     | Common equity shares         | 712704105 | 209911 | 16335902 | SH | DEFINED 1,2,<br>12,1 |
| RENASANT CORP                | Common equity shares         | 75970E107 | 8046   | 536065   | SH | DEFINED 1,2,         |
| PEP BOYS-MANNY MOE & JACK    | Common equity shares         | 713278109 | 18269  | 1660797  | SH | DEFINED 1,2,         |
| BRF - BRASIL FOODS SA        | American Depository Receipt  | 10552T107 | 14640  | 748732   | SH | DEFINED 1,2,         |
| PEREGRINE PHARMACEUTICLS INC | Common equity shares         | 713661304 | 1205   | 1168683  | SH | DEFINED 1,2,         |
| PERFICIENT INC               | Common equity shares         | 71375U101 | 5298   | 529511   | SH | DEFINED 1,2,         |
| PERFORMANCE TECHNOLOGIES INC | Common equity shares         | 71376K102 | 25     | 13957    | SH | DEFINED 1            |
| PERICOM SEMICONDUCTOR CORP   | Common equity shares         | 713831105 | 4675   | 614019   | SH | DEFINED 1,2,         |
| TUTOR PERINI CORP            | Common equity shares         | 901109108 | 7782   | 630483   | SH | DEFINED 1,2,         |
| PERMA-FIX ENVIRONMENTAL SVCS | Common equity shares         | 714157104 | 53     | 33700    | SH | DEFINED 1            |
| PERRIGO CO                   | Common equity shares         | 714290103 | 324966 | 3339856  | SH | DEFINED 1,2,<br>12,1 |
| TELEKOMUNIKASI INDONESIA     | American Depository Receipt  | 715684106 | 3331   | 108387   | SH | DEFINED 1,2,         |
| PERVASIVE SOFTWARE INC       | Common equity shares         | 715710109 | 61     | 10400    | SH | DEFINED 1            |
| PETMED EXPRESS INC           | Common equity shares         | 716382106 | 4757   | 458273   | SH | DEFINED 1,2,         |
| PETROCHINA CO LTD            | American Depository Receipt  | 71646E100 | 1432   | 11518    | SH | DEFINED 1,6          |
| PETROLEO BRASILEIRO SA PETRO | American Depository Receipt  | 71654V101 | 209739 | 8928815  | SH | DEFINED 1,2,<br>10,1 |
| PETROBRAS-PETROLEO BRASILIER | American Depository Receipt  | 71654V408 | 214587 | 8635335  | SH | DEFINED 1,2,<br>10,1 |
| PETROLEUM DEVELOPMENT CORP   | Common equity shares         | 716578109 | 26826  | 763858   | SH | DEFINED 1,2,         |
| PHI INC                      | Common equity shares         | 69336T205 | 6679   | 268738   | SH | DEFINED 1,2,         |
| PETROQUEST ENERGY INC        | Common equity shares         | 716748108 | 18700  | 2832264  | SH | DEFINED 1,2,         |
| PHARMACYCLICS INC            | Common Stock                 | 716933106 | 22144  | 1494430  | SH | DEFINED 1,2,         |
| PAR PHARMACEUTICAL COS INC   | Common equity shares         | 69888P106 | 34852  | 1064803  | SH | DEFINED 1,2,         |
| ACCELRYIS INC                | Common Stock                 | 00430U103 | 7407   | 1101796  | SH | DEFINED 1,2,         |

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|                              |                             |           |        |         |    |                  |
|------------------------------|-----------------------------|-----------|--------|---------|----|------------------|
| AQUA AMERICA INC             | Common equity shares        | 03836W103 | 69159  | 3136208 | SH | DEFINED 1,2,12   |
| PLDT-PHILIPPINE LNG DIST TEL | American Depository Receipt | 718252604 | 32886  | 570684  | SH | DEFINED 1,2,12   |
| PVH CORP                     | Common equity shares        | 693656100 | 102277 | 1451015 | SH | DEFINED 1,2,12   |
| PHOTRONICS INC               | Common equity shares        | 719405102 | 7172   | 1179739 | SH | DEFINED 1,2,12   |
| PIEDMONT NATURAL GAS CO      | Common equity shares        | 720186105 | 169481 | 4987712 | SH | DEFINED 1,2,12   |
| PIER 1 IMPORTS INC/DE        | Common equity shares        | 720279108 | 62756  | 4505134 | SH | DEFINED 1,2,12   |
| PINNACLE ENTERTAINMENT INC   | Common equity shares        | 723456109 | 14715  | 1448877 | SH | DEFINED 1,2,12   |
| EDELMAN FINANCIAL GROUP INC  | Common equity shares        | 27943Q105 | 2425   | 368846  | SH | DEFINED 1,2,12   |
| PINNACLE FINL PARTNERS INC   | Common equity shares        | 72346Q104 | 17341  | 1073836 | SH | DEFINED 1,2,12   |
| AGILYSYS INC                 | Common equity shares        | 00847J105 | 3455   | 434864  | SH | DEFINED 1,2,12   |
| BRINKS CO                    | Common equity shares        | 109696104 | 44027  | 1637884 | SH | DEFINED 1,2,12,1 |
| PIXELWORKS INC               | Common equity shares        | 72581M305 | 32     | 13163   | SH | DEFINED 1        |
| PLAINS ALL AMER PIPELNE -LP  | Limited Partnership         | 726503105 | 13071  | 177961  | SH | DEFINED 1        |
| PLANAR SYSTEMS INC           | Common equity shares        | 726900103 | 30     | 15500   | SH | DEFINED 1        |
| PLANTRONICS INC              | Common equity shares        | 727493108 | 50865  | 1427073 | SH | DEFINED 1,2,12   |
| POLARIS INDUSTRIES INC       | Common equity shares        | 731068102 | 84379  | 1507314 | SH | DEFINED 1,2,12,1 |
| RALPH LAUREN CORP            | Common equity shares        | 751212101 | 307127 | 2224187 | SH | DEFINED 1,2,12,1 |
| POLYCOM INC                  | Common equity shares        | 73172K104 | 62379  | 3826947 | SH | DEFINED 1,2,12   |
| POLYONE CORP                 | Common equity shares        | 73179P106 | 24556  | 2125913 | SH | DEFINED 1,2,12   |

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| ISSUER                | CLASS                        | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION   | M |
|-----------------------|------------------------------|-----------|-------|-------------|-------------------|----------------|---|
| INVENTURE FOODS INC   | Common Stock                 | 461212102 | 41    | 10985       | SH                | DEFINED 1      |   |
| POST PROPERTIES INC   | Real Estate Investment Trust | 737464107 | 74457 | 1703156     | SH                | DEFINED 1,2,12 |   |
| POTASH CORP SASK INC  | Common equity shares         | 73755L107 | 6760  | 163758      | SH                | DEFINED 2,5,12 |   |
| POTLATCH CORP         | REIT                         | 737630103 | 37318 | 1199564     | SH                | DEFINED 1,2,12 |   |
| POWELL INDUSTRIES INC | Common equity                |           |       |             |                   |                |   |

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|                                 |               |           |        |          |    |                      |
|---------------------------------|---------------|-----------|--------|----------|----|----------------------|
|                                 | shares        | 739128106 | 5389   | 172185   | SH | DEFINED 1,2,         |
| POWER INTEGRATIONS INC          | Common equity |           |        |          |    |                      |
|                                 | shares        | 739276103 | 19912  | 600505   | SH | DEFINED 1,2,         |
| POWERWAVE TECHNOLOGIES INC      | Common equity |           |        |          |    |                      |
|                                 | shares        | 739363307 | 1317   | 631709   | SH | DEFINED 1,2,         |
| POZEN INC                       | Common equity |           |        |          |    |                      |
|                                 | shares        | 73941U102 | 2163   | 548331   | SH | DEFINED 1,2,         |
| PREFORMED LINE PRODUCTS CO      | Common Stock  | 740444104 | 3251   | 54477    | SH | DEFINED 1,2,         |
| PRESIDENTIAL LIFE CORP          | Common equity |           |        |          |    |                      |
|                                 | shares        | 740884101 | 4642   | 464499   | SH | DEFINED 1,2,         |
| PRESSTEK INC                    | Common equity |           |        |          |    |                      |
|                                 | shares        | 741113104 | 11     | 21219    | SH | DEFINED 1            |
| PRICELINE.COM INC               | Common equity |           |        |          |    |                      |
|                                 | shares        | 741503403 | 818418 | 1749827  | SH | DEFINED 1,2,<br>12,1 |
| PRICESMART INC                  | Common equity |           |        |          |    |                      |
|                                 | shares        | 741511109 | 30674  | 440739   | SH | DEFINED 1,2,         |
| RADNET INC                      | Common equity |           |        |          |    |                      |
|                                 | shares        | 750491102 | 1137   | 533509   | SH | DEFINED 1,2,         |
| PRIVATEBANCORP INC              | Common equity |           |        |          |    |                      |
|                                 | shares        | 742962103 | 26539  | 2417061  | SH | DEFINED 1,2,         |
| PRGX GLOBAL INC                 | Common equity |           |        |          |    |                      |
|                                 | shares        | 69357C503 | 1758   | 295538   | SH | DEFINED 1,2,         |
| PROGENICS PHARMACEUTICAL<br>INC | Common equity |           |        |          |    |                      |
|                                 | shares        | 743187106 | 5082   | 594964   | SH | DEFINED 1,2,         |
| PROGRESS SOFTWARE CORP          | Common equity |           |        |          |    |                      |
|                                 | shares        | 743312100 | 28058  | 1449779  | SH | DEFINED 1,2,         |
| PROSPERITY BANCSHARES INC       | Common equity |           |        |          |    |                      |
|                                 | shares        | 743606105 | 105622 | 2617675  | SH | DEFINED 1,2,<br>12,1 |
| PROTECTIVE LIFE CORP            | Common equity |           |        |          |    |                      |
|                                 | shares        | 743674103 | 51982  | 2304181  | SH | DEFINED 1,2,         |
| PDL BIOPHARMA INC               | Common equity |           |        |          |    |                      |
|                                 | shares        | 69329Y104 | 22789  | 3674789  | SH | DEFINED 1,2,         |
| PROVIDENT NEW YORK BANCORP      | Common equity |           |        |          |    |                      |
|                                 | shares        | 744028101 | 4704   | 708334   | SH | DEFINED 1,2,         |
| PNM RESOURCES INC               | Common equity |           |        |          |    |                      |
|                                 | shares        | 69349H107 | 51645  | 2833006  | SH | DEFINED 1,2,<br>12,1 |
| ARGAN INC                       | Common equity |           |        |          |    |                      |
|                                 | shares        | 04010E109 | 1928   | 126496   | SH | DEFINED 1,2,         |
| QUAKER CHEMICAL CORP            | Common equity |           |        |          |    |                      |
|                                 | shares        | 747316107 | 9877   | 254003   | SH | DEFINED 1,2,         |
| QUALITY SYSTEMS INC             | Common equity |           |        |          |    |                      |
|                                 | shares        | 747582104 | 30839  | 833721   | SH | DEFINED 1,2,         |
| QUANEX BUILDING PRODUCTS        | Common equity |           |        |          |    |                      |
|                                 | shares        | 747619104 | 21399  | 1424422  | SH | DEFINED 1,2,         |
| QUANTA SERVICES INC             | Common equity |           |        |          |    |                      |
|                                 | shares        | 74762E102 | 161232 | 7485171  | SH | DEFINED 1,2,<br>12,1 |
| QUANTUM CORP                    | Common equity |           |        |          |    |                      |
|                                 | shares        | 747906204 | 11022  | 4592135  | SH | DEFINED 1,2,         |
| QUEPASA CORP                    | Common Stock  | 74833W206 | 346    | 104269   | SH | DEFINED 1,2,         |
| QUEST SOFTWARE INC              | Common equity |           |        |          |    |                      |
|                                 | shares        | 74834T103 | 34043  | 1830368  | SH | DEFINED 1,2,         |
| QUESTAR CORP                    | Common equity |           |        |          |    |                      |
|                                 | shares        | 748356102 | 244557 | 12314030 | SH | DEFINED 1,2,         |
| QUESTCOR PHARMACEUTICALS<br>INC | Common Stock  | 74835Y101 | 63820  | 1534988  | SH | DEFINED 1,2,         |
| QUICKLOGIC CORP                 | Common equity |           |        |          |    |                      |
|                                 | shares        | 74837P108 | 56     | 22118    | SH | DEFINED 1            |
| QUICKSILVER RESOURCES INC       | Common equity |           |        |          |    |                      |



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|                              |                              |           |        |          |    |                  |
|------------------------------|------------------------------|-----------|--------|----------|----|------------------|
|                              | shares                       | 74837R104 | 27723  | 4131817  | SH | DEFINED 1,2,12   |
| QUIKSILVER INC               | Common equity shares         | 74838C106 | 9912   | 2745308  | SH | DEFINED 1,2,12   |
| QUIDEL CORP                  | Common Stock                 | 74838J101 | 8101   | 535340   | SH | DEFINED 1,2,12   |
| DORMAN PRODUCTS INC          | Common equity shares         | 258278100 | 7687   | 208169   | SH | DEFINED 1,2,12   |
| RAIT FINANCIAL TRUST         | Real Estate Investment Trust | 749227609 | 3431   | 722591   | SH | DEFINED 1,2,12   |
| RLI CORP                     | Common equity shares         | 749607107 | 148007 | 2031368  | SH | DEFINED 1,2,12   |
| PREMIER EXHIBITIONS INC      | Common equity shares         | 74051E102 | 36     | 14700    | SH | DEFINED 1,2,12   |
| RPC INC                      | Common equity shares         | 749660106 | 16993  | 930999   | SH | DEFINED 1,2,12   |
| RPM INTERNATIONAL INC        | Common equity shares         | 749685103 | 252984 | 10304888 | SH | DEFINED 1,2,12   |
| RTI INTL METALS INC          | Common equity shares         | 74973W107 | 35280  | 1519980  | SH | DEFINED 1,2,12   |
| RF MICRO DEVICES INC         | Common equity shares         | 749941100 | 48714  | 9021444  | SH | DEFINED 1,2,12   |
| ENDOLOGIX INC                | Common equity shares         | 29266S106 | 10240  | 892285   | SH | DEFINED 1,2,12   |
| RADIO ONE INC                | Common equity shares         | 75040P405 | 27     | 26403    | SH | DEFINED 1,2,12   |
| RADISYS CORP                 | Common equity shares         | 750459109 | 2348   | 463808   | SH | DEFINED 1,2,12   |
| RAINMAKER SYSTEMS INC        | Common equity shares         | 750875304 | 10     | 13108    | SH | DEFINED 1,2,12   |
| RALCORP HOLDINGS INC         | Common equity shares         | 751028101 | 126354 | 1477860  | SH | DEFINED 1,2,12,1 |
| RAMTRON INTERNATIONAL CORP   | Common equity shares         | 751907304 | 34     | 17500    | SH | DEFINED 1,2,12   |
| RANGE RESOURCES CORP         | Common equity shares         | 75281A109 | 404747 | 6534545  | SH | DEFINED 1,2,12,1 |
| RAVEN INDUSTRIES INC         | Common equity shares         | 754212108 | 21743  | 351258   | SH | DEFINED 1,2,12   |
| RAYMOND JAMES FINANCIAL CORP | Common equity shares         | 754730109 | 69711  | 2251755  | SH | DEFINED 1,2,12   |
| EVOLUTION PETROLEUM CORP     | Common equity shares         | 30049A107 | 1754   | 218090   | SH | DEFINED 1,2,12   |
| REALNETWORKS INC             | Common equity shares         | 75605L708 | 3177   | 423753   | SH | DEFINED 1,2,12   |
| REALTY INCOME CORP           | Real Estate Investment Trust | 756109104 | 113151 | 3236608  | SH | DEFINED 1,2,12   |
| MIDWAY GOLD CORP             | Common equity shares         | 598153104 | 2720   | 1287581  | SH | DEFINED 1,2,12   |
| RED HAT INC                  | Common equity shares         | 756577102 | 288030 | 6975816  | SH | DEFINED 1,2,12,1 |
| CRAFT BREWERS ALLIANCE INC   | Common equity shares         | 224122101 | 794    | 131972   | SH | DEFINED 1,2,12   |
| REDWOOD TRUST INC            | Real Estate Investment Trust | 758075402 | 17510  | 1719884  | SH | DEFINED 1,2,12   |
| REGAL-BELOIT CORP            | Common equity shares         | 758750103 | 48795  | 957421   | SH | DEFINED 1,2,12   |
| REGENERON PHARMACEUT         | Common Stock                 | 75886F107 | 110187 | 1987970  | SH | DEFINED 1,2,12   |
| RTI BIOLOGICS INC            | Common equity shares         | 74975N105 | 6378   | 1437544  | SH | DEFINED 1,2,12   |

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|                              |                      |           |        |          |    |                  |
|------------------------------|----------------------|-----------|--------|----------|----|------------------|
| RELIANCE STEEL & ALUMINUM CO | Common equity shares | 759509102 | 101944 | 2093670  | SH | DEFINED 1,2,     |
| REPLIGEN CORP                | Common equity shares | 759916109 | 101    | 29290    | SH | DEFINED 1,5      |
| RENTECH INC                  | Common equity shares | 760112102 | 5688   | 4341389  | SH | DEFINED 1,2,     |
| RENTRAK CORP                 | Common equity shares | 760174102 | 2472   | 173308   | SH | DEFINED 1,2,     |
| REPUBLIC BANCORP INC/KY      | Common equity shares | 760281204 | 5062   | 221097   | SH | DEFINED 1,2,     |
| REPUBLIC FIRST BANCORP INC   | Common equity shares | 760416107 | 20     | 13749    | SH | DEFINED 1        |
| RESEARCH FRONTIERS INC       | Common equity shares | 760911107 | 45     | 13270    | SH | DEFINED 1        |
| RESEARCH IN MOTION LTD       | Common Stock         | 760975102 | 1742   | 120131   | SH | DEFINED 1,2,     |
| RESMED INC                   | Common equity shares | 761152107 | 83826  | 3300360  | SH | DEFINED 1,2,     |
| RESOURCE AMERICA INC         | Common equity shares | 761195205 | 51     | 10801    | SH | DEFINED 1        |
| RESOURCES CONNECTION INC     | Common equity shares | 76122Q105 | 10086  | 952530   | SH | DEFINED 1,2,     |
| REX AMERICAN RESOURCES CORP  | Common equity shares | 761624105 | 4895   | 221325   | SH | DEFINED 1,2      |
| RICHARDSON ELECTRONICS LTD   | Common Stock         | 763165107 | 3900   | 317407   | SH | DEFINED 1,2,     |
| RIGEL PHARMACEUTICALS INC    | Common Stock         | 766559603 | 12159  | 1541151  | SH | DEFINED 1,2,     |
| RIMAGE CORP                  | Common equity shares | 766721104 | 1965   | 174501   | SH | DEFINED 1,2      |
| RITCHIE BROS AUCTIONEERS INC | Common equity shares | 767744105 | 291    | 13200    | SH | DEFINED 1        |
| RITE AID CORP                | Common equity shares | 767754104 | 24570  | 19502946 | SH | DEFINED 1,2,12,1 |
| RIVERVIEW BANCORP INC        | Common equity shares | 769397100 | 31     | 12835    | SH | DEFINED 1        |
| ROBBINS & MYERS INC          | Common equity shares | 770196103 | 40049  | 824953   | SH | DEFINED 1,2,     |
| ROCK-TENN CO                 | Common equity shares | 772739207 | 104232 | 1806322  | SH | DEFINED 1,2,12,1 |
| ROCKWELL MED TECHNOLOGIES    | Common equity shares | 774374102 | 1969   | 232548   | SH | DEFINED 1,2      |
| ROFIN SINAR TECHNOLOGIES INC | Common equity shares | 775043102 | 13424  | 587410   | SH | DEFINED 1,2,     |
| ROGERS COMMUNICATIONS -CL B  | Common equity shares | 775109200 | 608    | 15780    | SH | DEFINED 1,2,     |
| ROGERS CORP                  | Common equity shares | 775133101 | 12327  | 334395   | SH | DEFINED 1,2,     |
| ROLLINS INC                  | Common equity shares | 775711104 | 43667  | 1965331  | SH | DEFINED 1,2,     |
| SUREWEST COMMUNICATIONS      | Common equity shares | 868733106 | 2818   | 233961   | SH | DEFINED 1,2      |

SSgA Confidential

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

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|                             |                              |           |        |            |                      |
|-----------------------------|------------------------------|-----------|--------|------------|----------------------|
| ROYAL BANK OF CANADA        | Common equity shares         | 780087102 | 491    | 9637 SH    | DEFINED 1            |
| ROYAL GOLD INC              | Common equity shares         | 780287108 | 62932  | 933322 SH  | DEFINED 1,2,         |
| RUDDICK CORP                | Common equity shares         | 781258108 | 69570  | 1631516 SH | DEFINED 1,2,         |
| RUDOLPH TECHNOLOGIES INC    | Common equity shares         | 781270103 | 6181   | 667518 SH  | DEFINED 1,2,         |
| KID BRANDS INC              | Common equity shares         | 49375T100 | 64     | 20047 SH   | DEFINED 1            |
| S & T BANCORP INC           | Common equity shares         | 783859101 | 14603  | 747116 SH  | DEFINED 1,2,         |
| SBA COMMUNICATIONS CORP     | Common equity shares         | 78388J106 | 83907  | 1953191 SH | DEFINED 1,2,<br>12,1 |
| IDENTIVE GROUP INC          | Common equity shares         | 45170X106 | 1154   | 516877 SH  | DEFINED 1,2          |
| POOL CORP                   | Common equity shares         | 73278L105 | 34274  | 1138814 SH | DEFINED 1,2,         |
| SJW CORP                    | Common equity shares         | 784305104 | 6225   | 263268 SH  | DEFINED 1,2,         |
| S1 CORP                     | Common Stock                 | 78463B101 | 9836   | 1028146 SH | DEFINED 1,2,         |
| SRS LABS INC                | Common equity shares         | 78464M106 | 1163   | 202031 SH  | DEFINED 1,2          |
| SABA SOFTWARE INC           | Common equity shares         | 784932600 | 3979   | 504643 SH  | DEFINED 1,2,         |
| S Y BANCORP INC             | Common equity shares         | 785060104 | 4709   | 229474 SH  | DEFINED 1,2,         |
| SMITH & WESSON HOLDING CORP | Common equity shares         | 831756101 | 4872   | 1117398 SH | DEFINED 1,2,         |
| SAFEGUARD SCIENTIFICS INC   | Common equity shares         | 786449207 | 6556   | 415277 SH  | DEFINED 1,2,         |
| SM ENERGY CO                | Common equity shares         | 78454L100 | 113086 | 1546997 SH | DEFINED 1,2,         |
| GASCO ENERGY INC            | Common equity shares         | 367220100 | 19     | 85700 SH   | DEFINED 1            |
| SANDERSON FARMS INC         | Common equity shares         | 800013104 | 24207  | 482972 SH  | DEFINED 1,2,         |
| SANDY SPRING BANCORP INC    | Common equity shares         | 800363103 | 8210   | 467721 SH  | DEFINED 1,2,         |
| SANGAMO BIOSCIENCES INC     | Common equity shares         | 800677106 | 2688   | 946938 SH  | DEFINED 1,2,         |
| SAPIENT CORP                | Common equity shares         | 803062108 | 27226  | 2160495 SH | DEFINED 1,2,         |
| SAPPI LTD                   | American Depository Receipt  | 803069202 | 114    | 40156 SH   | DEFINED 1,6          |
| SASOL LTD                   | American Depository Receipt  | 803866300 | 10484  | 221198 SH  | DEFINED 1,6          |
| SATCON TECHNOLOGY CORP      | Common equity shares         | 803893106 | 1023   | 1705598 SH | DEFINED 1,2,         |
| SAUER-DANFOSS INC           | Common equity shares         | 804137107 | 10188  | 281462 SH  | DEFINED 1,2,         |
| SAUL CENTERS INC            | Real Estate Investment Trust | 804395101 | 9475   | 267479 SH  | DEFINED 1,2,         |
| SCANSOURCE INC              | Common equity shares         | 806037107 | 20047  | 556860 SH  | DEFINED 1,2,         |
| NUANCE COMMUNICATIONS INC   | Common equity shares         | 67020Y100 | 99007  | 3935021 SH | DEFINED 1,2,<br>12,1 |
| SCHAWK INC -CL A            | Common equity                |           |        |            |                      |

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|                              |                      |           |        |         |    |                  |
|------------------------------|----------------------|-----------|--------|---------|----|------------------|
| SCHEIN (HENRY) INC           | shares               | 806373106 | 3045   | 271515  | SH | DEFINED 1,2,     |
|                              | Common equity shares | 806407102 | 163623 | 2539463 | SH | DEFINED 1,2,12,1 |
| SIRONA DENTAL SYSTEMS INC    | Common equity shares | 82966C103 | 30259  | 687069  | SH | DEFINED 1,2,     |
| SCHNITZER STEEL INDS -CL A   | Common equity shares | 806882106 | 29516  | 698127  | SH | DEFINED 1,2,     |
| SCHOLASTIC CORP              | Common equity shares | 807066105 | 26208  | 874425  | SH | DEFINED 1,2,     |
| SCHOOL SPECIALTY INC         | Common equity shares | 807863105 | 946    | 378203  | SH | DEFINED 1,2,     |
| SCHULMAN (A.) INC            | Common equity shares | 808194104 | 16926  | 799161  | SH | DEFINED 1,2,     |
| SCHWEITZER-MAUDUIT INTL INC  | Common equity shares | 808541106 | 20162  | 303364  | SH | DEFINED 1,2,     |
| SCICLONE PHARMACEUTICALS INC | Common Stock         | 80862K104 | 3291   | 766482  | SH | DEFINED 1,2,     |
| SCOTTS MIRACLE-GRO CO        | Common equity shares | 810186106 | 48012  | 1028499 | SH | DEFINED 1,2,     |
| SEABOARD CORP                | Common equity shares | 811543107 | 14598  | 7170    | SH | DEFINED 1,2,     |
| SEACHANGE INTERNATIONAL INC  | Common Stock         | 811699107 | 3855   | 547898  | SH | DEFINED 1,2,     |
| SEACOAST BANKING CORP/FL     | Common equity shares | 811707306 | 1406   | 924719  | SH | DEFINED 1,2      |
| SEACOR HOLDINGS INC          | Common equity shares | 811904101 | 39574  | 444867  | SH | DEFINED 1,2,     |
| SELECT COMFORT CORP          | Common equity shares | 81616X103 | 61773  | 2848023 | SH | DEFINED 1,2,     |
| SELECTIVE INS GROUP INC      | Common equity shares | 816300107 | 22393  | 1263000 | SH | DEFINED 1,2,     |
| SEMTECH CORP                 | Common equity shares | 816850101 | 55118  | 2220656 | SH | DEFINED 1,2,     |
| SENECA FOODS CORP            | Common Stock         | 817070501 | 4626   | 179285  | SH | DEFINED 1,2      |
| SENECO TECHNOLOGIES INC      | Common equity shares | 817208408 | 9      | 33100   | SH | DEFINED 1        |
| SENIOR HOUSING PPTYS TRUST   | Real Estate          |           |        |         |    |                  |
|                              | Investment Trust     | 81721M109 | 133295 | 5940078 | SH | DEFINED 1,2,12   |
| SENSIENT TECHNOLOGIES CORP   | Common equity shares | 81725T100 | 63186  | 1667227 | SH | DEFINED 1,2,12,1 |
| SEQUENOM INC                 | Common equity shares | 817337405 | 8454   | 1899717 | SH | DEFINED 1,2,     |
| SERVICE CORP INTERNATIONAL   | Common equity shares | 817565104 | 59586  | 5594539 | SH | DEFINED 1,2,12,1 |
|                              |                      |           |        |         |    |                  |
| SHAW GROUP INC               | Common equity shares | 820280105 | 50499  | 1877254 | SH | DEFINED 1,2,12,1 |
| SHENANDOAH TELECOMMUN CO     | Common equity shares | 82312B106 | 4689   | 447534  | SH | DEFINED 1,2,     |
| SHILOH INDUSTRIES INC        | Common equity shares | 824543102 | 750    | 89443   | SH | DEFINED 1,2      |
| SHOE CARNIVAL INC            | Common equity shares | 824889109 | 4674   | 181832  | SH | DEFINED 1,2,     |
| SHUFFLE MASTER INC           | Common equity shares | 825549108 | 13992  | 1193797 | SH | DEFINED 1,2,     |
| NV ENERGY INC                | Common equity shares | 67073Y106 | 89375  | 5466322 | SH | DEFINED 1,2,     |
| SIGMA DESIGNS INC            | Common Stock         | 826565103 | 4009   | 667882  | SH | DEFINED 1,2,     |
| SIGA TECHNOLOGIES INC        | Common Stock         | 826917106 | 1629   | 644784  | SH | DEFINED 1,2,     |

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|                              |                             |           |        |         |    |                   |
|------------------------------|-----------------------------|-----------|--------|---------|----|-------------------|
| SILICON LABORATORIES INC     | Common equity shares        | 826919102 | 46317  | 1066704 | SH | DEFINED 1,2,      |
| SILGAN HOLDINGS INC          | Common equity shares        | 827048109 | 39497  | 1022261 | SH | DEFINED 1,2,      |
| SILICON IMAGE INC            | Common equity shares        | 82705T102 | 7588   | 1615048 | SH | DEFINED 1,2,      |
| SVB FINANCIAL GROUP          | Common equity shares        | 78486Q101 | 108086 | 2266463 | SH | DEFINED 1,2, 12,1 |
| SILICONWARE PRECISION INDS   | American Depository Receipt | 827084864 | 14749  | 3383028 | SH | DEFINED 1,2,      |
| SIMMONS FIRST NATL CP -CL A  | Common equity shares        | 828730200 | 9938   | 365401  | SH | DEFINED 1,2,      |
| STEC INC                     | Common equity shares        | 784774101 | 6736   | 783740  | SH | DEFINED 1,2,      |
| SIMPSON MANUFACTURING INC    | Common equity shares        | 829073105 | 40489  | 1202940 | SH | DEFINED 1,2,      |
| SINCLAIR BROADCAST GP -CL A  | Common equity shares        | 829226109 | 13480  | 1189826 | SH | DEFINED 1,2,      |
| SINOPEC SHANGHAI PETROCHEM   | American Depository Receipt | 82935M109 | 372    | 11232   | SH | DEFINED 1,6       |
| SKECHERS U S A INC           | Common equity shares        | 830566105 | 9383   | 773994  | SH | DEFINED 1,2,      |
| SKYLINE CORP                 | Common equity shares        | 830830105 | 629    | 145071  | SH | DEFINED 1,2       |
| SKYWEST INC                  | Common equity shares        | 830879102 | 16741  | 1329599 | SH | DEFINED 1,2,      |
| SMITH (A O) CORP             | Common equity shares        | 831865209 | 67726  | 1688068 | SH | DEFINED 1,2,      |
| SMITH MICRO SOFTWARE INC     | Common equity shares        | 832154108 | 730    | 645770  | SH | DEFINED 1,2,      |
| SMITHFIELD FOODS INC         | Common equity shares        | 832248108 | 90385  | 3722491 | SH | DEFINED 1,2, 12,1 |
| SMUCKER (JM) CO              | Common equity shares        | 832696405 | 340731 | 4358881 | SH | DEFINED 1,2, 12,1 |
| SOC QUIMICA Y MINERA DE CHI  | American Depository Receipt | 833635105 | 33893  | 629410  | SH | DEFINED 1,2,      |
| SOHU.COM INC                 | Common equity shares        | 83408W103 | 2573   | 51480   | SH | DEFINED 1,2,      |
| SOLITARIO EXPLORATION & RLTY | Common equity shares        | 8342EP107 | 21     | 14685   | SH | DEFINED 1         |
| SONIC CORP                   | Common equity shares        | 835451105 | 8749   | 1299458 | SH | DEFINED 1,2,      |
| SONIC AUTOMOTIVE INC -CL A   | Common equity shares        | 83545G102 | 19120  | 1291092 | SH | DEFINED 1,2,      |
| SONOCO PRODUCTS CO           | Common equity shares        | 835495102 | 238584 | 7238725 | SH | DEFINED 1,2,      |
| SONOSITE INC                 | Common equity shares        | 83568G104 | 15658  | 290698  | SH | DEFINED 1,2,      |
| ONCOGENEX PHARMACEUTICALS    | Common Stock                | 68230A106 | 1680   | 143086  | SH | DEFINED 1,2       |
| SOTHEBY'S                    | Common equity shares        | 835898107 | 63530  | 2226625 | SH | DEFINED 1,2,      |
| SONUS NETWORKS INC           | Common equity shares        | 835916107 | 11500  | 4791768 | SH | DEFINED 1,2,      |
| BANCTRUST FINANCIAL GRP INC  | Common equity shares        | 05978R107 | 24     | 18848   | SH | DEFINED 1         |
| SOUTH JERSEY INDUSTRIES INC  | Common equity shares        | 838518108 | 40332  | 709990  | SH | DEFINED 1,2,      |
| PIONEER DRILLING CO          | Common equity shares        | 723655106 | 19009  | 1963761 | 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 | M            |
|----------------------------|---------------------------------|-----------|--------|----------------|------------|--------------|-----------------|--------------|
| SOUTHERN CMNTY FINL CORP   | Common equity<br>shares         | 842632101 | 19     | 15900          | SH         |              | DEFINED         | 1            |
| SOUTHERN COPPER CORP       | Common equity<br>shares         | 84265V105 | 161205 | 5341381        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| SOUTHERN UNION CO          | Common equity<br>shares         | 844030106 | 123570 | 2934369        | SH         |              | DEFINED         | 1,2,         |
| SOUTHSIDE BANCSHARES INC   | Common equity<br>shares         | 84470P109 | 7111   | 328384         | SH         |              | DEFINED         | 1,2,         |
| SOUTHWEST BANCORP INC      | Common equity<br>shares         | 844767103 | 2129   | 356657         | SH         |              | DEFINED         | 1,2          |
| SOUTHWEST GAS CORP         | Common equity<br>shares         | 844895102 | 50380  | 1185700        | SH         |              | DEFINED         | 1,2,         |
| SWS GROUP INC              | Common equity<br>shares         | 78503N107 | 4724   | 687545         | SH         |              | DEFINED         | 1,2,         |
| SOUTHWESTERN ENERGY CO     | Common equity<br>shares         | 845467109 | 436339 | 13661260       | SH         |              | DEFINED         | 1,2,<br>12,1 |
| SOVRAN SELF STORAGE INC    | Real Estate<br>Investment Trust | 84610H108 | 36450  | 854316         | SH         |              | DEFINED         | 1,2,         |
| SPARTAN MOTORS INC         | Common equity<br>shares         | 846819100 | 3327   | 691867         | SH         |              | DEFINED         | 1,2,         |
| SPARTAN STORES INC         | Common equity<br>shares         | 846822104 | 10053  | 543276         | SH         |              | DEFINED         | 1,2,         |
| SPECTRANETICS CORP         | Common Stock                    | 84760C107 | 4894   | 677702         | SH         |              | DEFINED         | 1,2          |
| SPEEDWAY MOTORSPORTS INC   | Common equity<br>shares         | 847788106 | 4867   | 317332         | SH         |              | DEFINED         | 1,2,         |
| STAAR SURGICAL CO          | Common equity<br>shares         | 852312305 | 6774   | 645626         | SH         |              | DEFINED         | 1,2,         |
| STAMPS.COM INC             | Common Stock                    | 852857200 | 6861   | 262706         | SH         |              | DEFINED         | 1,2,         |
| STANDARD MICROSYSTEMS CORP | Common equity<br>shares         | 853626109 | 13027  | 505484         | SH         |              | DEFINED         | 1,2,         |
| STANDARD MOTOR PRODS       | Common equity<br>shares         | 853666105 | 9519   | 474780         | SH         |              | DEFINED         | 1,2          |
| STANDARD PACIFIC CORP      | Common equity<br>shares         | 85375C101 | 7420   | 2333332        | SH         |              | DEFINED         | 1,2,         |
| STANDARD REGISTER CO       | Common equity<br>shares         | 853887107 | 45     | 19584          | SH         |              | DEFINED         | 1,2          |
| STANDEX INTERNATIONAL CORP | Common equity<br>shares         | 854231107 | 9420   | 275669         | SH         |              | DEFINED         | 1,2,         |
| STAR SCIENTIFIC INC        | Common equity<br>shares         | 85517P101 | 3338   | 1531250        | SH         |              | DEFINED         | 1,2,         |
| STATE AUTO FINANCIAL CORP  | Common equity<br>shares         | 855707105 | 3850   | 283397         | SH         |              | DEFINED         | 1,2,         |
| STATE BANCORP/NY           | Common equity<br>shares         | 855716106 | 3383   | 277411         | SH         |              | DEFINED         | 1,2          |
| ELEPHANT TALK COMM INC     | Common equity<br>shares         | 286202205 | 167    | 62800          | SH         |              | DEFINED         | 1            |
| STEEL DYNAMICS INC         | Common equity                   |           |        |                |            |              |                 |              |

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|                              |                                     |           |        |         |    |                  |
|------------------------------|-------------------------------------|-----------|--------|---------|----|------------------|
|                              | shares                              | 858119100 | 85299  | 6486280 | SH | DEFINED 1,2,12   |
| STEELCASE INC                | Common equity shares                | 858155203 | 11704  | 1568420 | SH | DEFINED 1,2,12   |
| STEIN MART INC               | Common equity shares                | 858375108 | 3932   | 577777  | SH | DEFINED 1,2,12   |
| STEINWAY MUSICAL INSTRS INC  | Common equity shares                | 858495104 | 3446   | 137530  | SH | DEFINED 1,2,12   |
| STEPAN CO                    | Common equity shares                | 858586100 | 13801  | 172220  | SH | DEFINED 1,2,12   |
| STERICYCLE INC               | Common equity shares                | 858912108 | 240623 | 3088041 | SH | DEFINED 1,2,12,1 |
| STERIS CORP                  | Common equity shares                | 859152100 | 52032  | 1744734 | SH | DEFINED 1,2,12   |
| STERLING BANCORP/NY          | Common equity shares                | 859158107 | 5272   | 610091  | SH | DEFINED 1,2,12   |
| STERLING FINANCIAL CORP/WA   | Common Stock                        | 859319303 | 10613  | 635674  | SH | DEFINED 1,2,12   |
| STEWART ENTERPRISES -CL A    | Common equity shares                | 860370105 | 10038  | 1742780 | SH | DEFINED 1,2,12   |
| STEWART INFORMATION SERVICES | Common equity shares                | 860372101 | 4774   | 413492  | SH | DEFINED 1,2,12   |
| STIFEL FINANCIAL CORP        | Common equity shares                | 860630102 | 40106  | 1251507 | SH | DEFINED 1,2,12   |
| STILLWATER MINING CO         | Common equity shares                | 86074Q102 | 45469  | 4347100 | SH | DEFINED 1,2,12   |
| STONE ENERGY CORP            | Common equity shares                | 861642106 | 40255  | 1526168 | SH | DEFINED 1,2,12   |
| STONERIDGE INC               | Common equity shares                | 86183P102 | 3644   | 432261  | SH | DEFINED 1,2,12   |
| STRATASYS INC                | Common equity shares                | 862685104 | 13534  | 445138  | SH | DEFINED 1,2,12   |
| STRAYER EDUCATION INC        | Common equity shares                | 863236105 | 41130  | 423152  | SH | DEFINED 1,2,12   |
| STURM RUGER & CO INC         | Common equity shares                | 864159108 | 13710  | 409811  | SH | DEFINED 1,2,12   |
| SUBURBAN PROPANE PRTNRS -LP  | Composition of more than 1 security | 864482104 | 2425   | 50940   | SH | DEFINED 1        |
| SUFFOLK BANCORP              | Common equity shares                | 864739107 | 2234   | 206935  | SH | DEFINED 1,2,12   |
| SUN BANCORP INC/NJ           | Common equity shares                | 86663B102 | 1341   | 553845  | SH | DEFINED 1,2,12   |
| SUN COMMUNITIES INC          | Real Estate Investment Trust        | 866674104 | 24648  | 674728  | SH | DEFINED 1,2,12   |
| SUN HYDRAULICS CORP          | Common equity shares                | 866942105 | 8812   | 375984  | SH | DEFINED 1,2,12   |
| SUNRISE SENIOR LIVING INC    | Common equity shares                | 86768K106 | 6970   | 1076000 | SH | DEFINED 1,2,12   |
| SUPERCONDUCTOR TECHNOLOGIES  | Common equity shares                | 867931305 | 19     | 15480   | SH | DEFINED 1        |
| ASTEX PHARMACEUTICALS INC    | Common Stock                        | 04624B103 | 2549   | 1348228 | SH | DEFINED 1,2,12   |
| SUPERIOR ENERGY SERVICES INC | Common equity shares                | 868157108 | 57265  | 2013467 | SH | DEFINED 1,2,12   |
| SUPERIOR INDUSTRIES INTL     | Common equity shares                | 868168105 | 8832   | 533943  | SH | DEFINED 1,2,12   |
| SUPERTEX INC                 | Common equity shares                | 868532102 | 4165   | 220581  | SH | DEFINED 1,2,12   |
| SUPPORT.COM INC              | Common equity shares                | 86858W101 | 1959   | 870308  | SH | DEFINED 1,2,12   |
| SURMODICS INC                | Common equity shares                | 868873100 | 5140   | 350609  | SH | DEFINED 1,2,12   |

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|                              |                              |           |        |         |    |                  |
|------------------------------|------------------------------|-----------|--------|---------|----|------------------|
| SUSQUEHANNA BANCSHARES INC   | Common equity shares         | 869099101 | 46111  | 5502644 | SH | DEFINED 1,2,     |
| SWIFT ENERGY CO              | Common equity shares         | 870738101 | 36499  | 1228044 | SH | DEFINED 1,2,     |
| SYKES ENTERPRISES INC        | Common equity shares         | 871237103 | 15549  | 992689  | SH | DEFINED 1,2,     |
| SYMMETRICOM INC              | Common Stock                 | 871543104 | 5722   | 1061049 | SH | DEFINED 1,2,     |
| SYNTEL INC                   | Common equity shares         | 87162H103 | 14197  | 303532  | SH | DEFINED 1,2,     |
| OXYGEN BIOTHERAPEUTICS INC   | Common equity shares         | 69207P209 | 18     | 12300   | SH | DEFINED 1        |
| SYNTROLEUM CORP              | Common equity shares         | 871630109 | 1307   | 1363222 | SH | DEFINED 1,2,     |
| SYSTEMAX INC                 | Common equity shares         | 871851101 | 4112   | 250588  | SH | DEFINED 1,2      |
| SXC HEALTH SOLUTIONS CORP    | Common equity shares         | 78505P100 | 35158  | 622469  | SH | DEFINED 1,2,     |
| TC PIPELINES LP              | Limited Partnership          | 87233Q108 | 2257   | 47578   | SH | DEFINED 1        |
| TGC INDUSTRIES INC           | Common equity shares         | 872417308 | 96     | 13396   | SH | DEFINED 1,2      |
| THQ INC                      | Common equity shares         | 872443403 | 1039   | 1360829 | SH | DEFINED 1,2,     |
| TRC COS INC                  | Common equity shares         | 872625108 | 1638   | 272722  | SH | DEFINED 1,2      |
| TTM TECHNOLOGIES INC         | Common equity shares         | 87305R109 | 12324  | 1124652 | SH | DEFINED 1,2,     |
| TAKE-TWO INTERACTIVE SFTWR   | Common equity shares         | 874054109 | 24328  | 1795578 | SH | DEFINED 1,2,     |
| TALBOTS INC                  | Common equity shares         | 874161102 | 3583   | 1346271 | SH | DEFINED 1,2,     |
| TAUBMAN CENTERS INC          | Real Estate Investment Trust | 876664103 | 125809 | 2025954 | SH | DEFINED 1,2,12   |
| TEAM INC                     | Common equity shares         | 878155100 | 11126  | 373757  | SH | DEFINED 1,2,     |
| TECH DATA CORP               | Common equity shares         | 878237106 | 47825  | 967874  | SH | DEFINED 1,2,12,1 |
| TECHNE CORP                  | Common equity shares         | 878377100 | 59615  | 873349  | SH | DEFINED 1,2,     |
| PULSE ELECTRONICS CORP       | Common equity shares         | 74586W106 | 2351   | 838832  | SH | DEFINED 1,2,     |
| TECUMSEH PRODUCTS CO -CL A   | Common Stock                 | 878895200 | 1740   | 370330  | SH | DEFINED 1,2      |
| TEJON RANCH CO               | Common equity shares         | 879080109 | 6869   | 280445  | SH | DEFINED 1,2,     |
| TEKELEC                      | Common equity shares         | 879101103 | 14168  | 1296479 | SH | DEFINED 1,2,     |
| TIM PARTICIPACOE SA          | American Depository Receipt  | 88706P205 | 5740   | 222471  | SH | DEFINED 1,2,     |
| TELE NORTE LESTE PARTICIPACO | American Depository Receipt  | 879246106 | 19252  | 2024409 | SH | DEFINED 1,2,18   |
| TELEFONICA BRASIL SA         | American Depository Receipt  | 87936R106 | 33218  | 1215332 | SH | DEFINED 1,2,     |
| TELECOMMUNICATION SYS INC    | Common Stock                 | 87929J103 | 2169   | 921868  | SH | DEFINED 1,2,     |
| TELEDYNE TECHNOLOGIES INC    | Common equity shares         | 879360105 | 48025  | 875571  | SH | DEFINED 1,2,     |
| TELIK INC                    | Common Stock                 | 87959M109 | 6      | 31628   | SH | DEFINED 1        |
| TELETECH HOLDINGS INC        | Common equity shares         | 879939106 | 11489  | 709286  | SH | DEFINED 1,2,     |
| TENGASCO INC                 | Common equity                |           |        |         |    |                  |



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|             |               |           |       |         |    |              |
|-------------|---------------|-----------|-------|---------|----|--------------|
| TENNANT CO  | shares        | 88033R205 | 7     | 10300   | SH | DEFINED 1    |
| TENNECO INC | Common equity | 880345103 | 15150 | 389823  | SH | DEFINED 1,2, |
| TEREX CORP  | shares        | 880349105 | 40739 | 1368051 | SH | DEFINED 1,2, |
|             | Common equity | 880779103 | 32237 | 2386141 | SH | DEFINED 1,2, |
|             | shares        |           |       |         |    | 12           |

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| ISSUER                      | CLASS              | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | M    |
|-----------------------------|--------------------|-----------|--------|----------------|------------|--------------|-----------------|------|
| TESCO CORP                  | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 88157K101 | 7662   | 606212         | SH         |              | DEFINED 1,2,    |      |
| TESORO CORP                 | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 881609101 | 160677 | 6878590        | SH         |              | DEFINED 1,2,    | 12,1 |
| TEVA PHARMACEUTICALS        | American           |           |        |                |            |              |                 |      |
|                             | Depository Receipt | 881624209 | 22996  | 569736         | SH         |              | DEFINED 1,2,    |      |
| TETRA TECHNOLOGIES INC/DE   | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 88162F105 | 23353  | 2500316        | SH         |              | DEFINED 1,2,    |      |
| TETRA TECH INC              | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 88162G103 | 31042  | 1437879        | SH         |              | DEFINED 1,2,    |      |
| TEXAS INDUSTRIES INC        | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 882491103 | 16701  | 542691         | SH         |              | DEFINED 1,2,    |      |
| THERAGENICS CORP            | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 883375107 | 51     | 30281          | SH         |              | DEFINED 1       |      |
| KADANT INC                  | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 48282T104 | 7852   | 347440         | SH         |              | DEFINED 1,2,    |      |
| THERMOGENESIS CORP          | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 883623308 | 8      | 11185          | SH         |              | DEFINED 1       |      |
| THESTREET INC               | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 88368Q103 | 28     | 16700          | SH         |              | DEFINED 1       |      |
| THOR INDUSTRIES INC         | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 885160101 | 24559  | 895394         | SH         |              | DEFINED 1,2,    |      |
| THORATEC CORP               | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 885175307 | 46659  | 1390270        | SH         |              | DEFINED 1,2,    |      |
| 3D SYSTEMS CORP             | Common Stock       |           |        |                |            |              |                 |      |
|                             |                    | 88554D205 | 11553  | 802435         | SH         |              | DEFINED 1,2,    |      |
| TIBCO SOFTWARE INC          | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 88632Q103 | 80370  | 3361330        | SH         |              | DEFINED 1,2,    |      |
| TIDEWATER INC               | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 886423102 | 63964  | 1297455        | SH         |              | DEFINED 1,2,    |      |
| OFFICIAL PAYMENTS HLDGS INC | Common Stock       |           |        |                |            |              |                 |      |
|                             |                    | 67623R106 | 54     | 12300          | SH         |              | DEFINED 1       |      |
| TIMKEN CO                   | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 887389104 | 76533  | 1977084        | SH         |              | DEFINED 1,2,    |      |
| TITAN INTERNATIONAL INC     | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 88830M102 | 16379  | 841741         | SH         |              | DEFINED 1,2,    |      |
| TITANIUM METALS CORP        | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 888339207 | 64748  | 4323397        | SH         |              | DEFINED 1,2,    | 12   |
| TIVO INC                    | Common Stock       |           |        |                |            |              |                 |      |
|                             |                    | 888706108 | 23794  | 2652565        | SH         |              | DEFINED 1,2,    |      |
| TOLL BROTHERS INC           | Common equity      |           |        |                |            |              |                 |      |
|                             | shares             | 889478103 | 115206 | 5641814        | SH         |              | DEFINED 1,2,    |      |

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|                             |                             |           |        |            |                  |
|-----------------------------|-----------------------------|-----------|--------|------------|------------------|
| TOMPKINS FINANCIAL CORP     | Common equity shares        | 890110109 | 6758   | 175457 SH  | DEFINED 1,2,12,1 |
| TOOTSIE ROLL INDUSTRIES INC | Common equity shares        | 890516107 | 17364  | 733598 SH  | DEFINED 1,2,12,1 |
| TOREADOR RESOURCES CORP     | Common equity shares        | 891050106 | 104    | 20109 SH   | DEFINED 1,2,12,1 |
| TORO CO                     | Common equity shares        | 891092108 | 27617  | 455343 SH  | DEFINED 1,2,12,1 |
| TOTAL SA                    | American Depository Receipt | 89151E109 | 217    | 4256 SH    | DEFINED 1,2,12,1 |
| TOWER BANCORP INC           | Common Stock                | 891709107 | 4824   | 169022 SH  | DEFINED 1,2,12,1 |
| TOWNEBANK                   | Common equity shares        | 89214P109 | 5282   | 431381 SH  | DEFINED 1,2,12,1 |
| TRACTOR SUPPLY CO           | Common equity shares        | 892356106 | 116980 | 1667614 SH | DEFINED 1,2,12,1 |
| ACI WORLDWIDE INC           | Common equity shares        | 004498101 | 34141  | 1192027 SH | DEFINED 1,2,12,1 |
| TRANSATLANTIC HOLDINGS INC  | Common equity shares        | 893521104 | 78249  | 1429736 SH | DEFINED 1,2,12,1 |
| TRANSATLANTIC PETROLEUM LTD | Common equity shares        | G89982105 | 18     | 14100 SH   | DEFINED 6        |
| TRANSCEND SERVICES INC      | Common Stock                | 893929208 | 3763   | 158708 SH  | DEFINED 1,2,12,1 |
| TREDEGAR CORP               | Common equity shares        | 894650100 | 11630  | 523494 SH  | DEFINED 1,2,12,1 |
| TREX CO INC                 | Common equity shares        | 89531P105 | 6909   | 301377 SH  | DEFINED 1,2,12,1 |
| TRI-VALLEY CORP             | Common equity shares        | 895735108 | 3      | 22796 SH   | DEFINED 1,2,12,1 |
| TRIDENT MICROSYSTEMS INC    | Common equity shares        | 895919108 | 10     | 53686 SH   | DEFINED 1,2,12,1 |
| WENDY'S CO                  | Common equity shares        | 95058W100 | 35171  | 6561422 SH | DEFINED 1,2,12,1 |
| TRICO BANCSHARES            | Common equity shares        | 896095106 | 3705   | 260692 SH  | DEFINED 1,2,12,1 |
| TRIMBLE NAVIGATION LTD      | Common equity shares        | 896239100 | 117728 | 2712770 SH | DEFINED 1,2,12,1 |
| TRINITY INDUSTRIES          | Common equity shares        | 896522109 | 56632  | 1884001 SH | DEFINED 1,2,12,1 |
| TRIQUINT SEMICONDUCTOR INC  | Common equity shares        | 89674K103 | 19354  | 3975142 SH | DEFINED 1,2,12,1 |
| TRIUMPH GROUP INC           | Common equity shares        | 896818101 | 78068  | 1335621 SH | DEFINED 1,2,12,1 |
| TRUSTCO BANK CORP/NY        | Common equity shares        | 898349105 | 10433  | 1859559 SH | DEFINED 1,2,12,1 |
| TRUSTMARK CORP              | Common equity shares        | 898402102 | 62591  | 2576759 SH | DEFINED 1,2,12,1 |
| TUESDAY MORNING CORP        | Common equity shares        | 899035505 | 2718   | 787881 SH  | DEFINED 1,2,12,1 |
| TUPPERWARE BRANDS CORP      | Common equity shares        | 899896104 | 73246  | 1308742 SH | DEFINED 1,2,12,1 |
| TURKCELL ILETISIM HIZMET    | American Depository Receipt | 900111204 | 1331   | 113187 SH  | DEFINED 1,6      |
| TWIN DISC INC               | Common equity shares        | 901476101 | 5624   | 154788 SH  | DEFINED 1,2,12,1 |
| II-VI INC                   | Common equity shares        | 902104108 | 19357  | 1054442 SH | DEFINED 1,2,12,1 |
| TYLER TECHNOLOGIES INC      | Common equity shares        | 902252105 | 19550  | 649488 SH  | DEFINED 1,2,12,1 |

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|                              |                                                          |           |        |            |                  |
|------------------------------|----------------------------------------------------------|-----------|--------|------------|------------------|
| GRAFTECH INTERNATIONAL LTD   | Common equity shares                                     | 384313102 | 22532  | 1650707 SH | DEFINED 1,2,     |
| UGI CORP                     | Common equity shares                                     | 902681105 | 81338  | 2766575 SH | DEFINED 1,2,     |
| UIL HOLDINGS CORP            | Common equity shares                                     | 902748102 | 39097  | 1105378 SH | DEFINED 1,2,     |
| UMB FINANCIAL CORP           | Common equity shares                                     | 902788108 | 37308  | 1001637 SH | DEFINED 1,2,     |
| APPLIED ENERGISTICS INC      | Common Stock                                             | 03819M106 | 3      | 42654 SH   | DEFINED 1        |
| U S GLOBAL INVESTORS INC     | Common equity shares                                     | 902952100 | 61     | 10140 SH   | DEFINED 1        |
| UQM TECHNOLOGIES INC         | Common equity shares                                     | 903213106 | 29     | 21076 SH   | DEFINED 1        |
| URS CORP                     | Common equity shares                                     | 903236107 | 85037  | 2421181 SH | DEFINED 1,2,12,1 |
| USANA HEALTH SCIENCES INC    | Common Stock                                             | 90328M107 | 4328   | 142615 SH  | DEFINED 1,2,     |
| USA TECHNOLOGIES INC         | Common equity shares                                     | 90328S500 | 13     | 11800 SH   | DEFINED 1        |
| USG CORP                     | Common equity shares                                     | 903293405 | 43055  | 4237965 SH | DEFINED 1,2,     |
| CHINDEX INTL INC             | Common Stock                                             | 169467107 | 2164   | 254391 SH  | DEFINED 1,2      |
| USEC INC                     | Common equity shares                                     | 90333E108 | 2642   | 2320031 SH | DEFINED 1,2,     |
| U S PHYSICAL THERAPY INC     | Common equity shares                                     | 90337L108 | 5177   | 262758 SH  | DEFINED 1,2,     |
| ULTIMATE SOFTWARE GROUP INC  | Common Stock                                             | 90385D107 | 32613  | 500781 SH  | DEFINED 1,2,     |
| ULTRALIFE CORP               | Common equity shares                                     | 903899102 | 64     | 15976 SH   | DEFINED 1        |
| ULTRA PETROLEUM CORP         | Common equity shares                                     | 903914109 | 81074  | 2735999 SH | DEFINED 1,2,12,1 |
| ULTRAPAR PARTICIPACOES SA    | American Depository Receipt                              | 90400P101 | 3863   | 224654 SH  | DEFINED 1,2,     |
| ULTRATECH INC                | Common Stock                                             | 904034105 | 13859  | 564083 SH  | DEFINED 1,2,     |
| UMPQUA HOLDINGS CORP         | Common equity shares                                     | 904214103 | 45797  | 3696301 SH | DEFINED 1,2,     |
| UNIFI INC                    | Common equity shares                                     | 904677200 | 2394   | 315095 SH  | DEFINED 1,2      |
| UNIFIRST CORP                | Common equity shares                                     | 904708104 | 18052  | 318117 SH  | DEFINED 1,2,     |
| UNILEVER NV                  | Similar to ADR Certificates representing ordinary shares | 904784709 | 252    | 7317 SH    | DEFINED 1        |
| UNION FIRST MARKET BANKSHARS | Common equity shares                                     | 90662P104 | 4915   | 369653 SH  | DEFINED 1,2,     |
| UNISOURCE ENERGY CORP        | Common equity shares                                     | 909205106 | 34478  | 933885 SH  | DEFINED 1,2,     |
| UNIT CORP                    | Common equity shares                                     | 909218109 | 57739  | 1244349 SH | DEFINED 1,2,     |
| PENSKE AUTOMOTIVE GROUP INC  | Common equity shares                                     | 70959W103 | 23114  | 1200619 SH | DEFINED 1,2,     |
| UNITED COMMUNITY FINL CORP   | Common equity shares                                     | 909839102 | 33     | 26008 SH   | DEFINED 1        |
| UNITED BANKSHARES INC/WV     | Common equity shares                                     | 909907107 | 113563 | 4017030 SH | DEFINED 1,2,     |
| UDR INC                      | Real Estate Investment Trust                             | 902653104 | 176552 | 7033718 SH | DEFINED 1,2,10,1 |
| UNITED FIRE & CAS CO         | Common equity shares                                     | 910331107 | 9790   | 485299 SH  | DEFINED 1,2,     |

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|                              |                              |           |       |         |    |                   |
|------------------------------|------------------------------|-----------|-------|---------|----|-------------------|
| UNITED MICROELECTRONICS CORP | American Depository Receipt  | 910873405 | 5033  | 2352294 | SH | DEFINED 1,2,      |
| UMH PROPERTIES INC           | Real Estate Investment Trust | 903002103 | 1799  | 193372  | SH | DEFINED 1,2,      |
| UNITED NATURAL FOODS INC     | Common equity shares         | 911163103 | 44906 | 1122337 | SH | DEFINED 1,2,      |
| UNITED RENTALS INC           | Common equity shares         | 911363109 | 57120 | 1933108 | SH | DEFINED 1,2, 12,1 |
| US CELLULAR CORP             | Common equity shares         | 911684108 | 8909  | 204250  | SH | DEFINED 1,2,      |
| U S ENERGY CORP/WY           | Common equity shares         | 911805109 | 1249  | 429642  | SH | DEFINED 1,2       |
| U S LIME & MINERALS          | Common equity shares         | 911922102 | 2467  | 41070   | SH | DEFINED 1,2,      |
| U S GOLD CORP                | Common Stock                 | 912023207 | 23599 | 7024810 | SH | DEFINED 1,2,      |

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| ISSUER                       | CLASS                        | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION      | M |
|------------------------------|------------------------------|-----------|-------|-------------|-------------------|-------------------|---|
| UNITED STATIONERS INC        | Common equity shares         | 913004107 | 32625 | 1002011     | SH                | DEFINED 1,2,      |   |
| UNITED THERAPEUTICS CORP     | Common equity shares         | 91307C102 | 71200 | 1506911     | SH                | DEFINED 1,2, 12,1 |   |
| UNITIL CORP                  | Common equity shares         | 913259107 | 6026  | 212437      | SH                | DEFINED 1,2       |   |
| KEMPER CORP/DE               | Common equity shares         | 488401100 | 34751 | 1189754     | SH                | DEFINED 1,2,      |   |
| UNIVERSAL AMERICAN CORP      | Common equity shares         | 91338E101 | 8849  | 695924      | SH                | DEFINED 1,2,      |   |
| UNIVERSAL CORP/VA            | Common equity shares         | 913456109 | 31194 | 678724      | SH                | DEFINED 1,2,      |   |
| UNIVERSAL DISPLAY CORP       | Common equity shares         | 91347P105 | 31719 | 864566      | SH                | DEFINED 1,2,      |   |
| UNIVERSAL ELECTRONICS INC    | Common equity shares         | 913483103 | 5094  | 302157      | SH                | DEFINED 1,2,      |   |
| UNIVERSAL FOREST PRODS INC   | Common equity shares         | 913543104 | 19006 | 615880      | SH                | DEFINED 1,2,      |   |
| UNIVERSAL HEALTH RLTY INCOME | Real Estate Investment Trust | 91359E105 | 14756 | 378289      | SH                | DEFINED 1,2,      |   |
| UNIVERSAL INSURANCE HLDGS    | Common equity shares         | 91359V107 | 1184  | 330065      | SH                | DEFINED 1,2       |   |
| UNVL STAINLESS & ALLOY PRODS | Common equity shares         | 913837100 | 4739  | 126892      | SH                | DEFINED 1,2,      |   |
| UNIVERSAL HEALTH SVCS INC    | Common equity shares         | 913903100 | 80374 | 2068359     | SH                | DEFINED 1,2,      |   |
| UNIVEST CORP OF PENNSYLVANIA | Common equity shares         | 915271100 | 4788  | 327200      | SH                | DEFINED 1,2,      |   |
| INTERMEC INC                 | Common equity shares         | 458786100 | 8288  | 1207860     | SH                | DEFINED 1,2,      |   |
| URANIUM RESOURCES INC        | Common Stock                 | 916901507 | 1061  | 1460548     | SH                | DEFINED 1,2       |   |
| OILSANDS QUEST INC           | Common equity                |           |       |             |                   |                   |   |

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|                             |                    |           |        |          |    |                      |
|-----------------------------|--------------------|-----------|--------|----------|----|----------------------|
|                             | shares             | 678046103 | 0      | 907778   | SH | DEFINED 1,2,         |
| UROLOGIX INC                | Common Stock       | 917273104 | 13     | 12100    | SH | DEFINED 1            |
| UROPLASTY INC               | Common equity      |           |        |          |    |                      |
|                             | shares             | 917277204 | 1222   | 287715   | SH | DEFINED 1,2          |
| URSTADT BIDDLE PROPERTIES   | Real Estate        |           |        |          |    |                      |
|                             | Investment Trust   | 917286205 | 9573   | 529482   | SH | DEFINED 1,2,         |
| GEEKNET INC                 | Common equity      |           |        |          |    |                      |
|                             | shares             | 36846Q203 | 1069   | 62632    | SH | DEFINED 1,2          |
| VSE CORP                    | Common Stock       | 918284100 | 2055   | 84513    | SH | DEFINED 1,2          |
| VAALCO ENERGY INC           | Common equity      |           |        |          |    |                      |
|                             | shares             | 91851C201 | 13942  | 2307735  | SH | DEFINED 1,2,         |
| VAIL RESORTS INC            | Common equity      |           |        |          |    |                      |
|                             | shares             | 91879Q109 | 34033  | 803417   | SH | DEFINED 1,2,         |
| VALASSIS COMMUNICATIONS INC | Common equity      |           |        |          |    |                      |
|                             | shares             | 918866104 | 29546  | 1536391  | SH | DEFINED 1,2,         |
| VALHI INC                   | Common equity      |           |        |          |    |                      |
|                             | shares             | 918905100 | 529    | 8728     | SH | DEFINED 1            |
| VALENCE TECHNOLOGY INC      | Common equity      |           |        |          |    |                      |
|                             | shares             | 918914102 | 901    | 919971   | SH | DEFINED 1,2          |
| SYNERGETICS USA INC         | Common equity      |           |        |          |    |                      |
|                             | shares             | 87160G107 | 2558   | 346716   | SH | DEFINED 1,2          |
| VALLEY NATIONAL BANCORP     | Common equity      |           |        |          |    |                      |
|                             | shares             | 919794107 | 90156  | 7288851  | SH | DEFINED 1,2,         |
| VALMONT INDUSTRIES INC      | Common equity      |           |        |          |    |                      |
|                             | shares             | 920253101 | 45631  | 502648   | SH | DEFINED 1,2,         |
| VALSPAR CORP                | Common equity      |           |        |          |    |                      |
|                             | shares             | 920355104 | 76218  | 1955794  | SH | DEFINED 1,2,         |
| VALUE LINE INC              | Common equity      |           |        |          |    |                      |
|                             | shares             | 920437100 | 243    | 23783    | SH | DEFINED 1,2          |
| VALUECLICK INC              | Common equity      |           |        |          |    |                      |
|                             | shares             | 92046N102 | 44253  | 2716551  | SH | DEFINED 1,2,<br>12,1 |
| VALUEVISION MEDIA INC -CL A | Common equity      |           |        |          |    |                      |
|                             | shares             | 92047K107 | 1198   | 637619   | SH | DEFINED 1,2,         |
| VASCO DATA SEC INTL INC     | Common equity      |           |        |          |    |                      |
|                             | shares             | 92230Y104 | 3482   | 534524   | SH | DEFINED 1,2,         |
| VASCULAR SOLUTIONS INC      | Common equity      |           |        |          |    |                      |
|                             | shares             | 92231M109 | 3226   | 289652   | SH | DEFINED 1,2          |
| VECTREN CORP                | Common equity      |           |        |          |    |                      |
|                             | shares             | 92240G101 | 169556 | 5608940  | SH | DEFINED 1,2,         |
| VECTOR GROUP LTD            | Common equity      |           |        |          |    |                      |
|                             | shares             | 92240M108 | 14434  | 812782   | SH | DEFINED 1,2,         |
| VEECO INSTRUMENTS INC       | Common equity      |           |        |          |    |                      |
|                             | shares             | 922417100 | 20261  | 974153   | SH | DEFINED 1,2,         |
| VENTAS INC                  | Real Estate        |           |        |          |    |                      |
|                             | Investment Trust   | 92276F100 | 721494 | 13087241 | SH | DEFINED 1,2,<br>10,1 |
| VERTEX PHARMACEUTICALS INC  | Common equity      |           |        |          |    |                      |
|                             | shares             | 92532F100 | 194982 | 5871242  | SH | DEFINED 1,2,<br>12,1 |
| VIAD CORP                   | Common equity      |           |        |          |    |                      |
|                             | shares             | 92552R406 | 8333   | 476895   | SH | DEFINED 1,2,         |
| VIASAT INC                  | Common equity      |           |        |          |    |                      |
|                             | shares             | 92552V100 | 35820  | 776699   | SH | DEFINED 1,2,         |
| VICAL INC                   | Common equity      |           |        |          |    |                      |
|                             | shares             | 925602104 | 5699   | 1292191  | SH | DEFINED 1,2,         |
| MULTIBAND CORP              | Common equity      |           |        |          |    |                      |
|                             | shares             | 62544X209 | 40     | 12300    | SH | DEFINED 1            |
| VICOR CORP                  | Common equity      |           |        |          |    |                      |
|                             | shares             | 925815102 | 3218   | 404438   | SH | DEFINED 1,2,         |
| TATA COMMUNICATIONS LTD     | American           |           |        |          |    |                      |
|                             | Depository Receipt | 876564105 | 115    | 14344    | SH | DEFINED 1,6,         |

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|                              |                      |           |        |         |    |                      |
|------------------------------|----------------------|-----------|--------|---------|----|----------------------|
| VILLAGE SUPER MARKET -CL A   | Common equity shares | 927107409 | 3287   | 115488  | SH | DEFINED 1,2,         |
| VINA CONCHA Y TORO SA        | American             |           |        |         |    |                      |
| VIRCO MFG. CORP              | Depository Receipt   | 927191106 | 2662   | 71020   | SH | DEFINED 1,2,         |
|                              | Common equity shares | 927651109 | 17     | 11061   | SH | DEFINED 1            |
| VIRGINIA COMM BANCORP INC    | Common equity shares | 92778Q109 | 3047   | 394182  | SH | DEFINED 1,2,         |
| STELLARONE CORP              | Common equity shares | 85856G100 | 4738   | 416136  | SH | DEFINED 1,2,         |
| VISION-SCIENCES INC          | Common equity shares | 927912105 | 21     | 11100   | SH | DEFINED 1            |
| VISTA GOLD CORP              | Common equity shares | 927926303 | 3452   | 1124836 | SH | DEFINED 1,2,         |
| KIT DIGITAL INC              | Common Stock         | 482470200 | 5988   | 708446  | SH | DEFINED 1,2,         |
| VIROPHARMA INC               | Common equity shares | 928241108 | 56446  | 2061044 | SH | DEFINED 1,2,         |
| VITESSE SEMICONDUCTOR CORP   | Common equity shares | 928497304 | 32     | 12919   | SH | DEFINED 1            |
| VIVUS INC                    | Common Stock         | 928551100 | 23807  | 2441512 | SH | DEFINED 1,2,         |
| VODAFONE GROUP PLC           | Depository Receipt   | 92857W209 | 7388   | 263523  | SH | DEFINED 1            |
| ALUMINA LTD                  | American             |           |        |         |    |                      |
|                              | Depository Receipt   | 022205108 | 76     | 16423   | SH | DEFINED 1            |
| FIBRIA CELULOSE SA           | American             |           |        |         |    |                      |
|                              | Depository Receipt   | 31573A109 | 1714   | 220813  | SH | DEFINED 1,2,         |
| WD-40 CO                     | Common equity shares | 929236107 | 14361  | 355482  | SH | DEFINED 1,2,         |
| WGL HOLDINGS INC             | Common equity shares | 92924F106 | 212182 | 4798344 | SH | DEFINED 1,2,<br>12,1 |
| INTEGRYS ENERGY GROUP INC    | Common equity shares | 45822P105 | 231449 | 4271924 | SH | DEFINED 1,2,<br>12,1 |
| WSFS FINANCIAL CORP          | Common equity shares | 929328102 | 4384   | 121857  | SH | DEFINED 1,2,         |
| WABASH NATIONAL CORP         | Common equity shares | 929566107 | 10435  | 1331004 | SH | DEFINED 1,2,         |
| WABTEC CORP                  | Common equity shares | 929740108 | 78145  | 1117069 | SH | DEFINED 1,2,<br>12,1 |
| GEO GROUP INC                | Common equity shares | 36159R103 | 25016  | 1493638 | SH | DEFINED 1,2,         |
| WADDELL&REED FINL INC -CL A  | Common equity shares | 930059100 | 45602  | 1841020 | SH | DEFINED 1,2,         |
| WALTER ENERGY INC            | Common equity shares | 93317Q105 | 77314  | 1276663 | SH | DEFINED 1,2,<br>12,1 |
| WASHINGTON BANKING CO        | Common equity shares | 937303105 | 3140   | 263690  | SH | DEFINED 1,2          |
| WASHINGTON FED INC           | Common equity shares | 938824109 | 35963  | 2570566 | SH | DEFINED 1,2,         |
| WASHINGTON REIT              | Real Estate          |           |        |         |    |                      |
|                              | Investment Trust     | 939653101 | 60445  | 2209983 | SH | DEFINED 1,2,         |
| WASHINGTON TR BANCORP INC    | Common equity shares | 940610108 | 6262   | 262573  | SH | DEFINED 1,2,         |
| WASTE CONNECTIONS INC        | Common equity shares | 941053100 | 86538  | 2611320 | SH | DEFINED 1,2,         |
| WATSCO INC                   | Common equity shares | 942622200 | 61553  | 937479  | SH | DEFINED 1,2,         |
| WATTS WATER TECHNOLOGIES INC | Common equity shares | 942749102 | 20797  | 607887  | SH | DEFINED 1,2,         |
| WAUSAU PAPER CORP            | Common equity        |           |        |         |    |                      |

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|                           |                  |           |       |         |    |                    |
|---------------------------|------------------|-----------|-------|---------|----|--------------------|
|                           | shares           | 943315101 | 9250  | 1119559 | SH | DEFINED 1,2,       |
| WAVE SYSTEMS CORP -CL A   | Common Stock     | 943526301 | 3405  | 1569593 | SH | DEFINED 1,2,       |
| WEBSense INC              | Common equity    |           |       |         |    |                    |
|                           | shares           | 947684106 | 18117 | 967233  | SH | DEFINED 1,2,       |
| WEBSTER FINANCIAL CORP    | Common equity    |           |       |         |    |                    |
|                           | shares           | 947890109 | 60836 | 2983705 | SH | DEFINED 1,2,       |
| SCHIFF NUTRITION INTL INC | Common equity    |           |       |         |    |                    |
|                           | shares           | 806693107 | 2203  | 206123  | SH | DEFINED 1,2,       |
| WEINGARTEN REALTY INVST   | Real Estate      |           |       |         |    |                    |
|                           | Investment Trust | 948741103 | 89542 | 4103729 | SH | DEFINED 1,2,<br>12 |
| WEIS MARKETS INC          | Common equity    |           |       |         |    |                    |
|                           | shares           | 948849104 | 9235  | 231195  | SH | DEFINED 1,2,       |
| WERNER ENTERPRISES INC    | Common equity    |           |       |         |    |                    |
|                           | shares           | 950755108 | 36935 | 1532519 | SH | DEFINED 1,2,       |
| WESBANCO INC              | Common equity    |           |       |         |    |                    |
|                           | shares           | 950810101 | 9288  | 476983  | SH | DEFINED 1,2,       |
| WESCO INTL INC            | Common equity    |           |       |         |    |                    |
|                           | shares           | 95082P105 | 30834 | 581692  | SH | DEFINED 1,2,       |
| WEST BANCORPORATION INC   | Common equity    |           |       |         |    |                    |
|                           | shares           | 95123P106 | 2705  | 282184  | SH | DEFINED 1,2        |
| WEST COAST BANCORP/OR     | Common equity    |           |       |         |    |                    |
|                           | shares           | 952145209 | 5488  | 351780  | SH | DEFINED 1,2,       |
| WEST MARINE INC           | Common Stock     | 954235107 | 3318  | 285324  | 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      | M |
|---------------------------------|-------------------------|-----------|--------|----------------|------------|--------------|----------------------|---|
| WEST PHARMACEUTICAL SVSC<br>INC | Common equity<br>shares | 955306105 | 29988  | 790149         | SH         |              | DEFINED 1,2,         |   |
| WESTAMERICA BANCORPORATION      | Common equity<br>shares | 957090103 | 51672  | 1177002        | SH         |              | DEFINED 1,2,<br>12,1 |   |
| RED LION HOTELS CORP            | Common equity<br>shares | 756764106 | 1653   | 238657         | SH         |              | DEFINED 1,2          |   |
| WESTELL TECH INC -CL A          | Common equity<br>shares | 957541105 | 1965   | 884573         | SH         |              | DEFINED 1,2          |   |
| WESTERN DIGITAL CORP            | Common equity<br>shares | 958102105 | 296609 | 9583427        | SH         |              | DEFINED 1,2,<br>12,1 |   |
| WESTAR ENERGY INC               | Common equity<br>shares | 95709T100 | 77728  | 2700927        | SH         |              | DEFINED 1,2,<br>12,1 |   |
| WESTMORELAND COAL CO            | Common Stock            | 960878106 | 1847   | 145031         | SH         |              | DEFINED 1,2,         |   |
| WESTPORT INNOVATIONS INC        | Common equity<br>shares | 960908309 | 253    | 7628           | SH         |              | DEFINED 17           |   |
| DIAL GLOBAL INC                 | Common Stock            | 25247X107 | 227    | 70347          | SH         |              | DEFINED 1,2          |   |
| WET SEAL INC                    | Common Stock            | 961840105 | 13088  | 4015718        | SH         |              | DEFINED 1,2,         |   |
| WEYCO GROUP INC                 | Common equity<br>shares | 962149100 | 3114   | 126907         | SH         |              | DEFINED 1,2          |   |
| WIDEPOINT CORP                  | Common equity<br>shares | 967590100 | 19     | 28400          | SH         |              | DEFINED 1            |   |
| WILLBROS GROUP INC              | Common equity           |           |        |                |            |              |                      |   |

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|                             |                    |           |        |         |    |                      |
|-----------------------------|--------------------|-----------|--------|---------|----|----------------------|
|                             | shares             | 969203108 | 2844   | 774949  | SH | DEFINED 1,2,         |
| CLAYTON WILLIAMS ENERGY INC | Common Stock       | 969490101 | 18002  | 237235  | SH | DEFINED 1,2,         |
| MAGELLAN MIDSTREAM PRTRNS   | Limited            |           |        |         |    |                      |
| LP                          | Partnership        | 559080106 | 10428  | 151396  | SH | DEFINED 1            |
| WILLIAMS-SONOMA INC         | Common equity      |           |        |         |    |                      |
|                             | shares             | 969904101 | 118697 | 3082959 | SH | DEFINED 1,2,<br>12,1 |
| WILSHIRE BANCORP INC        | Common equity      |           |        |         |    |                      |
|                             | shares             | 97186T108 | 3896   | 1073279 | SH | DEFINED 1,2,         |
| WINNEBAGO INDUSTRIES        | Common equity      |           |        |         |    |                      |
|                             | shares             | 974637100 | 4387   | 595114  | SH | DEFINED 1,2,         |
| WIPRO LTD                   | American           |           |        |         |    |                      |
|                             | Depository Receipt | 97651M109 | 10662  | 1046495 | SH | DEFINED 1,2,         |
| WIRELESS TELECOM GROUP INC  | Common equity      |           |        |         |    |                      |
|                             | shares             | 976524108 | 12     | 10100   | SH | DEFINED 1            |
| KRATOS DEFENSE & SECURITY   | Common equity      |           |        |         |    |                      |
|                             | shares             | 50077B207 | 3357   | 562287  | SH | DEFINED 1,2,         |
| WOLVERINE WORLD WIDE        | Common equity      |           |        |         |    |                      |
|                             | shares             | 978097103 | 41753  | 1171521 | SH | DEFINED 1,2,         |
| WOODWARD GOVERNOR CO        | Common equity      |           |        |         |    |                      |
|                             | shares             | 980745103 | 76304  | 1864249 | SH | DEFINED 1,2,         |
| WORLD ACCEPTANCE CORP/DE    | Common equity      |           |        |         |    |                      |
|                             | shares             | 981419104 | 24473  | 332937  | SH | DEFINED 1,2,         |
| WORLD FUEL SERVICES CORP    | Common equity      |           |        |         |    |                      |
|                             | shares             | 981475106 | 108333 | 2580546 | SH | DEFINED 1,2,         |
| WORLD WRESTLING ENTMT INC   | Common equity      |           |        |         |    |                      |
|                             | shares             | 98156Q108 | 4927   | 528657  | SH | DEFINED 1,2,         |
| X-RITE INC                  | Common equity      |           |        |         |    |                      |
|                             | shares             | 983857103 | 2385   | 514262  | SH | DEFINED 1,2,         |
| YADKIN VALLEY FINANCIAL     | Common equity      |           |        |         |    |                      |
| CORP                        | shares             | 984314104 | 22     | 12579   | SH | DEFINED 1            |
| YANZHOU COAL MINING CO LTD  | American           |           |        |         |    |                      |
|                             | Depository Receipt | 984846105 | 481    | 22676   | SH | DEFINED 1,6          |
| YORK WATER CO               | Common equity      |           |        |         |    |                      |
|                             | shares             | 987184108 | 4132   | 234190  | SH | DEFINED 1,2,         |
| YOUNG INNOVATIONS INC       | Common equity      |           |        |         |    |                      |
|                             | shares             | 987520103 | 3666   | 123570  | SH | DEFINED 1,2          |
| ZALE CORP                   | Common equity      |           |        |         |    |                      |
|                             | shares             | 988858106 | 1868   | 491175  | SH | DEFINED 1,2          |
| HARBINGER GROUP INC         | Common equity      |           |        |         |    |                      |
|                             | shares             | 41146A106 | 559    | 139715  | SH | DEFINED 1,2          |
| ZEBRA TECHNOLOGIES CP -CL A | Common equity      |           |        |         |    |                      |
|                             | shares             | 989207105 | 42478  | 1187267 | SH | DEFINED 1,2,         |
| ZIX CORP                    | Common equity      |           |        |         |    |                      |
|                             | shares             | 98974P100 | 3369   | 1195101 | SH | DEFINED 1,2,         |
| ZOLTEK COS INC              | Common equity      |           |        |         |    |                      |
|                             | shares             | 98975W104 | 4206   | 551697  | SH | DEFINED 1,2,         |
| ZYGO CORP                   | Common equity      |           |        |         |    |                      |
|                             | shares             | 989855101 | 5715   | 323613  | SH | DEFINED 1,2          |
| ZOLL MEDICAL CORP           | Common equity      |           |        |         |    |                      |
|                             | shares             | 989922109 | 28411  | 449740  | SH | DEFINED 1,2,         |
| AMDOCS LTD                  | Common equity      |           |        |         |    |                      |
|                             | shares             | G02602103 | 60851  | 2132881 | SH | DEFINED 1,2,         |
| ARCH CAPITAL GROUP LTD      | Common equity      |           |        |         |    |                      |
|                             | shares             | G0450A105 | 91018  | 2444999 | SH | DEFINED 1,2,<br>12,1 |
| CENTRAL EUROPEAN MEDIA      | Common Stock       | G20045202 | 4458   | 683205  | SH | DEFINED 1,2,         |
| CHINA YUCHAI INTERNATIONAL  | Common equity      |           |        |         |    |                      |
|                             | shares             | G21082105 | 430    | 31189   | SH | DEFINED 1,2          |
| CONSOLIDATED WATER CO INC   | Common Stock       | G23773107 | 2394   | 279440  | SH | DEFINED 1,2,         |
| FRESH DEL MONTE PRODUCE INC | Common equity      |           |        |         |    |                      |
|                             | shares             | G36738105 | 24059  | 961632  | SH | DEFINED 1,2,         |



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|                              |                                                          |           |       |            |                  |
|------------------------------|----------------------------------------------------------|-----------|-------|------------|------------------|
| GARMIN LTD                   | Common equity shares                                     | H2906T109 | 81127 | 2037843 SH | DEFINED 1,2,12,1 |
| GLOBAL SOURCES LTD           | Common equity shares                                     | G39300101 | 1138  | 234910 SH  | DEFINED 1,2      |
| HELEN OF TROY LTD            | Common equity shares                                     | G4388N106 | 29123 | 948564 SH  | DEFINED 1,2      |
| NORDIC AMERICAN TANKERS LTD  | Common equity shares                                     | G65773106 | 10722 | 893903 SH  | DEFINED 1,2      |
| ORIENT-EXPRESS HOTELS        | Common equity shares                                     | G67743107 | 15595 | 2087497 SH | DEFINED 1,2      |
| PARTNERRE LTD                | Common equity shares                                     | G6852T105 | 73027 | 1137345 SH | DEFINED 1,2,12,1 |
| ARGO GROUP INTL HOLDINGS LTD | Common equity shares                                     | G0464B107 | 18795 | 648984 SH  | DEFINED 1,2      |
| SALIX PHARMACEUTICALS LTD    | Common equity shares                                     | 795435106 | 77306 | 1615588 SH | DEFINED 1,2      |
| SINA CORP                    | Common equity shares                                     | G81477104 | 4623  | 88874 SH   | DEFINED 1,2      |
| UTI WORLDWIDE INC            | Common Stock                                             | G87210103 | 31289 | 2354323 SH | DEFINED 1,2      |
| WHITE MTNS INS GROUP LTD     | Common equity shares                                     | G9618E107 | 42964 | 94758 SH   | DEFINED 1,2,12,1 |
| XOMA CORP                    | Common equity shares                                     | 98419J107 | 18    | 16197 SH   | DEFINED 1        |
| UBS AG                       | Common equity shares                                     | H89231338 | 41674 | 3522700 SH | DEFINED 1        |
| AUDIOCODES LTD               | Common equity shares                                     | M15342104 | 125   | 32230 SH   | DEFINED 1        |
| ALVARION LTD                 | Common Stock                                             | M0861T100 | 39    | 42391 SH   | DEFINED 1        |
| CERAGON NETWORKS LTD         | Common Stock                                             | M22013102 | 299   | 38902 SH   | DEFINED 1        |
| CHECK POINT SOFTWARE TECHN   | Common equity shares                                     | M22465104 | 19454 | 370263 SH  | DEFINED 1,2      |
| CHICAGO BRIDGE & IRON CO     | Similar to ADR Certificates representing ordinary shares | 167250109 | 35802 | 947037 SH  | DEFINED 1,2      |
| CNH GLOBAL NV                | Common equity shares                                     | N20935206 | 10326 | 286930 SH  | DEFINED 1,2      |
| CORE LABORATORIES NV         | Common equity shares                                     | N22717107 | 63235 | 554962 SH  | DEFINED 1,2      |
| ORTHOFIX INTERNATIONAL NV    | Common equity shares                                     | N6748L102 | 13390 | 380028 SH  | DEFINED 1,2      |
| QIAGEN NV                    | Common Stock                                             | N72482107 | 28498 | 2063710 SH | DEFINED 1,2      |
| STEINER LEISURE LTD          | Common equity shares                                     | P8744Y102 | 13351 | 294104 SH  | DEFINED 1,2      |
| EXCEL MARITIME CARRIERS LTD  | Common equity shares                                     | V3267N107 | 1057  | 729977 SH  | DEFINED 1,2      |
| ROYAL CARIBBEAN CRUISES LTD  | Common equity shares                                     | V7780T103 | 55496 | 2240588 SH | DEFINED 1,2,12,1 |
| AFC ENTERPRISES INC          | Common Stock                                             | 00104Q107 | 7090  | 482248 SH  | DEFINED 1,2      |
| SEATTLE GENETICS INC         | Common Stock                                             | 812578102 | 44091 | 2637828 SH | DEFINED 1,2      |
| GMX RESOURCES INC            | Common Stock                                             | 38011M108 | 1284  | 1023516 SH | DEFINED 1,2      |
| NUSTAR ENERGY LP             | Limited Partnership                                      | 67058H102 | 4066  | 71769 SH   | DEFINED 1        |
| DR REDDY'S LABORATORIES LTD  | American Depository Receipt                              | 256135203 | 11222 | 381293 SH  | DEFINED 1,2      |
| PENDRELL CORP                | Common equity shares                                     | 70686R104 | 6793  | 2652998 SH | DEFINED 1,2      |
| DONEGAL GROUP INC            | Common equity                                            |           |       |            |                  |

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|                              |               |           |        |          |    |                  |
|------------------------------|---------------|-----------|--------|----------|----|------------------|
| ENTERPRISE FINL SERVICES CP  | shares        | 257701201 | 2637   | 186217   | SH | DEFINED 1,2,     |
| KINDRED HEALTHCARE INC       | Common equity | 293712105 | 3872   | 261750   | SH | DEFINED 1,2,     |
| GENON ENERGY INC             | Common equity | 494580103 | 12723  | 1080838  | SH | DEFINED 1,2,     |
| RETRACTABLE TECHNOLOGIES INC | Common equity | 37244E107 | 26785  | 10272151 | SH | DEFINED 1,2,     |
| KINDER MORGAN MANAGEMENT LLC | Common equity | 76129W105 | 21     | 17400    | SH | DEFINED 1        |
| ZHONE TECHNOLOGIES INC       | Common Stock  | 49455U100 | 64801  | 825308   | SH | DEFINED 1,2,12,1 |
| GLOBAL POWER EQUIPMENT GROUP | Common Stock  | 98950P884 | 16     | 19855    | SH | DEFINED 1        |
| ACURA PHARMACEUTICALS INC    | Common equity | 37941P306 | 6462   | 272013   | SH | DEFINED 1,2,     |
| BRIDGE CAPITAL HOLDINGS      | Common equity | 00509L703 | 518    | 148869   | SH | DEFINED 1,2      |
| TASER INTERNATIONAL INC      | Common equity | 108030107 | 1338   | 128801   | SH | DEFINED 1,2      |
| ALLIANCE DATA SYSTEMS CORP   | Common equity | 87651B104 | 6319   | 1233857  | SH | DEFINED 1,2,     |
| JOY GLOBAL INC               | Common equity | 018581108 | 150671 | 1451030  | SH | DEFINED 1,2,12,1 |
| RAPTOR PHARMACEUTICAL CORP   | Common equity | 481165108 | 273709 | 3651148  | SH | DEFINED 1,2,12,1 |
| BANNER CORP                  | Common equity | 75382F106 | 4219   | 673782   | SH | DEFINED 1,2,     |
|                              | shares        | 06652V208 | 4831   | 281782   | SH | DEFINED 1,2      |

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| ISSUER                   | CLASS              | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | M |
|--------------------------|--------------------|-----------|-------|-------------|-------------------|--------------|---|
| GRUPO TELEVISA SAB       | American           |           |       |             |                   |              |   |
| PRINCETON REVIEW INC     | Depository Receipt | 40049J206 | 6582  | 312519      | SH                | DEFINED 1,2, |   |
| SK TELECOM CO LTD        | Common equity      | 742352107 | 2     | 23034       | SH                | DEFINED 1    |   |
| PHOENIX COMPANIES INC    | American           |           |       |             |                   |              |   |
| MOSYS INC                | Depository Receipt | 78440P108 | 5845  | 429421      | SH                | DEFINED 1,2, |   |
| WRIGHT MEDICAL GROUP INC | Common equity      | 71902E109 | 3970  | 2362818     | SH                | DEFINED 1,2, |   |
| INLAND REAL ESTATE CORP  | Common equity      | 619718109 | 2040  | 486191      | SH                | DEFINED 1,2  |   |
| HDFC BANK LTD            | shares             | 98235T107 | 13118 | 795156      | SH                | DEFINED 1,2, |   |
| NATUS MEDICAL INC        | Real Estate        |           |       |             |                   |              |   |
| BIOSANTE PHARMACEUTICALS | Investment Trust   | 457461200 | 18087 | 2376751     | SH                | DEFINED 1,2, |   |
|                          | American           |           |       |             |                   |              |   |
|                          | Depository Receipt | 40415F101 | 28026 | 1066428     | SH                | DEFINED 1,2, |   |
|                          | Common Stock       | 639050103 | 5657  | 600136      | SH                | DEFINED 1,2, |   |
|                          | Common equity      |           |       |             |                   |              |   |

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|                             |                    |           |        |         |    |                  |
|-----------------------------|--------------------|-----------|--------|---------|----|------------------|
| INC                         | shares             | 09065V203 | 865    | 1724971 | SH | DEFINED 1,2,     |
| MEDCATH CORP                | Common equity      |           |        |         |    |                  |
|                             | shares             | 58404W109 | 1117   | 153146  | SH | DEFINED 1,2      |
| INERGY LP                   | Misc Equity        | 456615103 | 3621   | 148280  | SH | DEFINED 1        |
| ALLIANCE HEALTHCARE SVCS    | Common equity      |           |        |         |    |                  |
| INC                         | shares             | 018606202 | 712    | 563095  | SH | DEFINED 1,2      |
| PDF SOLUTIONS INC           | Common equity      |           |        |         |    |                  |
|                             | shares             | 693282105 | 2440   | 349997  | SH | DEFINED 1,2      |
| BUNGE LTD                   | Common equity      |           |        |         |    |                  |
|                             | shares             | G16962105 | 147204 | 2573468 | SH | DEFINED 1,2,12,1 |
| FRONTLINE LTD               | Common equity      |           |        |         |    |                  |
|                             | shares             | G3682E127 | 3989   | 930605  | SH | DEFINED 1,2,     |
| OMNICELL INC                | Common equity      |           |        |         |    |                  |
|                             | shares             | 68213N109 | 10977  | 664623  | SH | DEFINED 1,2,     |
| ALTERRA CAPITAL HOLDINGS    |                    |           |        |         |    |                  |
| LTD                         | Common Stock       | G0229R108 | 42852  | 1813537 | SH | DEFINED 1,2,     |
| TIMBERLINE RESOURCES CORP   | Common equity      |           |        |         |    |                  |
|                             | shares             | 887133106 | 14     | 24700   | SH | DEFINED 1        |
| GLADSTONE CAPITAL CORP      | Common equity      |           |        |         |    |                  |
|                             | shares             | 376535100 | 3142   | 411494  | SH | DEFINED 1,2,     |
| GIVEN IMAGING               | Common Stock       | M52020100 | 288    | 16516   | SH | DEFINED 1        |
| IMPERIAL SUGAR CO           | Common Stock       | 453096208 | 837    | 234517  | SH | DEFINED 1,2,     |
| CHARTER FINANCIAL CORP/GA   | Common Stock       | 16122M100 | 923    | 99741   | SH | DEFINED 1,2      |
| DELCATH SYSTEMS INC         | Common equity      |           |        |         |    |                  |
|                             | shares             | 24661P104 | 2574   | 844786  | SH | DEFINED 1,2,     |
| CROSS COUNTRY HEALTHCARE    | Common equity      |           |        |         |    |                  |
| INC                         | shares             | 227483104 | 3422   | 615880  | SH | DEFINED 1,2,     |
| PENN VIRGINIA RES PRTNR LP  | Composition of     |           |        |         |    |                  |
|                             | more than 1        |           |        |         |    |                  |
|                             | security           | 707884102 | 2400   | 93999   | SH | DEFINED 1        |
| MAHANAGAR TELEPHONE NIGAM   | American           |           |        |         |    |                  |
|                             | Depository Receipt | 559778402 | 100    | 125007  | SH | DEFINED 1,8      |
| AMERIGROUP CORP             | Common equity      |           |        |         |    |                  |
|                             | shares             | 03073T102 | 66747  | 1129677 | SH | DEFINED 1,2,     |
| AMN HEALTHCARE SERVICES INC | Common equity      |           |        |         |    |                  |
|                             | shares             | 001744101 | 3369   | 761140  | SH | DEFINED 1,2,     |
| ADVISORY BOARD CO           | Common equity      |           |        |         |    |                  |
|                             | shares             | 00762W107 | 23242  | 313153  | SH | DEFINED 1,2,     |
| ACUITY BRANDS INC           | Common equity      |           |        |         |    |                  |
|                             | shares             | 00508Y102 | 73826  | 1392920 | SH | DEFINED 1,2,     |
| WEIGHT WATCHERS INTL INC    | Common equity      |           |        |         |    |                  |
|                             | shares             | 948626106 | 21902  | 397911  | SH | DEFINED 1,2,     |
| BRASIL TELECOM SA           | American           |           |        |         |    |                  |
|                             | Depository Receipt | 10553M101 | 4063   | 228404  | SH | DEFINED 1,2,18   |
| MAGMA DESIGN AUTOMATION INC | Common equity      |           |        |         |    |                  |
|                             | shares             | 559181102 | 8743   | 1217961 | SH | DEFINED 1,2,     |
| VCA ANTECH INC              | Common equity      |           |        |         |    |                  |
|                             | shares             | 918194101 | 39818  | 2015861 | SH | DEFINED 1,2,     |
| ALERE INC                   | Common Stock       | 01449J105 | 22933  | 993213  | SH | DEFINED 1,2,     |
| STAGE STORES INC            | Common equity      |           |        |         |    |                  |
|                             | shares             | 85254C305 | 17761  | 1278643 | SH | DEFINED 1,2,     |
| MCG CAPITAL CORP            | Common equity      |           |        |         |    |                  |
|                             | shares             | 58047P107 | 6400   | 1604083 | SH | DEFINED 1,2,     |
| ALUMINUM CORP CHINA LTD     | American           |           |        |         |    |                  |
|                             | Depository Receipt | 022276109 | 203    | 18873   | SH | DEFINED 1,6      |
| CENTENE CORP                | Common equity      |           |        |         |    |                  |
|                             | shares             | 15135B101 | 46282  | 1169089 | SH | DEFINED 1,2,     |
| FIVE STAR QUALITY CARE INC  | Common Stock       | 33832D106 | 2352   | 784568  | SH | DEFINED 1,2      |
| WESTFIELD FINANCIAL INC     | Common equity      |           |        |         |    |                  |
|                             | shares             | 96008P104 | 4345   | 590674  | SH | DEFINED 1,2,     |

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|                                         |                                                                                                                       |           |        |          |    |                      |
|-----------------------------------------|-----------------------------------------------------------------------------------------------------------------------|-----------|--------|----------|----|----------------------|
| BANCO DE CHILE                          | American<br>Depository Receipt                                                                                        | 059520106 | 2050   | 25084    | SH | DEFINED 1,2,         |
| ENDEAVOUR INTERNATIONAL<br>CORP         | Common Stock                                                                                                          | 29259G200 | 5908   | 679472   | SH | DEFINED 1,2,         |
| GREEN BANKSHARES INC                    | Common equity<br>shares                                                                                               | 394361208 | 21     | 16591    | SH | DEFINED 1,2          |
| HOUSTON AMERN ENERGY CORP               | Common equity<br>shares                                                                                               | 44183U100 | 3985   | 326933   | SH | DEFINED 1,2,         |
| SYNAPTICS INC                           | Common equity<br>shares                                                                                               | 87157D109 | 20998  | 696450   | SH | DEFINED 1,2,         |
| LORILLARD INC                           | Common equity<br>shares                                                                                               | 544147101 | 562527 | 4934469  | SH | DEFINED 1,2,<br>12,1 |
| COGENT COMMUNICATIONS GRP               | Common equity<br>shares                                                                                               | 19239V302 | 15145  | 896765   | SH | DEFINED 1,2,         |
| SUNOCO LOGISTICS PARTNERS<br>LP         | Composition of<br>more than 1<br>security                                                                             | 86764L108 | 3798   | 96396    | SH | DEFINED 1            |
| ISHARES S&P 500 FUND                    | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287200 | 5541   | 43990    | SH | DEFINED 5,6          |
| ISHARES RUSSELL 1000 INDEX<br>FUND      | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287622 | 136822 | 1972354  | SH | DEFINED 1            |
| ISHARES S&P SMALL CAP 600<br>INDEX FUND | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287804 | 16107  | 235893   | SH | DEFINED 1,2          |
| MVC CAPITAL INC.                        | Common equity<br>shares                                                                                               | 553829102 | 4760   | 410653   | SH | DEFINED 1,2,         |
| MANTECH INTL CORP                       | Common equity<br>shares                                                                                               | 564563104 | 21561  | 690250   | SH | DEFINED 1,2,         |
| FINANCIAL SELECT SECTOR<br>SPDR FUND    | USA: Common Stock                                                                                                     | 81369Y605 | 158    | 12190    | SH | DEFINED 1,17         |
| AMBASSADORS GROUP INC                   | Common equity<br>shares                                                                                               | 023177108 | 1516   | 336689   | SH | DEFINED 1,2          |
| GAMESTOP CORP                           | Common equity<br>shares                                                                                               | 36467W109 | 129271 | 5357421  | SH | DEFINED 1,2,<br>12,1 |
| COMSTOCK MINING INC                     | Common equity<br>shares                                                                                               | 205750102 | 23     | 12400    | SH | DEFINED 1            |
| ASBURY AUTOMOTIVE GROUP INC             | Common equity<br>shares                                                                                               | 043436104 | 19632  | 910507   | SH | DEFINED 1,2,         |
| DOVER DOWNS GAMING & ENTMT              | Common equity<br>shares                                                                                               | 260095104 | 30     | 13664    | SH | DEFINED 1            |
| CALAVO GROWERS INC                      | Common equity<br>shares                                                                                               | 128246105 | 5862   | 228275   | SH | DEFINED 1,2,         |
| UNITED COMMUNITY BANKS INC              | Common equity<br>shares                                                                                               | 90984P303 | 5066   | 724536   | SH | DEFINED 1,2,         |
| VALE SA                                 | American<br>Depository Receipt                                                                                        | 91912E105 | 300721 | 14019794 | SH | DEFINED 1,2,         |

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|                                 |                                                                                                     |           |        |         |    |                   |
|---------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|---------|----|-------------------|
| VANGUARD ETF TOTAL STOCK MARKET | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908769 | 1243   | 19325   | SH | DEFINED 1         |
| JETBLUE AIRWAYS CORP            | Common equity shares                                                                                | 477143101 | 38227  | 7351770 | SH | DEFINED 1,2,      |
| LIN TV CORP                     | Common equity shares                                                                                | 532774106 | 2556   | 603568  | SH | DEFINED 1,2       |
| REGAL ENTERTAINMENT GROUP       | Common equity shares                                                                                | 758766109 | 12630  | 1057519 | SH | DEFINED 1,2,      |
| CIA SANEAMIENTO BASICO ESTADO   | American Depository Receipt                                                                         | 20441A102 | 50687  | 910826  | SH | DEFINED 1,2,      |
| AEROPOSTALE INC                 | Common equity shares                                                                                | 007865108 | 46440  | 3045512 | SH | DEFINED 1,2, 12,1 |
| VERINT SYSTEMS INC              | Common Stock                                                                                        | 92343X100 | 11090  | 402559  | SH | DEFINED 1,2,      |
| COMPUTER PROGRAMS & SYSTEMS     | Common equity shares                                                                                | 205306103 | 12323  | 241194  | SH | DEFINED 1,2,      |
| MARKWEST ENERGY PARTNERS LP     | Limited Partnership                                                                                 | 570759100 | 4900   | 88993   | SH | DEFINED 1         |
| AU OPTRONICS CORP               | American Depository Receipt                                                                         | 002255107 | 2911   | 674187  | SH | DEFINED 1,2,      |
| NETFLIX INC                     | Common equity shares                                                                                | 64110L106 | 135247 | 1951743 | SH | DEFINED 1,2, 12,1 |
| ENPRO INDUSTRIES INC            | Common equity shares                                                                                | 29355X107 | 14183  | 430305  | SH | DEFINED 1,2,      |
| OVERSTOCK.COM INC               | Common equity shares                                                                                | 690370101 | 2012   | 256737  | SH | DEFINED 1,2,      |
| BANK OF NOVA SCOTIA             | Common equity shares                                                                                | 064149107 | 453    | 9100    | SH | DEFINED 1,8       |
| PACER INTERNATIONAL INC         | Common equity shares                                                                                | 69373H106 | 3946   | 737747  | SH | DEFINED 1,2,      |
| WESTWOOD HOLDINGS GROUP INC     | Common equity shares                                                                                | 961765104 | 4205   | 115032  | SH | DEFINED 1,2       |
| BIG 5 SPORTING GOODS CORP       | Common equity shares                                                                                | 08915P101 | 5717   | 548044  | SH | DEFINED 1,2,      |
| NASDAQ OMX GROUP INC            | Common equity shares                                                                                | 631103108 | 128414 | 5239428 | SH | DEFINED 1,2, 12,1 |
| SANOFI                          | American Depository Receipt                                                                         | 80105N105 | 723    | 19775   | SH | DEFINED 1,2       |
| RUSH ENTERPRISES INC            | Common equity shares                                                                                | 781846209 | 13116  | 627035  | SH | DEFINED 1,2,      |
| KIRKLAND'S INC                  | Common Stock                                                                                        | 497498105 | 4285   | 322141  | SH | DEFINED 1,2,      |
| RANDGOLD RESOURCES LTD          | American Depository Receipt                                                                         | 752344309 | 950    | 9300    | SH | DEFINED 1         |
| RED ROBIN GOURMET BURGERS       | Common equity shares                                                                                | 75689M101 | 7206   | 260129  | SH | DEFINED 1,2,      |
| BIODELIVERY SCIENCES INTL       | Common equity shares                                                                                | 09060J106 | 9      | 11600   | SH | DEFINED 1         |
| LEAPFROG ENTERPRISES INC        | Common equity shares                                                                                | 52186N106 | 4251   | 760461  | SH | DEFINED 1,2,      |
| FIRST PACTRUST BANCORP          | Common equity shares                                                                                | 33589V101 | 1360   | 132955  | 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 | M            |
|---------------------------------|---------------------------------|-----------|--------|----------------|------------|--------------|-----------------|--------------|
| TRAVELZOO INC                   | Common equity<br>shares         | 89421Q106 | 2501   | 101848         | SH         |              | DEFINED         | 1,2,         |
| SAIA INC                        | Common equity<br>shares         | 78709Y105 | 3974   | 318456         | SH         |              | DEFINED         | 1,2,         |
| CIMAREX ENERGY CO               | Common equity<br>shares         | 171798101 | 157372 | 2542335        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| NEWCASTLE INVESTMENT CORP       | Real Estate<br>Investment Trust | 65105M108 | 9343   | 2008054        | SH         |              | DEFINED         | 1,2,         |
| MONTPELIER RE HOLDINGS          | Common equity<br>shares         | G62185106 | 26021  | 1466179        | SH         |              | DEFINED         | 1,2,         |
| ENBRIDGE ENERGY MGMT LLC        | Common equity<br>shares         | 29250X103 | 3170   | 91194          | SH         |              | DEFINED         | 1,5,         |
| NATURAL RESOURCE PARTNERS<br>LP | Limited<br>Partnership          | 63900P103 | 2186   | 80649          | SH         |              | DEFINED         | 1            |
| DICKS SPORTING GOODS INC        | Common equity<br>shares         | 253393102 | 82190  | 2228490        | SH         |              | DEFINED         | 1,2,         |
| TAYLOR CAPITAL GROUP INC        | Common equity<br>shares         | 876851106 | 1840   | 189067         | SH         |              | DEFINED         | 1,2          |
| NATURAL GAS SERVICES GROUP      | Common equity<br>shares         | 63886Q109 | 3949   | 273200         | SH         |              | DEFINED         | 1,2          |
| WYNN RESORTS LTD                | Common equity<br>shares         | 983134107 | 303236 | 2744535        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| PLATINUM UNDERWRITERS HLDG      | Common equity<br>shares         | G7127P100 | 30156  | 884014         | SH         |              | DEFINED         | 1,2,         |
| MARTIN MIDSTREAM PARTNERS<br>LP | Limited<br>Partnership          | 573331105 | 644    | 18696          | SH         |              | DEFINED         | 1            |
| OVERHILL FARMS INC              | Common equity<br>shares         | 690212105 | 44     | 11920          | SH         |              | DEFINED         | 1            |
| CEVA INC                        | Common Stock                    | 157210105 | 14639  | 483965         | SH         |              | DEFINED         | 1,2,         |
| PORTFOLIO RECOVERY ASSOC INC    | Common equity<br>shares         | 73640Q105 | 24126  | 357294         | SH         |              | DEFINED         | 1,2,         |
| CHINA TELECOM CORP LTD          | American<br>Depository Receipt  | 169426103 | 1042   | 18239          | SH         |              | DEFINED         | 1,6          |
| SENOMYX INC                     | Common equity<br>shares         | 81724Q107 | 2360   | 676795         | SH         |              | DEFINED         | 1,2          |
| NII HOLDINGS INC                | Common equity<br>shares         | 62913F201 | 55266  | 2594440        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| COSI INC                        | Common equity<br>shares         | 22122P101 | 23     | 31987          | SH         |              | DEFINED         | 1            |
| SAFETY INSURANCE GROUP INC      | Common equity<br>shares         | 78648T100 | 11191  | 276578         | SH         |              | DEFINED         | 1,2,         |
| SEAGATE TECHNOLOGY PLC          | Common Stock                    | G7945M107 | 65731  | 4008105        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| CROSSTEX ENERGY LP              | Limited<br>Partnership          | 22765U102 | 714    | 44025          | SH         |              | DEFINED         | 1            |
| GOLAR LNG LTD                   | Common Stock                    | G9456A100 | 32644  | 734391         | SH         |              | DEFINED         | 1,2,         |
| ACACIA RESEARCH CORP            | Common Stock                    | 003881307 | 34260  | 938386         | SH         |              | DEFINED         | 1,2,         |
| PLAINS EXPLORATION & PROD<br>CO | Common equity<br>shares         | 726505100 | 148236 | 4037019        | SH         |              | DEFINED         | 1,2,         |

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|                            |                    |           |       |          |    |         |      |
|----------------------------|--------------------|-----------|-------|----------|----|---------|------|
| BROOKFIELD RESIDENTIAL     |                    |           |       |          |    |         | 12,1 |
| PPTY                       | Common Stock       | 11283W104 | 195   | 24967    | SH | DEFINED | 1,2  |
| PROVIDENT FINANCIAL SVCS   | Common equity      |           |       |          |    |         |      |
| INC                        | shares             | 74386T105 | 18130 | 1354312  | SH | DEFINED | 1,2, |
| HALOZYME THERAPEUTICS INC  | Common equity      |           |       |          |    |         |      |
|                            | shares             | 40637H109 | 19203 | 2019320  | SH | DEFINED | 1,2, |
| WARNACO GROUP INC          | Common equity      |           |       |          |    |         |      |
|                            | shares             | 934390402 | 72114 | 1441237  | SH | DEFINED | 1,2, |
| INFINITY PROPERTY & CAS    | Common equity      |           |       |          |    |         |      |
| CORP                       | shares             | 45665Q103 | 14620 | 257650   | SH | DEFINED | 1,2, |
| PROCERA NETWORKS INC       | Common equity      |           |       |          |    |         |      |
|                            | shares             | 74269U203 | 3374  | 216572   | SH | DEFINED | 1,2  |
| ENDURANCE SPECIALTY        | Common equity      |           |       |          |    |         |      |
| HOLDINGS                   | shares             | G30397106 | 21800 | 570087   | SH | DEFINED | 1,2, |
| HUDSON HIGHLAND GROUP INC  | Common Stock       | 443792106 | 2672  | 557707   | SH | DEFINED | 1,2  |
| TRUE RELIGION APPAREL INC  | Common Stock       | 89784N104 | 18501 | 534972   | SH | DEFINED | 1,2, |
| FORMFACTOR INC             | Common equity      |           |       |          |    |         |      |
|                            | shares             | 346375108 | 4945  | 977727   | SH | DEFINED | 1,2, |
| MINDSPEED TECHNOLOGIES INC | Common Stock       | 602682205 | 2731  | 596188   | SH | DEFINED | 1,2  |
| CAVCO INDUSTRIES INC       | Common equity      |           |       |          |    |         |      |
|                            | shares             | 149568107 | 4901  | 122342   | SH | DEFINED | 1,2, |
| AXIS CAPITAL HOLDINGS LTD  | Common equity      |           |       |          |    |         |      |
|                            | shares             | G0692U109 | 79550 | 2489104  | SH | DEFINED | 1,2, |
|                            |                    |           |       |          |    |         | 12,1 |
| MOLINA HEALTHCARE INC      | Common equity      |           |       |          |    |         |      |
|                            | shares             | 60855R100 | 12842 | 575051   | SH | DEFINED | 1,2, |
| DTS INC                    | Common equity      |           |       |          |    |         |      |
|                            | shares             | 23335C101 | 9769  | 358565   | SH | DEFINED | 1,2, |
| IPASS INC                  | Common equity      |           |       |          |    |         |      |
|                            | shares             | 46261V108 | 46    | 32528    | SH | DEFINED | 1    |
| NETGEAR INC                | Common equity      |           |       |          |    |         |      |
|                            | shares             | 64111Q104 | 25475 | 758932   | SH | DEFINED | 1,2, |
| CAPITALSOURCE INC          | Real Estate        |           |       |          |    |         |      |
|                            | Investment Trust   | 14055X102 | 71396 | 10656146 | SH | DEFINED | 1,2, |
| GLADSTONE COMMERCIAL CORP  | REIT               | 376536108 | 3092  | 176052   | SH | DEFINED | 1,2, |
| TEXAS CAPITAL BANCSHARES   | Common equity      |           |       |          |    |         |      |
| INC                        | shares             | 88224Q107 | 35337 | 1154369  | SH | DEFINED | 1,2, |
| PROVIDENCE SERVICE CORP    | Common equity      |           |       |          |    |         |      |
|                            | shares             | 743815102 | 3780  | 274728   | SH | DEFINED | 1,2  |
| ASHFORD HOSPITALITY TRUST  | Real Estate        |           |       |          |    |         |      |
|                            | Investment Trust   | 044103109 | 15048 | 1880913  | SH | DEFINED | 1,2, |
| CYTORI THERAPEUTICS INC    | Common equity      |           |       |          |    |         |      |
|                            | shares             | 23283K105 | 1745  | 793580   | SH | DEFINED | 1,2  |
| ENTERTAINMENT GAMING ASIA  | Common equity      |           |       |          |    |         |      |
|                            | shares             | 29383V107 | 16    | 72100    | SH | DEFINED | 1    |
| ABOVENET INC               | Common equity      |           |       |          |    |         |      |
|                            | shares             | 00374N107 | 33589 | 516605   | SH | DEFINED | 1,2, |
| NATIONAL FINANCIAL PRNRS   | Common equity      |           |       |          |    |         |      |
| CP                         | shares             | 63607P208 | 12580 | 930846   | SH | DEFINED | 1,2, |
| CHELSEA THERAPEUTICS INTL  | Common equity      |           |       |          |    |         |      |
|                            | shares             | 163428105 | 4620  | 900406   | SH | DEFINED | 1,2  |
| JOURNAL COMMUNICATIONS INC | Common equity      |           |       |          |    |         |      |
|                            | shares             | 481130102 | 4125  | 937160   | SH | DEFINED | 1,2, |
| JONES SODA CO              | Common equity      |           |       |          |    |         |      |
|                            | shares             | 48023P106 | 8     | 21100    | SH | DEFINED | 1    |
| WOORI FINANCE HOLDINGS CO  | American           |           |       |          |    |         |      |
|                            | Depository Receipt | 981063100 | 439   | 17975    | SH | DEFINED | 1,6  |
| LKQ CORP                   | Common equity      |           |       |          |    |         |      |
|                            | shares             | 501889208 | 95293 | 3167881  | SH | DEFINED | 1,2, |
| ADA-ES INC                 | Common equity      |           |       |          |    |         |      |
|                            | shares             | 005208103 | 278   | 12287    | SH | DEFINED | 1,17 |

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|                            |                    |           |        |             |              |      |
|----------------------------|--------------------|-----------|--------|-------------|--------------|------|
| FIRST POTOMAC REALTY TRUST | Real Estate        |           |        |             |              |      |
|                            | Investment Trust   | 33610F109 | 20700  | 1586136 SH  | DEFINED 1,2, |      |
| MICROMET INC               | Common Stock       | 59509C105 | 15073  | 2096490 SH  | DEFINED 1,2, |      |
| FIRST MARBLEHEAD CORP      | Common equity      |           |        |             |              |      |
|                            | shares             | 320771108 | 1398   | 1196633 SH  | DEFINED 1,2, |      |
| QUALITY DISTRIBUTION INC   | Common equity      |           |        |             |              |      |
|                            | shares             | 74756M102 | 3086   | 274141 SH   | DEFINED 1,2, |      |
| CINEDIGM DIGITAL CINEMA    | Common equity      |           |        |             |              |      |
| CORP                       | shares             | 172407108 | 23     | 17000 SH    | DEFINED 1    |      |
| BIONOVO INC                | Common equity      |           |        |             |              |      |
|                            | shares             | 090643206 | 7      | 30018 SH    | DEFINED 1    |      |
| MARLIN BUSINESS SERVICES   | Common equity      |           |        |             |              |      |
| INC                        | shares             | 571157106 | 1800   | 141506 SH   | DEFINED 1,2  |      |
| TESSERA TECHNOLOGIES INC   | Common equity      |           |        |             |              |      |
|                            | shares             | 88164L100 | 21860  | 1304997 SH  | DEFINED 1,2, |      |
| CALLIDUS SOFTWARE INC      | Common equity      |           |        |             |              |      |
|                            | shares             | 13123E500 | 3182   | 496034 SH   | DEFINED 1,2  |      |
| WHITING PETROLEUM CORP     | Common equity      |           |        |             |              |      |
|                            | shares             | 966387102 | 101355 | 2170881 SH  | DEFINED 1,2, | 12,1 |
| BUFFALO WILD WINGS INC     | Common equity      |           |        |             |              |      |
|                            | shares             | 119848109 | 25781  | 381808 SH   | DEFINED 1,2, |      |
| TICC CAPITAL CORP          | Common equity      |           |        |             |              |      |
|                            | shares             | 87244T109 | 5361   | 619434 SH   | DEFINED 1,2, |      |
| NEXSTAR BROADCASTING GROUP | Common equity      |           |        |             |              |      |
|                            | shares             | 65336K103 | 1318   | 168149 SH   | DEFINED 1,2  |      |
| CONN'S INC                 | Common equity      |           |        |             |              |      |
|                            | shares             | 208242107 | 2969   | 267509 SH   | DEFINED 1,2  |      |
| PINNACLE AIRLINES CORP     | Common equity      |           |        |             |              |      |
|                            | shares             | 723443107 | 10     | 12432 SH    | DEFINED 1    |      |
| SYNNEX CORP                | Common equity      |           |        |             |              |      |
|                            | shares             | 87162W100 | 16374  | 537531 SH   | DEFINED 1,2, |      |
| CORINTHIAN COLLEGES INC    | Common equity      |           |        |             |              |      |
|                            | shares             | 218868107 | 3890   | 1792966 SH  | DEFINED 1,2, |      |
| CORPBANCA                  | American           |           |        |             |              |      |
|                            | Depository Receipt | 21987A209 | 3249   | 163359 SH   | DEFINED 1,2, |      |
| NRG ENERGY INC             | Common equity      |           |        |             |              |      |
|                            | shares             | 629377508 | 220442 | 12165842 SH | DEFINED 1,2, | 12,1 |
| AMERICAN EQTY INVT LIFE    | Common equity      |           |        |             |              |      |
| HLDG                       | shares             | 025676206 | 13165  | 1266220 SH  | DEFINED 1,2, |      |
| ASPEN INSURANCE HOLDINGS   | Common equity      |           |        |             |              |      |
| LTD                        | shares             | G05384105 | 41721  | 1574356 SH  | DEFINED 1,2, |      |
| KRONOS WORLDWIDE INC       | Common equity      |           |        |             |              |      |
|                            | shares             | 50105F105 | 3704   | 205214 SH   | DEFINED 1,2, |      |
| NELNET INC                 | Common equity      |           |        |             |              |      |
|                            | shares             | 64031N108 | 13541  | 553305 SH   | DEFINED 1,2, |      |
| COMPASS MINERALS INTL INC  | Common equity      |           |        |             |              |      |
|                            | shares             | 20451N101 | 74458  | 1081382 SH  | DEFINED 1,2, |      |
| DDI CORP                   | Common Stock       | 233162502 | 2184   | 233832 SH   | DEFINED 1,2  |      |
| GLOBAL INDEMNITY PLC       | Common equity      |           |        |             |              |      |
|                            | shares             | G39319101 | 5712   | 287844 SH   | DEFINED 1,2, |      |
| CHINA LIFE INSURANCE (CHN) | American           |           |        |             |              |      |
|                            | Depository Receipt | 16939P106 | 1001   | 27077 SH    | DEFINED 1,6  |      |
| UNIVERSAL TECHNICAL INST   | Common equity      |           |        |             |              |      |
|                            | shares             | 913915104 | 5823   | 455137 SH   | DEFINED 1,2, |      |
| KNOLOGY INC                | Common equity      |           |        |             |              |      |
|                            | shares             | 499183804 | 8766   | 617161 SH   | DEFINED 1,2, |      |
| TEMPUR PEDIC INTL INC      | Common equity      |           |        |             |              |      |
|                            | shares             | 88023U101 | 76114  | 1448862 SH  | DEFINED 1,2, |      |
| U S GEOTHERMAL INC         | Common equity      |           |        |             |              |      |
|                            | shares             | 90338S102 | 14     | 39100 SH    | DEFINED 1    |      |



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|                     |                      |           |       |        |    |              |
|---------------------|----------------------|-----------|-------|--------|----|--------------|
| CROSSTEX ENERGY INC | Common equity shares | 22765Y104 | 11211 | 886925 | SH | DEFINED 1,2, |
|---------------------|----------------------|-----------|-------|--------|----|--------------|

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| ISSUER                       | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ DISCRE-<br>PRN CALL TION | M                 |
|------------------------------|------------------------------|-----------|--------|-------------|-----------------------------------|-------------------|
| GEOEYE INC                   | Common Stock                 | 37250W108 | 9931   | 447120      | SH                                | DEFINED 1,2,      |
| BANCORP INC                  | Common equity shares         | 05969A105 | 3694   | 511119      | SH                                | DEFINED 1,2,      |
| GTX INC                      | Common equity shares         | 40052B108 | 1274   | 379906      | SH                                | DEFINED 1,2       |
| TRW AUTOMOTIVE HOLDINGS CORP | Common equity shares         | 87264S106 | 53790  | 1649937     | SH                                | DEFINED 1,2, 12,1 |
| ASSURANT INC                 | Common equity shares         | 04621X108 | 173137 | 4217027     | SH                                | DEFINED 1,2, 12,1 |
| HILLTOP HOLDINGS INC         | Common equity shares         | 432748101 | 6709   | 794022      | SH                                | DEFINED 1,2,      |
| DYNAVAX TECHNOLOGIES CORP    | Common Stock                 | 268158102 | 11745  | 3537959     | SH                                | DEFINED 1,2,      |
| CLIFTON SAVINGS BANCORP INC  | Common equity shares         | 18712Q103 | 1619   | 174451      | SH                                | DEFINED 1,2,      |
| TNS INC                      | Common equity shares         | 872960109 | 9386   | 529638      | SH                                | DEFINED 1,2,      |
| CYCLACEL PHARMACEUTICALS     | Common equity shares         | 23254L108 | 13     | 22800       | SH                                | DEFINED 1         |
| SEMICONDUCTOR MFG INTL CORP  | American Depository Receipt  | 81663N206 | 67     | 28587       | SH                                | DEFINED 1,6       |
| CAPLEASE INC                 | Real Estate Investment Trust | 140288101 | 6270   | 1551300     | SH                                | DEFINED 1,2,      |
| SIGNATURE BANK/NY            | Common equity shares         | 82669G104 | 133672 | 2228188     | SH                                | DEFINED 1,2,      |
| BROADWIND ENERGY INC         | Common equity shares         | 11161T108 | 1127   | 1659561     | SH                                | DEFINED 1,2       |
| ULTRA CLEAN HOLDINGS INC     | Common equity shares         | 90385V107 | 2379   | 389672      | SH                                | DEFINED 1,2       |
| HORNBECK OFFSHORE SVCS INC   | Common equity shares         | 440543106 | 28202  | 909195      | SH                                | DEFINED 1,2,      |
| CUTERA INC                   | Common equity shares         | 232109108 | 96     | 12944       | SH                                | DEFINED 1         |
| MARCHEX INC                  | Common Stock                 | 56624R108 | 2713   | 433181      | SH                                | DEFINED 1,2,      |
| SANTARUS INC                 | Common Stock                 | 802817304 | 3632   | 1096929     | SH                                | DEFINED 1,2       |
| APOLLO INVESTMENT CORP       | Common equity shares         | 03761U106 | 37611  | 5839835     | SH                                | DEFINED 1,2,      |
| ARBOR REALTY TRUST INC       | Real Estate Investment Trust | 038923108 | 59     | 16800       | SH                                | DEFINED 1         |
| CORCEPT THERAPEUTICS INC     | Common equity shares         | 218352102 | 2232   | 653415      | SH                                | DEFINED 1,2       |
| EXIDE TECHNOLOGIES           | Common Stock                 | 302051206 | 3962   | 1507665     | SH                                | DEFINED 1,2,      |
| ASSURED GUARANTY LTD         | Common equity shares         | G0585R106 | 31623  | 2406509     | SH                                | DEFINED 1,2,      |
| CYTOKINETICS INC             | Common Stock                 | 23282W100 | 34     | 35722       | SH                                | DEFINED 1         |
| INTERSECTIONS INC            | Common equity                |           |        |             |                                   |                   |

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|                              |                     |           |        |          |    |                  |
|------------------------------|---------------------|-----------|--------|----------|----|------------------|
| URANERZ ENERGY CORP          | shares              | 460981301 | 2039   | 183794   | SH | DEFINED 1,2      |
|                              | Common equity       |           |        |          |    |                  |
| GREENHILL & CO INC           | shares              | 91688T104 | 1604   | 881331   | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| NUVASIVE INC                 | shares              | 395259104 | 25309  | 695828   | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| SHANDA INTERACTIVE-ADR       | shares              | 670704105 | 11666  | 926476   | SH | DEFINED 1,2,     |
|                              | American            |           |        |          |    |                  |
|                              | Depository Receipt  | 81941Q203 | 3430   | 85720    | SH | DEFINED 1,2,     |
| BLUE NILE INC                | shares              | 09578R103 | 17189  | 420479   | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| RAM ENERGY RESOURCES INC     | shares              | 75130P109 | 92     | 29600    | SH | DEFINED 1        |
|                              | Common equity       |           |        |          |    |                  |
| GENWORTH FINANCIAL INC       | shares              | 37247D106 | 126504 | 19312504 | SH | DEFINED 1,2,12,1 |
|                              | Common equity       |           |        |          |    |                  |
| ACADIA PHARMACEUTICALS INC   | shares              | 004225108 | 28     | 25160    | SH | DEFINED 1        |
|                              | Common equity       |           |        |          |    |                  |
| ANGIODYNAMICS INC            | shares              | 03475V101 | 7465   | 503970   | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| CORNERSTONE THERAPEUTICS INC | shares              | 21924P103 | 883    | 157424   | SH | DEFINED 1,2      |
|                              | Common equity       |           |        |          |    |                  |
| REPUBLIC AIRWAYS HLDGS INC   | shares              | 760276105 | 3198   | 932820   | SH | DEFINED 1,2      |
|                              | Common equity       |           |        |          |    |                  |
| STANDARD PARKING CORP        | shares              | 853790103 | 4956   | 277253   | SH | DEFINED 1,2,     |
|                              | Common Stock        | 02043Q107 | 6000   | 736175   | SH | DEFINED 1,2,     |
| ALNYLAM PHARMACEUTICALS INC  | Common Stock        | 89236Y104 | 5901   | 252867   | SH | DEFINED 1,2,     |
| TPC GROUP INC                | shares              | 45719T103 | 13002  | 1188465  | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| INHIBITEX INC                | shares              | 12504L109 | 174066 | 11437174 | SH | DEFINED 1,2,12,1 |
|                              | Common equity       |           |        |          |    |                  |
| CBRE GROUP INC               | shares              | 60877T100 | 31445  | 1808392  | SH | DEFINED 1,2,     |
|                              | Common Stock        |           |        |          |    |                  |
| MOMENTA PHARMACEUTICALS INC  | shares              | 60935Y208 | 3768   | 212199   | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| MONEYGRAM INTERNATIONAL INC  | shares              | 79466L302 | 491123 | 4840513  | SH | DEFINED 1,2,12,1 |
|                              | Common equity       |           |        |          |    |                  |
| SALESFORCE.COM INC           | shares              | 92926K103 | 1347   | 207020   | SH | DEFINED 1,2      |
|                              | Common equity       |           |        |          |    |                  |
| WCA WASTE CORP               | shares              | 38045R107 | 477    | 71717    | SH | DEFINED 1,6,     |
|                              | Common equity       |           |        |          |    |                  |
| GOL LINHAS AEREAS            | Real Estate         | 86272T106 | 22350  | 4162309  | SH | DEFINED 1,2,     |
| INTELLIGENT                  | Investment Trust    |           |        |          |    |                  |
| STRATEGIC HOTELS & RESORTS   | shares              | G98268108 | 8068   | 605772   | SH | DEFINED 1,2      |
|                              | Common equity       |           |        |          |    |                  |
| XYRATEX LTD                  | shares              | 126804301 | 28616  | 1125521  | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| CABELAS INC                  | shares              | 591176102 | 2308   | 702025   | SH | DEFINED 1,2      |
|                              | Common equity       |           |        |          |    |                  |
| METALICO INC                 | shares              | 62541B101 | 3918   | 190807   | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| MULTI-FINELINE ELECTRON INC  | shares              | 53217R207 | 65404  | 1399002  | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| LIFE TIME FITNESS INC        | shares              | 94946T106 | 69063  | 1315430  | SH | DEFINED 1,2,12,1 |
|                              | Common equity       |           |        |          |    |                  |
| WELLCARE HEALTH PLANS INC    | shares              | 431466101 | 2410   | 468897   | SH | DEFINED 1,2,     |
|                              | Common equity       |           |        |          |    |                  |
| HILL INTERNATIONAL INC       | shares              | 435763107 | 1029   | 19126    | SH | DEFINED 1        |
|                              | Common equity       |           |        |          |    |                  |
| HOLLY ENERGY PARTNERS LP     | Limited Partnership |           |        |          |    |                  |

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|                              |                              |           |         |         |    |                   |
|------------------------------|------------------------------|-----------|---------|---------|----|-------------------|
| JAMES RIVER COAL CO          | Common Stock                 | 470355207 | 4697    | 678460  | SH | DEFINED 1,2,      |
| NETLOGIC MICROSYSTEMS INC    | Common Stock                 | 64118B100 | 213666  | 4310437 | SH | DEFINED 1,2,      |
| VIRGIN MEDIA INC             | Common equity shares         | 92769L101 | 112003  | 5238836 | SH | DEFINED 1,2, 12,1 |
| DOMINO'S PIZZA INC           | Common equity shares         | 25754A201 | 44412   | 1308167 | SH | DEFINED 1,2,      |
| MCCORMICK & SCHMICKS SEAFOOD | Common equity shares         | 579793100 | 2266    | 259468  | SH | DEFINED 1,2,      |
| ATLAS AIR WORLDWIDE HLDG INC | Common equity shares         | 049164205 | 20271   | 527469  | SH | DEFINED 1,2,      |
| SYNTHESIS ENERGY SYSTEMS INC | Common equity shares         | 871628103 | 36      | 23100   | SH | DEFINED 1         |
| BLACKBAUD INC                | Common equity shares         | 09227Q100 | 25780   | 930879  | SH | DEFINED 1,2,      |
| IDENIX PHARMACEUTICALS INC   | Common equity shares         | 45166R204 | 11278   | 1514830 | SH | DEFINED 1,2,      |
| LG DISPLAY CO LTD            | American Depository Receipt  | 50186V102 | 1441    | 136717  | SH | DEFINED 1,2,      |
| AUXILIUM PHARMA INC          | Common Stock                 | 05334D107 | 28888   | 1449427 | SH | DEFINED 1,2,      |
| PROSPECT CAPITAL CORP        | Common equity shares         | 74348T102 | 20536   | 2210833 | SH | DEFINED 1,2,      |
| GRAMERCY CAPITAL CORP        | Real Estate Investment Trust | 384871109 | 246     | 98383   | SH | DEFINED 1         |
| MANNKIND CORP                | Common equity shares         | 56400P201 | 3614    | 1445523 | SH | DEFINED 1,2,      |
| VOLTERRA SEMICONDUCTOR CORP  | Common equity shares         | 928708106 | 13087   | 511057  | SH | DEFINED 1,2,      |
| ENERSYS INC                  | Common equity shares         | 29275Y102 | 28513   | 1097891 | SH | DEFINED 1,2,      |
| COMMERCIAL VEHICLE GROUP INC | Common equity shares         | 202608105 | 4824    | 533358  | SH | DEFINED 1,2,      |
| RIGHTNOW TECHNOLOGIES INC    | Common Stock                 | 76657R106 | 21780   | 509714  | SH | DEFINED 1,2,      |
| BIOMED REALTY TRUST INC      | Real Estate Investment Trust | 09063H107 | 95412   | 5277279 | SH | DEFINED 1,2,      |
| VOYAGER OIL & GAS INC        | Common Stock                 | 92911K100 | 1651    | 641932  | SH | DEFINED 1,2,      |
| KITE REALTY GROUP TRUST      | Real Estate Investment Trust | 49803T102 | 8612    | 1909526 | SH | DEFINED 1,2,      |
| WESTLAKE CHEMICAL CORP       | Common equity shares         | 960413102 | 8969    | 222985  | SH | DEFINED 1,2,      |
| AMERICAN CAMPUS COMMUNITIES  | Real Estate Investment Trust | 024835100 | 126529  | 3015371 | SH | DEFINED 1,2,      |
| EXTRA SPACE STORAGE INC      | Real Estate Investment Trust | 30225T102 | 79222   | 3269468 | SH | DEFINED 1,2,      |
| STEREOTAXIS INC              | Common equity shares         | 85916J102 | 496     | 601820  | SH | DEFINED 1,2,      |
| LEAP WIRELESS INTL INC       | Common equity shares         | 521863308 | 11224   | 1208060 | SH | DEFINED 1,2,      |
| GOOGLE INC                   | Common equity shares         | 38259P508 | 5987598 | 9270153 | SH | DEFINED 1,2, 12,1 |
| COHEN & STEERS INC           | Common equity shares         | 19247A100 | 10450   | 361593  | SH | DEFINED 1,2,      |
| ZIOPHARM ONCOLOGY INC        | Common equity shares         | 98973P101 | 4702    | 1066202 | SH | DEFINED 1,2,      |
| HAYNES INTERNATIONAL INC     | Common equity shares         | 420877201 | 22843   | 418356  | SH | DEFINED 1,2,      |
| BEACON ROOFING SUPPLY INC    | Common equity shares         | 073685109 | 18486   | 913848  | SH | DEFINED 1,2,      |
| TATA MOTORS LTD              | American Depository Receipt  | 876568502 | 9839    | 582148  | SH | DEFINED 1,2,      |
| CPFL ENERGIA SA              | American                     |           |         |         |    |                   |

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|                |                    |           |      |        |    |              |
|----------------|--------------------|-----------|------|--------|----|--------------|
| 51JOB INC -ADR | Depository Receipt | 126153105 | 4660 | 165184 | SH | DEFINED 1,2, |
|                | American           |           |      |        |    |              |
|                | Depository Receipt | 316827104 | 498  | 11870  | 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      | M |
|---------------------------------|----------------------------------------------------------------------------------------------------------|-----------|--------|----------------|------------|--------------|----------------------|---|
| ARES CAPITAL CORP               | Common equity<br>shares                                                                                  | 04010L103 | 35235  | 2280658        | SH         |              | DEFINED 1,2,         |   |
| TEXAS ROADHOUSE INC             | Common equity<br>shares                                                                                  | 882681109 | 18685  | 1254171        | SH         |              | DEFINED 1,2,         |   |
| THERAVANCE INC                  | Common equity<br>shares                                                                                  | 88338T104 | 36410  | 1647390        | SH         |              | DEFINED 1,2,         |   |
| NEW YORK & CO INC               | Common equity<br>shares                                                                                  | 649295102 | 1255   | 471690         | SH         |              | DEFINED 1,2,         |   |
| THOMAS PROPERTIES GROUP         | Common equity<br>shares                                                                                  | 884453101 | 91     | 27100          | SH         |              | DEFINED 1            |   |
| HURON CONSULTING GROUP INC      | Common equity<br>shares                                                                                  | 447462102 | 17029  | 439588         | SH         |              | DEFINED 1,2,         |   |
| LOCAL.COM CORP                  | Common equity<br>shares                                                                                  | 53954R105 | 34     | 15835          | SH         |              | DEFINED 1,2          |   |
| SUNSTONE HOTEL INVESTORS<br>INC | Real Estate<br>Investment Trust                                                                          | 867892101 | 31840  | 3906727        | SH         |              | DEFINED 1,2,         |   |
| TOWER GROUP INC                 | Common equity<br>shares                                                                                  | 891777104 | 17251  | 855276         | SH         |              | DEFINED 1,2,         |   |
| CUBESMART                       | Real Estate<br>Investment Trust                                                                          | 229663109 | 38740  | 3640950        | SH         |              | DEFINED 1,2,         |   |
| NORTHSTAR REALTY FINANCE CP     | Real Estate<br>Investment Trust                                                                          | 66704R100 | 8711   | 1825983        | SH         |              | DEFINED 1,2,         |   |
| BUILD-A-BEAR WORKSHOP INC       | Common equity<br>shares                                                                                  | 120076104 | 2687   | 317619         | SH         |              | DEFINED 1,2          |   |
| CALAMOS ASSET MANAGEMENT<br>INC | Common equity<br>shares                                                                                  | 12811R104 | 5383   | 430321         | SH         |              | DEFINED 1,2,         |   |
| DREAMWORKS ANIMATION INC        | Common Stock                                                                                             | 26153C103 | 24244  | 1461048        | SH         |              | DEFINED 1,2,         |   |
| DIGITAL REALTY TRUST INC        | Real Estate<br>Investment Trust                                                                          | 253868103 | 194310 | 2914505        | SH         |              | DEFINED 1,2,<br>10,1 |   |
| NORTHWESTERN CORP               | Common equity<br>shares                                                                                  | 668074305 | 34060  | 951725         | SH         |              | DEFINED 1,2,         |   |
| MARKETAXESS HOLDINGS INC        | Common equity<br>shares                                                                                  | 57060D108 | 16846  | 559656         | SH         |              | DEFINED 1,2,         |   |
| COPANO ENERGY LLC               | Common equity<br>shares                                                                                  | 217202100 | 3240   | 94724          | SH         |              | DEFINED 1,5          |   |
| NGP CAPITAL RESOURCES CO.       | Common equity<br>shares                                                                                  | 62912R107 | 3220   | 447376         | SH         |              | DEFINED 1,2          |   |
| ORMAT TECHNOLOGIES INC          | Common equity<br>shares                                                                                  | 686688102 | 6686   | 370747         | SH         |              | DEFINED 1,2,         |   |
| SPDR GOLD SHARES TRUST          | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built |           |        |                |            |              |                      |   |

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|                              |                              |           |        |          |    |                   |
|------------------------------|------------------------------|-----------|--------|----------|----|-------------------|
| MONOLITHIC POWER SYSTEMS INC | like mutu                    | 78463V107 | 66692  | 438796   | SH | DEFINED 1,2,      |
| REXAHN PHARMACEUTICALS INC   | Common Stock                 | 609839105 | 10066  | 667780   | SH | DEFINED 1,2,      |
| HOME FEDERAL BANCORP INC     | Common equity shares         | 761640101 | 14     | 36000    | SH | DEFINED 1         |
| SYMMETRY MEDICAL INC         | Common equity shares         | 43710G105 | 3073   | 295501   | SH | DEFINED 1,2,      |
| BILL BARRETT CORP            | Common equity shares         | 871546206 | 5654   | 707680   | SH | DEFINED 1,2,      |
| MARKET LEADER INC            | Common equity shares         | 06846N104 | 64404  | 1890298  | SH | DEFINED 1,2,      |
| BLUELINK HOLDINGS INC        | Common equity shares         | 57056R103 | 38     | 14100    | SH | DEFINED 1         |
| GREAT WOLF RESORTS INC       | Common equity shares         | 09624H109 | 69     | 46482    | SH | DEFINED 1         |
| KNOLL INC                    | Common equity shares         | 391523107 | 64     | 22586    | SH | DEFINED 1         |
| LAS VEGAS SANDS CORP         | Common equity shares         | 498904200 | 14211  | 957016   | SH | DEFINED 1,2,      |
| ADVANCE AMER CASH ADVANCE CT | Common equity shares         | 517834107 | 256202 | 5995860  | SH | DEFINED 1,2, 12,1 |
| INTERLINE BRANDS INC         | Common equity shares         | 00739W107 | 9917   | 1107992  | SH | DEFINED 1,2,      |
| MACQUARIE INFRASTRUCT CO LLC | Common equity shares         | 458743101 | 10258  | 658743   | SH | DEFINED 1,2,      |
| HERBALIFE LTD                | Closed end mutual fund       | 55608B105 | 904    | 32312    | SH | DEFINED 1,8       |
| WARREN RESOURCES INC         | Common equity shares         | G4412G101 | 109858 | 2125966  | SH | DEFINED 1,2, 12,1 |
| NAVIOS MARITIME HOLDINGS INC | Common Stock                 | 93564A100 | 4805   | 1474119  | SH | DEFINED 1,2,      |
| PHH CORP                     | Common equity shares         | Y62196103 | 56     | 15693    | SH | DEFINED 1         |
| CELANESE CORP                | Common equity shares         | 693320202 | 14167  | 1324015  | SH | DEFINED 1,2,      |
| SEABRIGHT HOLDINGS INC       | Common equity shares         | 150870103 | 128084 | 2893140  | SH | DEFINED 1,2, 12,1 |
| EDUCATION REALTY TRUST INC   | Common Stock                 | 811656107 | 3264   | 427068   | SH | DEFINED 1,2,      |
| GFI GROUP INC                | Real Estate Investment Trust | 28140H104 | 29039  | 2838576  | SH | DEFINED 1,2,      |
| DFC GLOBAL CORP              | Common Stock                 | 361652209 | 5703   | 1383801  | SH | DEFINED 1,2,      |
| NATIONAL INTERSTATE CORP     | Common equity shares         | 23324T107 | 15050  | 833142   | SH | DEFINED 1,2,      |
| W&T OFFSHORE INC             | Common Stock                 | 63654U100 | 3052   | 123701   | SH | DEFINED 1,2       |
| DRYSHIPS INC                 | Common equity shares         | 92922P106 | 26747  | 1261133  | SH | DEFINED 1,2,      |
| AMERICAN REPROGRAPHICS CO    | Common equity shares         | Y2109Q101 | 588    | 293884   | SH | DEFINED 1,2,      |
| CORE MARK HOLDING CO INC     | Common equity shares         | 029263100 | 3172   | 690628   | SH | DEFINED 1,2,      |
| THRESHOLD PHARMACEUTICALS    | Common equity shares         | 218681104 | 7683   | 193892   | SH | DEFINED 1,2,      |
| WINDSTREAM CORP              | Common Stock                 | 885807206 | 30     | 23866    | SH | DEFINED 1         |
| PRESTIGE BRANDS HOLDINGS     | Common equity shares         | 97381W104 | 248782 | 21191398 | SH | DEFINED 1,2, 12,1 |
| HUNTSMAN CORP                | Common equity shares         | 74112D101 | 12133  | 1076392  | SH | DEFINED 1,2,      |
|                              | Common equity shares         | 447011107 | 24074  | 2407605  | SH | DEFINED 1,2,      |

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|                                        |                                                                                                     |           |        |            |         |          |    |
|----------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|------------|---------|----------|----|
|                                        |                                                                                                     |           |        |            |         |          | 12 |
| UNIVERSAL TRUCKLOAD SERVICES           | Common equity shares                                                                                | 91388P105 | 2080   | 114572 SH  | DEFINED | 1,2      |    |
| ENTERPRISE BANCORP INC/MA              | Common equity shares                                                                                | 293668109 | 1210   | 84703 SH   | DEFINED | 1,2      |    |
| ALPHA NATURAL RESOURCES INC            | Common equity shares                                                                                | 02076X102 | 195234 | 9556763 SH | DEFINED | 1,2,12,1 |    |
| REVETT MINERALS INC                    | Common equity shares                                                                                | 76150520  | 1439   | 304853 SH  | DEFINED | 1,2      |    |
| WRIGHT EXPRESS CORP                    | Common equity shares                                                                                | 98233Q105 | 48754  | 898270 SH  | DEFINED | 1,2,     |    |
| DOLBY LABORATORIES INC                 | Common equity shares                                                                                | 25659T107 | 27358  | 896806 SH  | DEFINED | 1,2,12,1 |    |
| KEARNY FINANCIAL CORP                  | Common equity shares                                                                                | 487169104 | 2787   | 293220 SH  | DEFINED | 1,2      |    |
| TRIANGLE PETROLEUM CORP                | Common equity shares                                                                                | 89600B201 | 3865   | 647442 SH  | DEFINED | 1,2,     |    |
| BOFI HOLDING INC                       | Common Stock                                                                                        | 05566U108 | 2530   | 155633 SH  | DEFINED | 1,2      |    |
| DIANA SHIPPING INC                     | Common equity shares                                                                                | Y2066G104 | 853    | 113943 SH  | DEFINED | 1,2,     |    |
| FREIGHTCAR AMERICA INC                 | Common equity shares                                                                                | 357023100 | 4819   | 230104 SH  | DEFINED | 1,2,     |    |
| DEXCOM INC                             | Common equity shares                                                                                | 252131107 | 11848  | 1272408 SH | DEFINED | 1,2,     |    |
| TELEPHONE & DATA SYS INC               | Common equity shares                                                                                | 879433860 | 2908   | 122103 SH  | DEFINED | 1,2      |    |
| VERIFONE SYSTEMS INC                   | Common equity shares                                                                                | 92342Y109 | 80522  | 2266983 SH | DEFINED | 1,2,     |    |
| MORNINGSTAR INC                        | Common equity shares                                                                                | 617700109 | 16321  | 274484 SH  | DEFINED | 1,2,     |    |
| SUMMER INFANT INC                      | Common equity shares                                                                                | 865646103 | 1247   | 177334 SH  | DEFINED | 1,2      |    |
| LAZARD LTD                             | Common equity shares                                                                                | G54050102 | 28057  | 1074722 SH | DEFINED | 1,2,     |    |
| TEEKAY LNG PARTNERS LP                 | Limited Partnership                                                                                 | Y8564M105 | 1306   | 39381 SH   | DEFINED | 1        |    |
| ZUMIEZ INC                             | Common equity shares                                                                                | 989817101 | 18045  | 650088 SH  | DEFINED | 1,2,     |    |
| XERIUM TECHNOLOGIES INC                | Common equity shares                                                                                | 98416J118 | 1006   | 153366 SH  | DEFINED | 1,2      |    |
| CITI TRENDS INC                        | Common equity shares                                                                                | 17306X102 | 2582   | 293935 SH  | DEFINED | 1,2,     |    |
| ROCKVILLE FINANCIAL INC                | Common equity shares                                                                                | 774188106 | 4871   | 469923 SH  | DEFINED | 1,2,     |    |
| ISHARES MSCI BRAZIL (FREE) INDEX FUND  | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286400 | 4035   | 70300 SH   | DEFINED | 1        |    |
| ISHARES MSCI CANADA INDEX FUND         | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286509 | 41379  | 1555600 SH | DEFINED | 2        |    |
| ISHARES MSCI UNITED KINGDOM INDEX FUND | Investments that contain a pool of                                                                  |           |        |            |         |          |    |

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|                                                            |                                                                                                                       |           |        |         |    |              |
|------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|-----------|--------|---------|----|--------------|
|                                                            | securities<br>representing a<br>specific index<br>and are built<br>like mutu                                          | 464286699 | 9227   | 570994  | SH | DEFINED 1    |
| ISHARES MSCI TAIWAN INDEX<br>FUND                          | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464286731 | 33251  | 2839439 | SH | DEFINED 1,6  |
| ISHARES MSCI KOREA INDEX<br>FUND                           | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464286772 | 1121   | 21441   | SH | DEFINED 6    |
| ISHARES MSCI MALAYSIA<br>INDEX FUND                        | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464286830 | 151    | 11277   | SH | DEFINED 6    |
| ISHARES BARCLAYS TIPS BOND<br>FUND                         | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287176 | 119417 | 1023370 | SH | DEFINED 1,2  |
| ISHARES BARCLAYS AGGREGATE<br>BOND FUND                    | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287226 | 1243   | 11278   | SH | DEFINED 1    |
| ISHARES MSCI EMERGING<br>MARKETS INDEX FUND                | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287234 | 16537  | 435872  | SH | DEFINED 1    |
| ISHARES IBOXX \$ INVESTOP<br>INVESTMENT GRADE BOND<br>FUND | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287242 | 140883 | 1238425 | SH | DEFINED 2    |
| ISHARES MSCI EAFE INDEX<br>FUND                            | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464287465 | 351424 | 7095182 | SH | DEFINED 1,2, |
| ISHARES RUSSELL 2000 INDEX                                 | Investments that                                                                                                      |           |        |         |    |              |

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|                                   |                                                                                                     |           |       |        |    |              |
|-----------------------------------|-----------------------------------------------------------------------------------------------------|-----------|-------|--------|----|--------------|
| FUND                              | contain a pool of securities representing a specific index and are built like mutu                  | 464287655 | 13545 | 183811 | SH | DEFINED 1,17 |
| ISHARES RUSSELL 3000 INDEX FUND   | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287689 | 860   | 11589  | SH | DEFINED 1    |
| SPDR S&P MIDCAP 400 ETF TRUST     | USA: Common Stock                                                                                   | 78467Y107 | 34478 | 216112 | SH | DEFINED 1,2, |
| ENERGY SELECT SECTOR SPDR FUND    | USA: Common Stock                                                                                   | 81369Y506 | 3726  | 53903  | SH | DEFINED 2    |
| UTILITIES SELECT SECTOR SPDR FUND | USA: Common Stock                                                                                   | 81369Y886 | 1459  | 40554  | SH | DEFINED 6    |

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| ISSUER                                      | CLASS                                                                                                                 | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE- TION | M |
|---------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|-----------|--------|-------------|-------------------|--------------|---|
| STREETTRACKS EURO STOXX 50 FUND             | Investments that contain a pool of securities representing a specific index and are built like mutu                   | 78463X202 | 9071   | 307390      | SH                | DEFINED 10   |   |
| SPDR DJ WILSHIRE REIT ETF VANGUARD ETF REIT | USA: Common Stock Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A607 | 13926  | 216251      | SH                | DEFINED 1,2, |   |
| ISHARES GOLD TRUST                          | Investments that contain a pool of securities representing a specific index and are built like mutu                   | 922908553 | 138466 | 2387325     | SH                | DEFINED 1,2  |   |
| VANGUARD ETF EMERGING MARKETS               | Investments that contain a pool of securities representing a specific index and are built like mutu                   | 464285105 | 6544   | 429635      | SH                | DEFINED 1,2  |   |
| VANGUARD ETF PACIFIC                        | Investments that                                                                                                      | 922042858 | 227346 | 5949935     | SH                | DEFINED 1,2, |   |



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|                              |                                                                                                     |           |        |         |    |                  |
|------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|---------|----|------------------|
|                              | contain a pool of securities representing a specific index and are built like mutu                  | 922042866 | 311    | 6568    | SH | DEFINED 1        |
| VANGUARD ETF EUROPEAN        | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042874 | 303    | 7280    | SH | DEFINED 1        |
| CANADIAN NATURAL RESOURCES   | Common equity shares                                                                                | 136385101 | 271    | 7269    | SH | DEFINED 1,8      |
| MINAS BUENAVENTURA SA        | American Depository Receipt                                                                         | 204448104 | 148353 | 3869380 | SH | DEFINED 1,2,12,1 |
| BRASKEM SA                   | American Depository Receipt                                                                         | 105532105 | 1387   | 98394   | SH | DEFINED 1,2,     |
| GRUPO FINANCIERO GALICIA SA  | American Depository Receipt                                                                         | 399909100 | 5765   | 972075  | SH | DEFINED 4,5      |
| INFOSYS LTD                  | American Depository Receipt                                                                         | 456788108 | 90556  | 1762505 | SH | DEFINED 1,2,10   |
| KEPCO-KOREA ELEC POWER CORP  | American Depository Receipt                                                                         | 500631106 | 2098   | 191003  | SH | DEFINED 1,2,     |
| POSCO                        | American Depository Receipt                                                                         | 693483109 | 13747  | 167444  | SH | DEFINED 1,2,     |
| RYANAIR HOLDINGS PLC         | American Depository Receipt                                                                         | 783513104 | 6273   | 225210  | SH | DEFINED 1,2,     |
| SAP AG                       | American Depository Receipt                                                                         | 803054204 | 4321   | 81602   | SH | DEFINED 1,2,     |
| TAIWAN SEMICONDUCTOR MFG CO  | American Depository Receipt                                                                         | 874039100 | 81985  | 6350717 | SH | DEFINED 1,2,18   |
| CREDICORP LTD                | Common equity shares                                                                                | G2519Y108 | 159404 | 1456143 | SH | DEFINED 1,2,12,1 |
| INDOSAT TBK                  | American Depository Receipt                                                                         | 744383100 | 462    | 14661   | SH | DEFINED 1,2,     |
| THOMSON-REUTERS CORP         | Common equity shares                                                                                | 884903105 | 81319  | 3049175 | SH | DEFINED 1,2,     |
| CHUNGHWA TELECOM LTD         | American Depository Receipt                                                                         | 17133Q502 | 11706  | 351676  | SH | DEFINED 1,2,     |
| SHINHAN FINANCIAL GROUP LTD  | American Depository Receipt                                                                         | 824596100 | 2009   | 29442   | SH | DEFINED 1,2,     |
| CTRIIP.COM INTL LTD          | American Depository Receipt                                                                         | 22943F100 | 24693  | 1055268 | SH | DEFINED 1,2,     |
| DIAMONDROCK HOSPITALITY CO   | Real Estate Investment Trust                                                                        | 252784301 | 57578  | 5973053 | SH | DEFINED 1,2,     |
| FRANKLIN STREET PROPERTIES   | Real Estate Investment Trust                                                                        | 35471R106 | 23757  | 2387267 | SH | DEFINED 1,2,     |
| XENOPORT INC                 | Common Stock                                                                                        | 98411C100 | 2696   | 707747  | SH | DEFINED 1,2,     |
| HERCULES TECH GROWTH CAP INC | Common equity shares                                                                                | 427096508 | 8590   | 909575  | SH | DEFINED 1,2,     |
| LHC GROUP INC                | Common equity shares                                                                                | 50187A107 | 4163   | 324608  | SH | DEFINED 1,2,     |
| SILICON GRAPHICS INTL CORP   | Common equity shares                                                                                | 82706L108 | 6972   | 608343  | SH | DEFINED 1,2,     |
| TREEHOUSE FOODS INC          | Common equity shares                                                                                | 89469A104 | 54208  | 829036  | SH | DEFINED 1,2,     |

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|                              |                              |           |        |            |                   |
|------------------------------|------------------------------|-----------|--------|------------|-------------------|
| BUILDERS FIRSTSOURCE         | Common equity shares         | 12008R107 | 1792   | 877902 SH  | DEFINED 1,2       |
| GLADSTONE INVESTMENT CORP/DE | Common equity shares         | 376546107 | 2568   | 353221 SH  | DEFINED 1,2       |
| LINCOLN EDUCATIONAL SERVICES | Common Stock                 | 533535100 | 3488   | 441399 SH  | DEFINED 1,2,      |
| EAGLE BULK SHIPPING INC      | Common equity shares         | Y2187A101 | 1112   | 1179521 SH | DEFINED 1,2       |
| BANKFINANCIAL CORP           | Common equity shares         | 06643P104 | 2041   | 369818 SH  | DEFINED 1,2,      |
| KENEXA CORP                  | Common equity shares         | 488879107 | 13877  | 519666 SH  | DEFINED 1,2,      |
| DSW INC                      | Common equity shares         | 23334L102 | 15692  | 354899 SH  | DEFINED 1,2,      |
| CIFC CORP                    | Common Stock                 | 12547R105 | 821    | 151781 SH  | DEFINED 1,2       |
| NEUSTAR INC                  | Common equity shares         | 64126X201 | 49244  | 1441138 SH | DEFINED 1,2,      |
| SILICON MOTION TECH -ADR     | American Depository Receipt  | 82706C108 | 1414   | 69035 SH   | DEFINED 2         |
| WESTERN ALLIANCE BANCORP     | Common equity shares         | 957638109 | 12720  | 2042050 SH | DEFINED 1,2,      |
| DISCOVERY COMMUNICATIONS INC | Common equity shares         | 25470F104 | 347771 | 8488156 SH | DEFINED 1,2, 12,1 |
| GRAN TIERRA ENERGY INC       | Common equity shares         | 38500T101 | 151    | 31422 SH   | DEFINED 1,6       |
| MEDICAL PROPERTIES TRUST     | Real Estate Investment Trust | 58463J304 | 24779  | 2510382 SH | DEFINED 1,2,      |
| API TECHNOLOGIES CORP        | Common Stock                 | 00187E203 | 59     | 18600 SH   | DEFINED 1         |
| FOCUS MEDIA HOLDING LTD      | American Depository Receipt  | 34415V109 | 47154  | 2419413 SH | DEFINED 1,2,      |
| UNITED FINANCIAL BANCORP INC | Common equity shares         | 91030T109 | 5063   | 314672 SH  | DEFINED 1,2,      |
| EXPEDIA INC                  | Common equity shares         | 30212P303 | 106912 | 3684338 SH | DEFINED 1,2, 12,1 |
| DIAMOND FOODS INC            | Common equity shares         | 252603105 | 16470  | 510453 SH  | DEFINED 1,2,      |
| CONSOLIDATED COMM HLDGS INC  | Common Stock                 | 209034107 | 9108   | 478082 SH  | DEFINED 1,2,      |
| HITTITE MICROWAVE CORP       | Common equity shares         | 43365Y104 | 35582  | 720540 SH  | DEFINED 1,2,      |
| MAIDENFORM BRANDS INC        | Common equity shares         | 560305104 | 9408   | 514381 SH  | DEFINED 1,2,      |
| GENCO SHIPPING & TRADING     | Common equity shares         | Y2685T107 | 3896   | 576082 SH  | DEFINED 1,2,      |
| ITC HOLDINGS CORP            | Common equity shares         | 465685105 | 49320  | 649955 SH  | DEFINED 1,2,      |
| PIKE ELECTRIC CORP           | Common equity shares         | 721283109 | 2081   | 289654 SH  | DEFINED 1,2,      |
| ALON USA ENERGY INC          | Common equity shares         | 020520102 | 2119   | 243091 SH  | DEFINED 1,2       |
| JAMBA INC                    | Common equity shares         | 47023A101 | 1244   | 948990 SH  | DEFINED 1,2       |
| OMEGA FLEX INC               | Common equity shares         | 682095104 | 611    | 43620 SH   | DEFINED 1,2       |
| MWI VETERINARY SUPPLY        | Common equity shares         | 55402X105 | 17478  | 263081 SH  | DEFINED 1,2,      |
| ADVANCED ANALOGIC TECH       | Common equity shares         | 00752J108 | 4479   | 775031 SH  | DEFINED 1,2       |
| ATRICURE INC                 | Common equity shares         | 04963C209 | 2395   | 215817 SH  | DEFINED 1,2       |
| BAIDU INC -ADR               | American                     |           |        |            |                   |

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|                             |                    |           |        |         |    |              |
|-----------------------------|--------------------|-----------|--------|---------|----|--------------|
| DRESSER-RAND GROUP INC      | Depository Receipt | 056752108 | 86537  | 743003  | SH | DEFINED 1,2, |
| HOKU CORP                   | Common equity      | 261608103 | 94055  | 1884413 | SH | DEFINED 1,2, |
| RUTHS HOSPITALITY GROUP INC | shares             | 434711107 | 7      | 13000   | SH | DEFINED 1    |
| CHINA MEDICAL TECHNOLOGS    | Common equity      | 783332109 | 2908   | 585150  | SH | DEFINED 1,2, |
| -ADR                        | American           | 169483104 | 151    | 53426   | SH | DEFINED 1,2, |
| RBC BEARINGS INC            | Depository Receipt | 75524B104 | 18442  | 442139  | SH | DEFINED 1,2, |
| REDDY ICE HOLDINGS INC      | Common equity      | 75734R105 | 3      | 13277   | SH | DEFINED 1    |
| CF INDUSTRIES HOLDINGS INC  | shares             | 125269100 | 402335 | 2775250 | SH | DEFINED 1,2, |
| HEARTLAND PAYMENT SYSTEMS   | Common equity      | 42235N108 | 19836  | 814243  | SH | DEFINED 1,2, |
| HANDY & HARMAN LTD          | shares             | 410315105 | 820    | 82616   | SH | DEFINED 1,2, |
| LORAL SPACE &               | Common equity      | 543881106 | 13326  | 205512  | SH | DEFINED 1,2, |
| COMMUNICATIONS              | shares             | 774415103 | 29791  | 756647  | SH | DEFINED 1,2, |
| ROCKWOOD HOLDINGS INC       | Common equity      | 96950F104 | 5699   | 95007   | SH | DEFINED 1    |
| WILLIAMS PARTNERS LP        | Limited            | 00081T108 | 11140  | 1154422 | SH | DEFINED 1,2, |
| ACCO BRANDS CORP            | Partnership        | 530555309 | 36293  | 918297  | SH | DEFINED 1,2, |
| LIBERTY GLOBAL INC          | Common equity      | 48562P103 | 13949  | 886376  | SH | DEFINED 1,2, |
| KAPSTONE PAPER & PACKAGING  | Common Stock       | 03076C106 | 440588 | 8875596 | SH | DEFINED 1,2, |
| AMERIPRISE FINANCIAL INC    | Common equity      | 404280604 | 959    | 40110   | SH | DEFINED 2    |
| HSBC HLDGS PLC              | Public preferred   | 45173E105 | 18     | 21937   | SH | DEFINED 1    |
| IKANOS COMMUNICATIONS INC   | instrument         | 378967103 | 5222   | 1173581 | SH | DEFINED 1,2, |
| GLOBAL CASH ACCESS HOLDINGS | Common equity      | 867328601 | 387    | 333022  | SH | DEFINED 1,2, |
| SUNESIS PHARMACEUTICALS INC | shares             | M6158M104 | 174    | 12738   | SH | DEFINED 1    |
| ITURAN LOCATION & CONTROL   | Common Stock       | 142042209 | 2996   | 214897  | SH | DEFINED 1,2, |
| CARIBOU COFFEE CO           | Common Stock       | 37244C101 | 10708  | 421686  | SH | DEFINED 1,2, |
| GENOMIC HEALTH INC          | Common Stock       | 37946R109 | 474    | 21656   | SH | DEFINED 1    |
| GLOBAL PARTNERS LP          | Limited            | 87424N104 | 32842  | 848945  | SH | DEFINED 1,2, |
| TALEO CORP                  | Partnership        | 94770V102 | 30030  | 799709  | SH | DEFINED 1,2, |
| WEBMD HEALTH CORP           | Common Stock       | 849163209 | 20     | 12500   | SH | DEFINED 1    |
| SPORT CHALET INC            | Common equity      | N93540107 | 17453  | 570282  | SH | DEFINED 1,2, |
| VISTAPRINT NV               | shares             |           |        |         |    |              |

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| ISSUER                          | CLASS                                                                                                                 | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | M            |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------|-----------|--------|----------------|------------|--------------|-----------------|--------------|
| FIDELITY NATIONAL FINANCIAL     | Common equity<br>shares                                                                                               | 31620R105 | 103825 | 6517588        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| WATERSTONE FINANCIAL INC        | Common equity<br>shares                                                                                               | 941888109 | 30     | 15526          | SH         |              | DEFINED         | 1            |
| PHARMATHENE INC                 | Common equity<br>shares                                                                                               | 71714G102 | 649    | 510558         | SH         |              | DEFINED         | 1,2          |
| INVESTORS BANCORP INC           | Common equity<br>shares                                                                                               | 46146P102 | 16424  | 1218448        | SH         |              | DEFINED         | 1,2,         |
| TAL INTERNATIONAL GROUP INC     | Common equity<br>shares                                                                                               | 874083108 | 12696  | 440880         | SH         |              | DEFINED         | 1,2,         |
| DHT HOLDINGS INC                | Common equity<br>shares                                                                                               | Y2065G105 | 933    | 1258493        | SH         |              | DEFINED         | 1,2          |
| NCI INC                         | Common equity<br>shares                                                                                               | 62886K104 | 1703   | 146288         | SH         |              | DEFINED         | 1,2,         |
| COGDELL SPENCER INC             | Real Estate<br>Investment Trust                                                                                       | 19238U107 | 3672   | 864958         | SH         |              | DEFINED         | 1,2,         |
| HERCULES OFFSHORE INC           | Common equity<br>shares                                                                                               | 427093109 | 18969  | 4273448        | SH         |              | DEFINED         | 1,2,         |
| NXSTAGE MEDICAL INC             | Common Stock                                                                                                          | 67072V103 | 15388  | 865441         | SH         |              | DEFINED         | 1,2,         |
| MELA SCIENCES INC               | Common equity<br>shares                                                                                               | 55277R100 | 57     | 15486          | SH         |              | DEFINED         | 1            |
| CBeyond INC                     | Common equity<br>shares                                                                                               | 149847105 | 4530   | 566036         | SH         |              | DEFINED         | 1,2,         |
| WEB.COM GROUP INC               | Common Stock                                                                                                          | 94733A104 | 5639   | 492787         | SH         |              | DEFINED         | 1,2,         |
| BOARDWALK PIPELINE<br>PRTNRS-LP | Limited<br>Partnership                                                                                                | 096627104 | 2529   | 91400          | SH         |              | DEFINED         | 1            |
| ZALICUS INC                     | Common equity<br>shares                                                                                               | 98887C105 | 1380   | 1141425        | SH         |              | DEFINED         | 1,2          |
| IROBOT CORP                     | Common Stock                                                                                                          | 462726100 | 30880  | 1034411        | SH         |              | DEFINED         | 1,2,         |
| CLEAR CHANNEL OUTDOOR HLDGS     | Common equity<br>shares                                                                                               | 18451C109 | 6282   | 500586         | SH         |              | DEFINED         | 1,2,         |
| IHS INC                         | Common equity<br>shares                                                                                               | 451734107 | 65457  | 759716         | SH         |              | DEFINED         | 1,2,<br>12,1 |
| SPDR S&P DIVIDEND ETF           | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 78464A763 | 271325 | 5036665        | SH         |              | DEFINED         | 2            |
| INTERCONTINENTALEXCHANGE<br>INC | Common equity<br>shares                                                                                               | 45865V100 | 328747 | 2727073        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| SUNPOWER CORP                   | Common equity<br>shares                                                                                               | 867652406 | 7043   | 1130062        | SH         |              | DEFINED         | 1,2,         |
| AMERISAFE INC                   | Common equity<br>shares                                                                                               | 03071H100 | 8302   | 357037         | SH         |              | DEFINED         | 1,2,         |
| UNDER ARMOUR INC                | Common equity<br>shares                                                                                               | 904311107 | 62842  | 875302         | SH         |              | DEFINED         | 1,2,         |
| BROOKDALE SENIOR LIVING INC     | Common equity<br>shares                                                                                               | 112463104 | 17902  | 1029596        | SH         |              | DEFINED         | 1,2,         |
| UNION DRILLING INC              | Common equity<br>shares                                                                                               | 90653P105 | 1921   | 308073         | SH         |              | DEFINED         | 1,2          |
| UR ENERGY INC                   | Common equity<br>shares                                                                                               | 91688R108 | 1231   | 1434926        | SH         |              | DEFINED         | 1,2          |

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|                                     |                                     |           |         |             |                  |
|-------------------------------------|-------------------------------------|-----------|---------|-------------|------------------|
| DCP MIDSTREAM PARTNERS LP           | Limited Partnership                 | 23311P100 | 2023    | 42618 SH    | DEFINED 1        |
| VOCUS INC                           | Common Stock                        | 92858J108 | 7538    | 341179 SH   | DEFINED 1,2,     |
| VIACOM INC                          | Common equity shares                | 92553P201 | 1006221 | 22158551 SH | DEFINED 1,2,12,1 |
| BASIC ENERGY SERVICES INC           | Common equity shares                | 06985P100 | 19531   | 991184 SH   | DEFINED 1,2,     |
| CYNOSURE INC                        | Common equity shares                | 232577205 | 2374    | 201888 SH   | DEFINED 1,2      |
| DEALERTRACK HOLDINGS INC            | Common equity shares                | 242309102 | 24139   | 885584 SH   | DEFINED 1,2,     |
| LIVE NATION ENTERTAINMENT           | Common equity shares                | 538034109 | 27747   | 3339450 SH  | DEFINED 1,2,     |
| DELIAS INC                          | Common equity shares                | 246911101 | 29      | 28364 SH    | DEFINED 1        |
| SUNTECH POWER HOLDINGS -ADR         | American Depository Receipt         | 86800C104 | 1135    | 513742 SH   | DEFINED 1,2,     |
| SOMAXON PHARMACEUTICALS INC         | Common Stock                        | 834453102 | 9       | 20500 SH    | DEFINED 1        |
| COPA HOLDINGS SA                    | Common equity shares                | P31076105 | 34177   | 582368 SH   | DEFINED 1,2,     |
| URANIUM ENERGY CORP                 | Common equity shares                | 916896103 | 4052    | 1324425 SH  | DEFINED 1,2,     |
| LINN ENERGY LLC                     | Composition of more than 1 security | 536020100 | 15042   | 396794 SH   | DEFINED 1,5,     |
| WESTERN REFINING INC                | Common equity shares                | 959319104 | 26491   | 1992985 SH  | DEFINED 1,2,     |
| AMERICAN RAILCAR INDS INC           | Common equity shares                | 02916P103 | 4324    | 180633 SH   | DEFINED 1,2,     |
| SMART BALANCE INC                   | Common Stock                        | 83169Y108 | 6979    | 1302345 SH  | DEFINED 1,2,     |
| CALUMET SPECIALTY PRODS -LP         | Limited Partnership                 | 131476103 | 599     | 29725 SH    | DEFINED 1        |
| CHIPOTLE MEXICAN GRILL INC          | Common equity shares                | 169656105 | 381262  | 1128839 SH  | DEFINED 1,2,12,1 |
| UNITED CONTINENTAL HLDGS INC        | Common Stock                        | 910047109 | 77292   | 4095686 SH  | DEFINED 1,2,12,1 |
| H&E EQUIPMENT SERVICES INC          | Common equity shares                | 404030108 | 6993    | 520987 SH   | DEFINED 1,2,     |
| REGENCY ENERGY PARTNERS LP          | Limited Partnership                 | 75885Y107 | 3238    | 130248 SH   | DEFINED 1        |
| KOPPERS HOLDINGS INC                | Common equity shares                | 50060P106 | 14983   | 436089 SH   | DEFINED 1,2,     |
| TERNIUM SA -ADR                     | American Depository Receipt         | 880890108 | 4982    | 270905 SH   | DEFINED 1,2,     |
| CARDICA INC                         | Common equity shares                | 14141R101 | 23      | 10800 SH    | DEFINED 1        |
| ENERGY TRANSFER EQUITY LP           | Limited Partnership                 | 29273V100 | 5715    | 140822 SH   | DEFINED 1        |
| HEALTHSPRING INC                    | Common equity shares                | 42224N101 | 76020   | 1393830 SH  | DEFINED 1,2,     |
| POWERSHARES DB COMMODITY INDEX FUND | USA: Common Stock                   | 73935S105 | 18743   | 698331 SH   | DEFINED 2        |
| RESOURCE CAPITAL CORP               | Common equity shares                | 76120W302 | 7280    | 1297136 SH  | DEFINED 1,2,     |
| CROCS INC                           | Common equity shares                | 227046109 | 27703   | 1876054 SH  | DEFINED 1,2,     |
| EXCO RESOURCES INC                  | Common equity shares                | 269279402 | 29320   | 2806097 SH  | DEFINED 1,2,     |
| ACORDA THERAPEUTICS INC             | Common Stock                        | 00484M106 | 31319   | 1313807 SH  | DEFINED 1,2,     |

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|                                |                             |           |         |          |    |                  |
|--------------------------------|-----------------------------|-----------|---------|----------|----|------------------|
| ROSETTA RESOURCES INC          | Common equity shares        | 777779307 | 59919   | 1377460  | SH | DEFINED 1,2,     |
| MORGANS HOTEL GROUP CO         | Common equity shares        | 61748W108 | 2462    | 417126   | SH | DEFINED 1,2      |
| NORTHERN OIL & GAS INC         | Common equity shares        | 665531109 | 56129   | 2340828  | SH | DEFINED 1,2,     |
| LIQUIDITY SERVICES INC         | Common equity shares        | 53635B107 | 15168   | 411047   | SH | DEFINED 1,2,     |
| GRUPO AEROPORTUARIO DEL PACI   | American Depository Receipt | 400506101 | 1297    | 38431    | SH | DEFINED 1,5,     |
| AMERICAN APPAREL INC           | Common equity shares        | 023850100 | 13      | 17200    | SH | DEFINED 1        |
| ALEXZA PHARMACTCLS INC         | Common equity shares        | 015384100 | 26      | 31000    | SH | DEFINED 1        |
| NYSE EURONEXT                  | Common equity shares        | 629491101 | 262052  | 10039781 | SH | DEFINED 1,2,12,1 |
| TAM SA                         | American Depository Receipt | 87484D103 | 1312    | 67790    | SH | DEFINED 1,2,     |
| GREEN PLAINS RENEWABLE ENRGY   | Common Stock                | 393222104 | 4018    | 411710   | SH | DEFINED 1,2      |
| TRANSDIGM GROUP INC            | Common equity shares        | 893641100 | 52795   | 551816   | SH | DEFINED 1,2,     |
| TIM HORTONS INC                | Common equity shares        | 88706M103 | 3917    | 80839    | SH | DEFINED 1,5,     |
| HIMAX TECHNOLOGIES INC         | American Depository Receipt | 43289P106 | 570     | 567178   | SH | DEFINED 1,2      |
| PORTLAND GENERAL ELECTRIC CO   | Common equity shares        | 736508847 | 43176   | 1707050  | SH | DEFINED 1,2,     |
| SEALY CORP                     | Common equity shares        | 812139301 | 1526    | 887108   | SH | DEFINED 1,2,     |
| TARGACEPT INC                  | Common Stock                | 87611R306 | 2896    | 519708   | SH | DEFINED 1,2,     |
| VANDA PHARMACEUTICALS INC      | Common equity shares        | 921659108 | 2697    | 566102   | SH | DEFINED 1,2      |
| COMPLETE PRODUCTION SERVICES   | Common equity shares        | 20453E109 | 60180   | 1793238  | SH | DEFINED 1,2,     |
| BARCLAYS BK PLC                | Public preferred instrument | 06739F390 | 690     | 37612    | SH | DEFINED 2        |
| DELEK US HOLDINGS INC          | Common equity shares        | 246647101 | 3815    | 334296   | SH | DEFINED 1,2      |
| LIBERTY INTERACTIVE CORP       | Common equity shares        | 53071M104 | 181640  | 11201902 | SH | DEFINED 1,2,12,1 |
| LIBERTY MEDIA CAPITAL GROUP    | Common equity shares        | 530322106 | 138495  | 1774473  | SH | DEFINED 1,2,12,1 |
| ALLIANCE HOLDINGS GP LP        | Limited Partnership         | 01861G100 | 1002    | 19273    | SH | DEFINED 1        |
| TRANSCCEPT PHARMACEUTICALS     | Common equity shares        | 89354M106 | 595     | 75805    | SH | DEFINED 1,2      |
| COMPASS DIVERSIFIED HOLDINGS   | Misc Equity                 | 20451Q104 | 9256    | 746965   | SH | DEFINED 1,2,     |
| BIOMIMETIC THERAPEUTICS INC    | Common Stock                | 09064X101 | 895     | 315273   | SH | DEFINED 1,2,     |
| PENSON WORLDWIDE INC           | Common equity shares        | 709600100 | 24      | 20020    | SH | DEFINED 1        |
| MARKET VECTORS ETF GOLD MINERS | Exchange Traded Product     | 57060U100 | 1592    | 30950    | SH | DEFINED 2        |
| VONAGE HOLDINGS CORP           | Common equity shares        | 92886T201 | 7456    | 3043291  | SH | DEFINED 1,2,     |
| MASTERCARD INC                 | Common equity shares        | 57636Q104 | 1443833 | 3872729  | SH | DEFINED 1,2,12,1 |

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|                            |                      |           |      |         |    |              |
|----------------------------|----------------------|-----------|------|---------|----|--------------|
| MUELLER WATER PRODUCTS INC | Common equity shares | 624758108 | 7507 | 3077503 | SH | DEFINED 1,2, |
| CTC MEDIA INC              | Common equity shares | 12642X106 | 162  | 18330   | SH | DEFINED 1,2  |
| ALPHATEC HOLDINGS INC      | Common Stock         | 02081G102 | 1461 | 849309  | SH | DEFINED 1,2, |

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| ISSUER                               | CLASS                                                                                               | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION       | M |
|--------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|-------------|-------------------|-------------------|---|
| TOWN SPORTS INTL HOLDINGS            | Common equity shares                                                                                | 89214A102 | 3225   | 438731      | SH                | DEFINED 1,2       |   |
| LOOPNET INC                          | Common equity shares                                                                                | 543524300 | 6396   | 349890      | SH                | DEFINED 1,2,      |   |
| HOUSTON WIRE & CABLE CO              | Common equity shares                                                                                | 44244K109 | 4325   | 312978      | SH                | DEFINED 1,2       |   |
| KAISER ALUMINUM CORP                 | Common equity shares                                                                                | 483007704 | 25804  | 562342      | SH                | DEFINED 1,2,      |   |
| SYNCHRONOSS TECHNOLOGIES             | Common Stock                                                                                        | 87157B103 | 16380  | 542417      | SH                | DEFINED 1,2,      |   |
| VOLCANO CORP                         | Common Stock                                                                                        | 928645100 | 24304  | 1021729     | SH                | DEFINED 1,2,      |   |
| HOME BANCSHARES INC                  | Common equity shares                                                                                | 436893200 | 15064  | 581326      | SH                | DEFINED 1,2,      |   |
| SPDR S&P METALS & MINING ETF         | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A755 | 3772   | 77003       | SH                | DEFINED 2         |   |
| PGT INC                              | Common equity shares                                                                                | 69336V101 | 23     | 20860       | SH                | DEFINED 1         |   |
| CARDIOVASCULAR SYSTEMS INC           | Common equity shares                                                                                | 141619106 | 2234   | 226552      | SH                | DEFINED 1,2       |   |
| ROMA FINANCIAL CORP                  | Common equity shares                                                                                | 77581P109 | 1400   | 142254      | SH                | DEFINED 1,2,      |   |
| ALLIED WORLD ASSURANCE CO AG         | Common equity shares                                                                                | H01531104 | 31849  | 506075      | SH                | DEFINED 1,2, 12,1 |   |
| NUSTAR GP HOLDINGS LLC               | Composition of more than 1 security                                                                 | 67059L102 | 1588   | 47756       | SH                | DEFINED 1         |   |
| WYNDHAM WORLDWIDE CORP               | Common equity shares                                                                                | 98310W108 | 200237 | 5293344     | SH                | DEFINED 1,2, 12,1 |   |
| ATLAS ENERGY LP                      | Limited Partnership                                                                                 | 04930A104 | 1378   | 56744       | SH                | DEFINED 1,6       |   |
| CLEVELAND BIOLABS INC                | Common Stock                                                                                        | 185860103 | 965    | 337724      | SH                | DEFINED 1,2       |   |
| ISHARES GSCI COMMODITY INDEXED TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 46428R107 | 1776   | 53881       | SH                | DEFINED 1,10      |   |

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|                              |                             |           |        |             |                      |
|------------------------------|-----------------------------|-----------|--------|-------------|----------------------|
| CHART INDUSTRIES INC         | Common equity shares        | 16115Q308 | 34972  | 646810 SH   | DEFINED 1,2,         |
| GEOMET INC                   | Common equity shares        | 37250U201 | 15     | 16600 SH    | DEFINED 1            |
| OSIRIS THERAPEUTICS INC      | Common equity shares        | 68827R108 | 1558   | 291768 SH   | DEFINED 1,2,         |
| AIRCASTLE LTD                | Common equity shares        | G0129K104 | 15171  | 1192834 SH  | DEFINED 1,2,         |
| ASCENT SOLAR TECHNOLOGIES    | Common equity shares        | 043635101 | 5      | 12100 SH    | DEFINED 1            |
| EVERCORE PARTNERS INC        | Common equity shares        | 29977A105 | 10825  | 406596 SH   | DEFINED 1,2,         |
| VIASYSTEMS GROUP INC         | Common equity shares        | 92553H803 | 998    | 59080 SH    | DEFINED 1,2          |
| HANESBRANDS INC              | Common equity shares        | 410345102 | 56330  | 2576998 SH  | DEFINED 1,2,<br>12,1 |
| INNERWORKINGS INC            | Common equity shares        | 45773Y105 | 4610   | 495282 SH   | DEFINED 1,2,         |
| NEW ORIENTAL ED & TECH       | American Depository Receipt | 647581107 | 17942  | 746040 SH   | DEFINED 1,2,         |
| GOLD RESOURCE CORP           | Common equity shares        | 38068T105 | 11198  | 527035 SH   | DEFINED 1,2,         |
| WESTERN UNION CO             | Common equity shares        | 959802109 | 419799 | 22990514 SH | DEFINED 1,2,<br>12,1 |
| RIVERBED TECHNOLOGY INC      | Common equity shares        | 768573107 | 78503  | 3340580 SH  | DEFINED 1,2,         |
| TOWERSTREAM CORP             | Common equity shares        | 892000100 | 1376   | 655569 SH   | DEFINED 1,2          |
| WARNER CHILCOTT PLC          | Common equity shares        | G94368100 | 54906  | 3629086 SH  | DEFINED 1,2,<br>12,1 |
| COMMVAULT SYSTEMS INC        | Common equity shares        | 204166102 | 43776  | 1024698 SH  | DEFINED 1,2,         |
| MINDRAY MEDICAL INTL         | American Depository Receipt | 602675100 | 2835   | 110574 SH   | DEFINED 1,2,         |
| EV ENERGY PARTNERS LP        | Limited Partnership         | 26926V107 | 2894   | 43920 SH    | DEFINED 1            |
| ICF INTERNATIONAL INC        | Common equity shares        | 44925C103 | 8758   | 353427 SH   | DEFINED 1,2,         |
| SHUTTERFLY INC               | Common equity shares        | 82568P304 | 20445  | 898332 SH   | DEFINED 1,2,         |
| FOX CHASE BANCORP INC        | Common equity shares        | 35137T108 | 2787   | 220700 SH   | DEFINED 1,2          |
| VIEWPOINT FINANCIAL GROUP    | Common equity shares        | 92672A101 | 8369   | 643605 SH   | DEFINED 1,2,         |
| BREITBURN ENERGY PARTNERS LP | Limited Partnership         | 106776107 | 1342   | 70393 SH    | DEFINED 1            |
| OWENS CORNING                | Common equity shares        | 690742101 | 78463  | 2732091 SH  | DEFINED 1,2,         |
| ARMSTRONG WORLD INDUSTRIES   | Common equity shares        | 04247X102 | 26106  | 595146 SH   | DEFINED 1,2,         |
| ACME PACKET INC              | Common Stock                | 004764106 | 18322  | 592783 SH   | DEFINED 1,2,         |
| EHEALTH INC                  | Common Stock                | 28238P109 | 6573   | 447026 SH   | DEFINED 1,2,         |
| SAIC INC                     | Common equity shares        | 78390X101 | 127635 | 10385276 SH | DEFINED 1,2,<br>12,1 |
| ULTRAPETROL BAHAMAS LTD      | Common equity shares        | P94398107 | 1084   | 363760 SH   | DEFINED 1,2          |
| EXTERRAN PARTNERS LP         | Limited Partnership         | 30225N105 | 660    | 32731 SH    | DEFINED 1            |



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|                              |                              |           |        |         |    |                   |
|------------------------------|------------------------------|-----------|--------|---------|----|-------------------|
| SUSSER HOLDINGS CORP         | Common equity shares         | 869233106 | 5043   | 222897  | SH | DEFINED 1,2,      |
| EXLSERVICE HOLDINGS INC      | Common equity shares         | 302081104 | 7019   | 313901  | SH | DEFINED 1,2,      |
| DOUGLAS EMMETT INC           | Real Estate Investment Trust | 25960P109 | 55447  | 3039755 | SH | DEFINED 1,2,      |
| CADENCE PHARMACEUTICALS INC  | Common equity shares         | 12738T100 | 3015   | 763494  | SH | DEFINED 1,2,      |
| PRIMORIS SERVICES CORP       | Common equity shares         | 74164F103 | 7654   | 512869  | SH | DEFINED 1,2,      |
| ACHILLION PHARMACEUTICALS    | Common equity shares         | 00448Q201 | 6452   | 846356  | SH | DEFINED 1,2,      |
| ASSISTED LIVING CONCEPTS INC | Common equity shares         | 04544X300 | 5925   | 397869  | SH | DEFINED 1,2,      |
| HOME INNS & HOTELS MNGT      | American Depository Receipt  | 43713W107 | 2629   | 101871  | SH | DEFINED 1,2,      |
| GLOBALSTAR INC               | Common equity shares         | 378973408 | 670    | 1237835 | SH | DEFINED 1,2,      |
| INNOPHOS HOLDINGS INC        | Common Stock                 | 45774N108 | 21067  | 433718  | SH | DEFINED 1,2,      |
| ORBCOMM INC                  | Common equity shares         | 68555P100 | 1458   | 488208  | SH | DEFINED 1,2,      |
| SYNERGY PHARMACEUTICALS INC  | Common Stock                 | 871639308 | 79     | 22600   | SH | DEFINED 1         |
| KBW INC                      | Common equity shares         | 482423100 | 10991  | 724008  | SH | DEFINED 1,2,      |
| ONEBEACON INSURANCE GROUP    | Common equity shares         | G67742109 | 7559   | 490997  | SH | DEFINED 1,2,      |
| CAPELLA EDUCATION CO         | Common equity shares         | 139594105 | 11433  | 317079  | SH | DEFINED 1,2,      |
| METABOLIX INC                | Common equity shares         | 591018809 | 2664   | 585678  | SH | DEFINED 1,2,      |
| SOLTA MEDICAL INC            | Common Stock                 | 83438K103 | 2901   | 923409  | SH | DEFINED 1,2,      |
| AMTRUST FINANCIAL SERVICES   | Common equity shares         | 032359309 | 11161  | 469957  | SH | DEFINED 1,2,      |
| SALLY BEAUTY HOLDINGS INC    | Common equity shares         | 79546E104 | 33674  | 1593880 | SH | DEFINED 1,2,      |
| WINN-DIXIE STORES INC        | Common equity shares         | 974280307 | 21746  | 2318330 | SH | DEFINED 1,2,      |
| EMERGENT BIOSOLUTIONS INC    | Common equity shares         | 29089Q105 | 11370  | 675191  | SH | DEFINED 1,2,      |
| HANSEN MEDICAL INC           | Common equity shares         | 411307101 | 1811   | 701578  | SH | DEFINED 1,2,      |
| HERTZ GLOBAL HOLDINGS INC    | Common equity shares         | 42805T105 | 45526  | 3884749 | SH | DEFINED 1,2, 12,1 |
| KBR INC                      | Common equity shares         | 48242W106 | 128844 | 4622864 | SH | DEFINED 1,2, 12,1 |
| FIRST SOLAR INC              | Common equity shares         | 336433107 | 74079  | 2194196 | SH | DEFINED 1,2, 12,1 |
| VENOCO INC                   | Common equity shares         | 92275P307 | 3668   | 541626  | SH | DEFINED 1,2,      |
| SPIRIT AEROSYSTEMS HOLDINGS  | Common equity shares         | 848574109 | 33974  | 1634793 | SH | DEFINED 1,2,      |
| AERCAP HOLDINGS NV           | Common equity shares         | N00985106 | 1168   | 103452  | SH | DEFINED 1,2,      |
| NETLIST INC                  | Common equity shares         | 64118P109 | 35     | 14000   | SH | DEFINED 1         |
| ALLEGiant TRAVEL CO          | Common equity shares         | 01748X102 | 16220  | 304126  | SH | DEFINED 1,2,      |
| HEELYS INC                   | Common Stock                 | 42279M107 | 21     | 11200   | SH | DEFINED 1         |
| KOHLBERG CAPITAL CORP        | Common equity                |           |        |         |    |                   |

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|                              |                              |           |        |          |    |                   |
|------------------------------|------------------------------|-----------|--------|----------|----|-------------------|
| DCT INDUSTRIAL TRUST INC     | shares                       | 500233101 | 1871   | 296817   | SH | DEFINED 1,2       |
| GUIDANCE SOFTWARE INC        | Real Estate Investment Trust | 233153105 | 40802  | 7968814  | SH | DEFINED 1,2,      |
| IPG PHOTONICS CORP           | Common equity shares         | 401692108 | 1454   | 224370   | SH | DEFINED 1,2       |
| CAL DIVE INTERNATIONAL INC   | Common equity shares         | 44980X109 | 10370  | 306158   | SH | DEFINED 1,2,      |
| NEWSTAR FINANCIAL INC        | Common Stock                 | 12802T101 | 4392   | 1952813  | SH | DEFINED 1,2,      |
| OBAGI MEDICAL PRODUCTS INC   | Common equity shares         | 65251F105 | 5206   | 511834   | SH | DEFINED 1,2,      |
| SPECTRA ENERGY CORP          | Common equity shares         | 67423R108 | 3760   | 370579   | SH | DEFINED 1,2,      |
| TEEKAY OFFSHORE PARTNERS LP  | Limited Partnership          | 847560109 | 811668 | 26395621 | SH | DEFINED 1,2, 12,1 |
| AFFYMAX INC                  | Common Stock                 | Y8565J101 | 1178   | 44267    | SH | DEFINED 1         |
| ALTRA HOLDINGS INC           | Common equity shares         | 00826A109 | 3433   | 519187   | SH | DEFINED 1,2,      |
| CARROLS RESTAURANT GROUP INC | Common equity shares         | 02208R106 | 10571  | 561462   | SH | DEFINED 1,2,      |
|                              | Common equity shares         | 14574X104 | 2433   | 210309   | SH | DEFINED 1,2       |

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| ISSUER                       | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ DISCRE-<br>PRN CALL TION | M                 |
|------------------------------|----------------------|-----------|--------|-------------|-----------------------------------|-------------------|
| MELCO CROWN ENTMT LTD        | Depository Receipt   | 585464100 | 407    | 42292       | SH                                | DEFINED 1,5,      |
| NEURALSTEM INC               | Common equity shares | 64127R302 | 28     | 29000       | SH                                | DEFINED 1         |
| GREAT LAKES DREDGE & DOCK CP | Common Stock         | 390607109 | 6973   | 1254332     | SH                                | DEFINED 1,2,      |
| PROLOR BIOTECH INC           | Common equity shares | 74344F106 | 160    | 37314       | SH                                | DEFINED 1,6       |
| PARK STERLING CORP           | Common equity shares | 70086Y105 | 1698   | 416018      | SH                                | DEFINED 1,2       |
| ZION OIL & GAS INC           | Common equity shares | 989696109 | 914    | 413961      | SH                                | DEFINED 1,2,      |
| TIME WARNER CABLE INC        | Common Stock         | 88732J207 | 730443 | 11490412    | SH                                | DEFINED 1,2, 12,1 |
| LEGACY RESERVES LP           | Limited Partnership  | 524707304 | 1285   | 45489       | SH                                | DEFINED 1         |
| AEROVIRONMENT INC            | Common equity shares | 008073108 | 10422  | 331247      | SH                                | DEFINED 1,2,      |
| ORITANI FINANCIAL CORP       | Common equity shares | 68633D103 | 13128  | 1028212     | SH                                | DEFINED 1,2,      |
| OCULUS INNOVATIVE SCIENCES   | Common equity shares | 67575P108 | 14     | 13800       | SH                                | DEFINED 1         |
| TRAVELCENTERS OF AMERICA LLC | Common equity shares | 894174101 | 46     | 10729       | SH                                | DEFINED 1,5       |
| EMPLOYERS HOLDINGS INC       | Common equity shares | 292218104 | 13753  | 760417      | SH                                | DEFINED 1,2,      |
| HFF INC                      | Common equity shares | 40418F108 | 5566   | 538808      | SH                                | DEFINED 1,2,      |

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|                                     |                                                              |           |        |          |    |                  |
|-------------------------------------|--------------------------------------------------------------|-----------|--------|----------|----|------------------|
| CENTRAL GARDEN & PET CO             | Common equity shares                                         | 153527205 | 8685   | 1044399  | SH | DEFINED 1,2,     |
| SYNTA PHARMACEUTICALS CORP          | Private company?no public equity shares                      | 87162T206 | 1718   | 368396   | SH | DEFINED 1,2      |
| CELLCOM ISRAEL LTD                  | Common equity shares                                         | M2196U109 | 4884   | 288961   | SH | DEFINED 1,2      |
| ACCURAY INC                         | Common Stock                                                 | 004397105 | 5024   | 1186894  | SH | DEFINED 1,2,     |
| NATIONAL CINEMEDIA INC              | Common Stock                                                 | 635309107 | 13350  | 1076531  | SH | DEFINED 1,2,     |
| FORTRESS INVESTMENT GRP LLC         | Common equity shares                                         | 34958B106 | 67     | 19900    | SH | DEFINED 1        |
| OPTIMER PHARMACEUTICALS INC         | Common equity shares                                         | 68401H104 | 21147  | 1727958  | SH | DEFINED 1,2,     |
| TARGA RESOURCES PARTNERS LP         | Misc Equity                                                  | 87611X105 | 3544   | 95060    | SH | DEFINED 1        |
| US AUTO PARTS NETWORK INC           | Common equity shares                                         | 90343C100 | 1006   | 230608   | SH | DEFINED 1,2      |
| INFORMATION SERVICES GROUP          | Common equity shares                                         | 45675Y104 | 19     | 18200    | SH | DEFINED 1        |
| OPNEXT INC                          | Common equity shares                                         | 68375V105 | 583    | 721246   | SH | DEFINED 1,2      |
| TRIANGLE CAPITAL CORP               | Common equity shares                                         | 895848109 | 7334   | 383567   | SH | DEFINED 1,2,     |
| COLEMAN CABLE INC                   | Common equity shares                                         | 193459302 | 1009   | 115898   | SH | DEFINED 1,2      |
| DOMTAR CORP                         | Common equity shares                                         | 257559203 | 70269  | 878757   | SH | DEFINED 1,2,12,1 |
| CLEARWIRE CORP                      | Common equity shares                                         | 18538Q105 | 3456   | 1781852  | SH | DEFINED 1,2,     |
| SOURCEFIRE INC                      | Common Stock                                                 | 83616T108 | 18622  | 575010   | SH | DEFINED 1,2,     |
| GAFISA SA                           | American Depository Receipt                                  | 362607301 | 11215  | 2437748  | SH | DEFINED 1,2,     |
| BROADRIDGE FINANCIAL                | Common equity shares                                         | 11133T103 | 69930  | 3100943  | SH | DEFINED 1,2,     |
| SOLUTNS                             | Common equity shares                                         | 379890106 | 2492   | 793512   | SH | DEFINED 1,2,     |
| GLU MOBILE INC                      | Common Stock                                                 | 043176106 | 31918  | 1723184  | SH | DEFINED 1,2,     |
| ARUBA NETWORKS INC                  | Common equity shares                                         | 297187106 | 603    | 203852   | SH | DEFINED 1,2      |
| ESSEX RENTAL CORP                   | Common Stock                                                 | 36241U106 | 1780   | 380442   | SH | DEFINED 1,2      |
| GSI TECHNOLOGY INC                  | Common Stock                                                 | 86800U104 | 7573   | 483074   | SH | DEFINED 1,2,     |
| SUPER MICRO COMPUTER INC            | Common equity shares                                         | L3466T104 | 8634   | 1041734  | SH | DEFINED 1,2,     |
| FLAGSTONE REINSURANCE HLD SA        | Common equity shares                                         | 29667D104 | 2481   | 237091   | SH | DEFINED 1,2,     |
| ESSA BANCORP INC                    | Common equity shares                                         | 25250T100 | 231    | 192918   | SH | DEFINED 1,2      |
| DIALOGIC INC                        | Common equity shares                                         | 205859101 | 22     | 17963    | SH | DEFINED 1        |
| COMVERGE INC                        | Common equity shares                                         | 591708102 | 102504 | 11809090 | SH | DEFINED 1,2,12,1 |
| METROPCS COMMUNICATIONS INC         | Common equity shares                                         | 708062104 | 9446   | 936161   | SH | DEFINED 1,2,     |
| PENNANTPARK INVESTMENT CORP         | Common equity shares                                         | 87240R107 | 8468   | 945394   | SH | DEFINED 1,2,     |
| TFS FINANCIAL CORP                  | Common equity shares                                         | 17243V102 | 36483  | 1973248  | SH | DEFINED 1,2,     |
| CINEMARK HOLDINGS INC               | Common equity shares                                         |           |        |          |    |                  |
| BARCLAYS IPATH MSCI INDIA INDEX ETN | Investments that contain a pool of securities representing a |           |        |          |    |                  |

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|                                                      |                                                                                                                       |           |         |          |    |                      |
|------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|-----------|---------|----------|----|----------------------|
|                                                      | specific index<br>and are built<br>like mutu                                                                          | 06739F291 | 6828    | 146450   | SH | DEFINED 1,4          |
| BAXTER INTERNATIONAL INC                             | Common equity<br>shares                                                                                               | 071813109 | 1177228 | 23792086 | SH | DEFINED 1,2,<br>12,1 |
| SPDR DJ INTERNATIONAL REAL<br>ESTATE ETF             | USA: Common Stock                                                                                                     | 78463X863 | 77771   | 2443316  | SH | DEFINED 2            |
| POWERSHARES DB AGRICULTURE<br>FUND                   | Exchange Traded<br>Product                                                                                            | 73936B408 | 554     | 19175    | SH | DEFINED 2            |
| POWERSHARES DB GOLD FUND                             | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 73936B606 | 2168    | 39825    | SH | DEFINED 2            |
| SPDR MSCI ACWI EX-US ETF                             | USA: Common Stock                                                                                                     | 78463X848 | 3014    | 106189   | SH | DEFINED 1            |
| SPDR FTSE/MACQUARIE GLOBAL<br>INFRASTRUCTURE 100 ETF | USA: Common Stock                                                                                                     | 78463X855 | 3450    | 87343    | SH | DEFINED 5            |
| VANGUARD FTSE ALL-WORLD<br>EX-US ETF                 | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 922042775 | 33604   | 847519   | SH | DEFINED 1            |
| SPDR S&P EMERGING MARKETS<br>ETF                     | USA: Common Stock                                                                                                     | 78463X509 | 10539   | 181082   | SH | DEFINED 2,5,         |
| VANGUARD TOTAL BOND MARKET<br>ETF                    | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 921937835 | 406698  | 4868300  | SH | DEFINED 2            |
| DELTA AIR LINES INC                                  | Common equity<br>shares                                                                                               | 247361702 | 96798   | 11965699 | SH | DEFINED 1,2,<br>12,1 |
| EAGLE ROCK ENERGY PARTNRS<br>LP                      | Limited<br>Partnership                                                                                                | 26985R104 | 1032    | 88576    | SH | DEFINED 1            |
| OREXIGEN THERAPEUTICS INC                            | Common equity<br>shares                                                                                               | 686164104 | 1267    | 785928   | SH | DEFINED 1,2,         |
| PHARMASSET INC                                       | Common Stock                                                                                                          | 71715N106 | 359316  | 2802793  | SH | DEFINED 1,2,<br>12,1 |
| SPDR S&P INTERNATIONAL<br>SMALL CAP ETF              | USA: Common Stock                                                                                                     | 78463X871 | 74537   | 2962523  | SH | DEFINED 2            |
| SPDR S&P WORLD EX-US ETF                             | Investments that<br>contain a pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 78463X889 | 6058    | 278029   | SH | DEFINED 1,2          |
| BIDZ.COM INC                                         | Common equity<br>shares                                                                                               | 08883T200 | 4       | 10500    | SH | DEFINED 1            |
| CAVIUM INC                                           | Private<br>company?no public<br>equity shares                                                                         | 14964U108 | 31436   | 1105593  | SH | DEFINED 1,2,         |
| INTERACTIVE BROKERS GROUP                            | Common equity<br>shares                                                                                               | 45841N107 | 13226   | 885449   | SH | DEFINED 1,2,         |
| ALLIED NEVADA GOLD CORP                              | Common equity                                                                                                         |           |         |          |    |                      |

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|                              |                    |           |       |         |    |                  |
|------------------------------|--------------------|-----------|-------|---------|----|------------------|
| AECOM TECHNOLOGY CORP        | shares             | 019344100 | 55061 | 1818493 | SH | DEFINED 1,2,     |
|                              | Common equity      |           |       |         |    |                  |
| BIODEL INC                   | shares             | 00766T100 | 51017 | 2480286 | SH | DEFINED 1,2,     |
|                              | Common equity      |           |       |         |    |                  |
| JMP GROUP INC                | shares             | 09064M105 | 8     | 13300   | SH | DEFINED 1        |
|                              | Common equity      |           |       |         |    |                  |
| SOLERA HOLDINGS INC          | shares             | 46629U107 | 1909  | 267134  | SH | DEFINED 1,2,     |
|                              | Common equity      |           |       |         |    |                  |
| CONTINENTAL RESOURCES INC    | shares             | 83421A104 | 69031 | 1549896 | SH | DEFINED 1,2,     |
|                              | Common equity      |           |       |         |    |                  |
|                              | shares             | 212015101 | 61061 | 915374  | SH | DEFINED 1,2,12,1 |
| INSULET CORP                 | Common equity      |           |       |         |    |                  |
|                              | shares             | 45784P101 | 16863 | 895637  | SH | DEFINED 1,2,     |
| SKILLED HEALTHCARE GROUP INC | Common equity      |           |       |         |    |                  |
|                              | shares             | 83066R107 | 2203  | 402932  | SH | DEFINED 1,2,     |
| CAI INTERNATIONAL INC        | Common equity      |           |       |         |    |                  |
|                              | shares             | 12477X106 | 3454  | 223426  | SH | DEFINED 1,2      |
| TECHTARGET INC               | Common equity      |           |       |         |    |                  |
|                              | shares             | 87874R100 | 1014  | 172999  | SH | DEFINED 1,2      |
| ENERNOC INC                  | Common Stock       | 292764107 | 4448  | 408773  | SH | DEFINED 1,2,     |
| TRIMAS CORP                  | Common Stock       | 896215209 | 9135  | 508882  | SH | DEFINED 1,2,     |
| B&G FOODS INC                | Common equity      |           |       |         |    |                  |
|                              | shares             | 05508R106 | 24953 | 1036676 | SH | DEFINED 1,2,     |
| RSC HOLDINGS INC             | Common equity      |           |       |         |    |                  |
|                              | shares             | 74972L102 | 23851 | 1289287 | SH | DEFINED 1,2,     |
| GREENLIGHT CAPITAL RE LTD    | Common equity      |           |       |         |    |                  |
|                              | shares             | G4095J109 | 13036 | 550746  | SH | DEFINED 1,2,     |
| CLEAN ENERGY FUELS CORP      | Common Stock       | 184499101 | 22295 | 1789452 | SH | DEFINED 1,2,     |
| AMICUS THERAPEUTICS INC      | Common equity      |           |       |         |    |                  |
|                              | shares             | 03152W109 | 759   | 220748  | SH | DEFINED 1,2,     |
| JAZZ PHARMACEUTICALS INC     | Common equity      |           |       |         |    |                  |
|                              | shares             | 472147107 | 29420 | 761519  | SH | DEFINED 1,2,     |
| LDK SOLAR CO LTD             | American           |           |       |         |    |                  |
|                              | Depository Receipt | 50183L107 | 416   | 99321   | SH | DEFINED 1,2      |
| ENERGY XXI (BERMUDA)         | Common equity      |           |       |         |    |                  |
|                              | shares             | G10082140 | 56006 | 1756714 | SH | DEFINED 1,2,     |
| SWISHER HYGIENE INC          | Common equity      |           |       |         |    |                  |
|                              | shares             | 870808102 | 6002  | 1603968 | SH | DEFINED 1,2,     |
| INFINERA CORP                | Common Stock       | 45667G103 | 12640 | 2012664 | SH | DEFINED 1,2,     |
| FBR & CO                     | Common equity      |           |       |         |    |                  |
|                              | shares             | 30247C301 | 1864  | 908476  | SH | DEFINED 1,2,     |
| LIMELIGHT NETWORKS INC       | Common Stock       | 53261M104 | 3316  | 1120227 | SH | DEFINED 1,2,     |
| VANTAGE DRILLING CO          | Common equity      |           |       |         |    |                  |
|                              | shares             | G93205113 | 3394  | 2927681 | SH | DEFINED 1,2,     |
| BIOFUEL ENERGY CORP          | Common equity      |           |       |         |    |                  |
|                              | shares             | 09064Y109 | 13    | 19000   | SH | DEFINED 1        |

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| ISSUER                      | CLASS         | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION  | M |
|-----------------------------|---------------|-----------|--------|-------------|-------------------|--------------|---|
| DISCOVER FINANCIAL SVCS INC | Common equity |           |        |             |                   |              |   |
|                             | shares        | 254709108 | 489138 | 20380890    | SH                | DEFINED 1,2, |   |

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|                                                               |                                                                                                     |           |        |          |    |         |      |
|---------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|----------|----|---------|------|
| COVIDIEN PLC                                                  | Common equity shares                                                                                | G2554F113 | 780703 | 17344632 | SH | DEFINED | 12,1 |
| TE CONNECTIVITY LTD                                           | Common equity shares                                                                                | H84989104 | 411984 | 13371445 | SH | DEFINED | 12,1 |
| STERLITE INDUSTRIES (INDIA)                                   | American Depository Receipt                                                                         | 859737207 | 4796   | 692299   | SH | DEFINED | 1,2, |
| AUTHENTEC INC                                                 | Common equity shares                                                                                | 052660107 | 70     | 21800    | SH | DEFINED | 1    |
| BLACKROCK KELSO CAPITAL CORP.                                 | Common equity shares                                                                                | 092533108 | 11764  | 1441645  | SH | DEFINED | 1,2, |
| COMSCORE INC                                                  | Common Stock                                                                                        | 20564W105 | 12962  | 611352   | SH | DEFINED | 1,2, |
| SPECTRA ENERGY PARTNERS LP                                    | Limited Partnership                                                                                 | 84756N109 | 1244   | 38912    | SH | DEFINED | 1    |
| BOISE INC                                                     | Common equity shares                                                                                | 09746Y105 | 15890  | 2231564  | SH | DEFINED | 1,2, |
| POLYPORE INTERNATIONAL INC                                    | Common equity shares                                                                                | 73179V103 | 18440  | 419158   | SH | DEFINED | 1,2, |
| PROS HOLDINGS INC                                             | Common equity shares                                                                                | 74346Y103 | 5518   | 370918   | SH | DEFINED | 1,2, |
| SHORETEL INC                                                  | Common Stock                                                                                        | 825211105 | 5567   | 873097   | SH | DEFINED | 1,2, |
| BENEFICIAL MUTUAL BANCORP                                     | Common equity shares                                                                                | 08173R104 | 5234   | 625858   | SH | DEFINED | 1,2, |
| IPATH CBOE S&P 500 BUYWRITE INDEX ETN                         | Investments that contain a pool of securities representing a specific index and are built like mutu | 06739F135 | 1138   | 22580    | SH | DEFINED | 5    |
| SPDR BARCLAYS CAPITAL AGGREGATE BOND ETF                      | USA: Common Stock                                                                                   | 78464A649 | 12298  | 212422   | SH | DEFINED | 2    |
| SPDR DB INTERNATIONAL GOVERNMENT INFLATION-PROTECTED BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A490 | 23322  | 410888   | SH | DEFINED | 2    |
| WABCO HOLDINGS INC                                            | Common equity shares                                                                                | 92927K102 | 32829  | 756337   | SH | DEFINED | 1,2, |
| DICE HOLDINGS INC                                             | Common equity shares                                                                                | 253017107 | 7434   | 896060   | SH | DEFINED | 1,2, |
| ENCORE BANCSHARES INC                                         | Common equity shares                                                                                | 29255V201 | 1878   | 138947   | SH | DEFINED | 1,2  |
| PHARMERICA CORP                                               | Common equity shares                                                                                | 71714F104 | 9934   | 654254   | SH | DEFINED | 1,2, |
| HHGREGG INC                                                   | Common equity shares                                                                                | 42833L108 | 4714   | 326166   | SH | DEFINED | 1,2, |
| ORBITZ WORLDWIDE INC                                          | Common equity shares                                                                                | 68557K109 | 1529   | 406977   | SH | DEFINED | 1,2, |
| ZAGG INC                                                      | Common equity shares                                                                                | 98884U108 | 2577   | 364506   | SH | DEFINED | 1,2, |
| MONOTYPE IMAGING HOLDINGS                                     | Common equity shares                                                                                | 61022P100 | 13249  | 849812   | SH | DEFINED | 1,2, |
| REX ENERGY CORP                                               | Common Stock                                                                                        | 761565100 | 20182  | 1367091  | SH | DEFINED | 1,2, |
| VALIDUS HOLDINGS LTD                                          | Common equity shares                                                                                | G9319H102 | 38343  | 1217270  | SH | DEFINED | 1,2, |
| LULULEMON ATHLETICA INC                                       | Common equity shares                                                                                | 550021109 | 27359  | 586253   | SH | DEFINED | 1,2, |

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|                             |                    |           |        |            |         |      |
|-----------------------------|--------------------|-----------|--------|------------|---------|------|
| DOLAN CO                    | Common equity      |           |        |            |         | 12,1 |
|                             | shares             | 25659P402 | 5628   | 660491 SH  | DEFINED | 1,2, |
| SUCAMPO PHARMACEUTICALS INC | Common equity      |           |        |            |         |      |
|                             | shares             | 864909106 | 835    | 188810 SH  | DEFINED | 1,2  |
| GENPACT LTD                 | Common equity      |           |        |            |         |      |
|                             | shares             | G3922B107 | 86510  | 5786916 SH | DEFINED | 1,2, |
| CONCHO RESOURCES INC        | Common equity      |           |        |            |         |      |
|                             | shares             | 20605P101 | 166512 | 1776089 SH | DEFINED | 1,2, |
|                             |                    |           |        |            |         | 12,1 |
| VIRTUSA CORP                | Common Stock       | 92827P102 | 3943   | 272353 SH  | DEFINED | 1,2, |
| CRESTWOOD MIDSTREAM PTNRS   | Limited            |           |        |            |         |      |
| LP                          | Partnership        | 226372100 | 544    | 17125 SH   | DEFINED | 1    |
| E-HOUSE CHINA HOLDINGS      | American           |           |        |            |         |      |
| -ADR                        | Depository Receipt | 26852W103 | 407    | 95515 SH   | DEFINED | 1,2, |
| MASIMO CORP                 | Common Stock       | 574795100 | 33231  | 1778456 SH | DEFINED | 1,2, |
| DEMANDTEC INC               | Common equity      |           |        |            |         |      |
|                             | shares             | 24802R506 | 7388   | 561101 SH  | DEFINED | 1,2, |
| WUXI PHARMATECH             | American           |           |        |            |         |      |
| (CAYMAN)-ADR                | Depository Receipt | 929352102 | 1844   | 167095 SH  | DEFINED | 1,2, |
| HORSEHEAD HOLDING CORP      | Common equity      |           |        |            |         |      |
|                             | shares             | 440694305 | 14115  | 1566178 SH | DEFINED | 1,2, |
| MERCADOLIBRE INC            | Common Stock       | 58733R102 | 1707   | 21475 SH   | DEFINED | 1,6, |
| VMWARE INC -CL A            | Common equity      |           |        |            |         |      |
|                             | shares             | 928563402 | 116537 | 1400820 SH | DEFINED | 1,2, |
|                             |                    |           |        |            |         | 12,1 |
| SPDR BARCLAYS CAPITAL TIPS  |                    |           |        |            |         |      |
| ETF                         | USA: Common Stock  | 78464A656 | 35970  | 619954 SH  | DEFINED | 1,2  |
| CYBERDEFENDER CORP          | Common equity      |           |        |            |         |      |
|                             | shares             | 23248L107 | 3      | 10200 SH   | DEFINED | 1    |
| BARCLAYS BANK PLC           | Public preferred   |           |        |            |         |      |
|                             | instrument         | 06739H776 | 1367   | 69137 SH   | DEFINED | 2    |
| TERADATA CORP               | Common equity      |           |        |            |         |      |
|                             | shares             | 88076W103 | 411832 | 8489686 SH | DEFINED | 1,2, |
|                             |                    |           |        |            |         | 12,1 |
| ATHENAHEALTH INC            | Common Stock       | 04685W103 | 38092  | 775439 SH  | DEFINED | 1,2, |
| DUFF & PHELPS CORP          | Common equity      |           |        |            |         |      |
|                             | shares             | 26433B107 | 7871   | 542994 SH  | DEFINED | 1,2, |
| CONSTANT CONTACT INC        | Common Stock       | 210313102 | 13433  | 578804 SH  | DEFINED | 1,2, |
| MAIN STREET CAPITAL CORP    | Common equity      |           |        |            |         |      |
|                             | shares             | 56035L104 | 8575   | 403741 SH  | DEFINED | 1,2, |
| MAP PHARMACEUTICALS INC     | Common equity      |           |        |            |         |      |
|                             | shares             | 56509R108 | 4814   | 365541 SH  | DEFINED | 1,2, |
| RESOLUTE ENERGY CORP        | Common Stock       | 76116A108 | 18104  | 1676453 SH | DEFINED | 1,2, |
| FIRST FINANCIAL NORTHWEST   | Common equity      |           |        |            |         |      |
|                             | shares             | 32022K102 | 65     | 11000 SH   | DEFINED | 1    |
| TEXTAINER GROUP HOLDINGS    | Common equity      |           |        |            |         |      |
| LTD                         | shares             | G8766E109 | 6744   | 231548 SH  | DEFINED | 1,2  |
| ZEP INC                     | Common equity      |           |        |            |         |      |
|                             | shares             | 98944B108 | 6341   | 453583 SH  | DEFINED | 1,2, |
| PATRIOT COAL CORP           | Common equity      |           |        |            |         |      |
|                             | shares             | 70336T104 | 43894  | 5181581 SH | DEFINED | 1,2, |
| DUPONT FABROS TECHNOLOGY    | Real Estate        |           |        |            |         |      |
| INC                         | Investment Trust   | 26613Q106 | 47559  | 1963483 SH | DEFINED | 1,2, |
| CVR ENERGY INC              | Common equity      |           |        |            |         |      |
|                             | shares             | 12662P108 | 49549  | 2645394 SH | DEFINED | 1,2, |
| VANGUARD NATURAL RESOURCES  | Limited            |           |        |            |         |      |
|                             | Partnership        | 92205F106 | 919    | 33245 SH   | DEFINED | 1    |
| AMERICAN DG ENERGY INC      | Common equity      |           |        |            |         |      |
|                             | shares             | 025398108 | 27     | 18281 SH   | DEFINED | 1    |
| PZENA INVESTMENT MANAGEMENT | Common equity      |           |        |            |         |      |
|                             | shares             | 74731Q103 | 560    | 129963 SH  | DEFINED | 1,2  |

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|                             |                    |           |        |          |    |              |
|-----------------------------|--------------------|-----------|--------|----------|----|--------------|
| ULTA SALON COSMETCS & FRAG  | Common equity      |           |        |          |    |              |
|                             | shares             | 90384S303 | 38271  | 589633   | SH | DEFINED 1,2, |
| RETAIL OPPORTUNITY INVTS CP | REIT               | 76131N101 | 11917  | 1006567  | SH | DEFINED 1,2, |
| DELTEK INC                  | Common equity      |           |        |          |    |              |
|                             | shares             | 24784L105 | 3666   | 372964   | SH | DEFINED 1,2, |
| GIANT INTERACTIVE GROUP     | American           |           |        |          |    |              |
| -ADR                        | Depository Receipt | 374511103 | 1016   | 249026   | SH | DEFINED 1,2, |
| NANOSPHERE INC              | Common equity      |           |        |          |    |              |
|                             | shares             | 63009F105 | 23     | 16200    | SH | DEFINED 1    |
| NEUTRAL TANDEM INC          | Common Stock       | 64128B108 | 7062   | 660385   | SH | DEFINED 1,2, |
| SANDRIDGE ENERGY INC        | Common equity      |           |        |          |    |              |
|                             | shares             | 80007P307 | 48378  | 5928529  | SH | DEFINED 1,2, |
| APPROACH RESOURCES INC      | Common Stock       | 03834A103 | 24802  | 843294   | SH | DEFINED 1,2, |
| NORTHFIELD BANCORP INC      | Common equity      |           |        |          |    |              |
|                             | shares             | 66611L105 | 4576   | 323295   | SH | DEFINED 1,2, |
| AMERICAN PUBLIC EDUCATION   | Common Stock       | 02913V103 | 16095  | 371880   | SH | DEFINED 1,2, |
| ENSIGN GROUP INC            | Common equity      |           |        |          |    |              |
|                             | shares             | 29358P101 | 8282   | 338029   | SH | DEFINED 1,2, |
| LUMBER LIQUIDATORS HLDGS    | Common equity      |           |        |          |    |              |
| INC                         | shares             | 55003T107 | 21909  | 1240621  | SH | DEFINED 1,2, |
| ENERGYSOLUTIONS INC         | Common equity      |           |        |          |    |              |
|                             | shares             | 292756202 | 4728   | 1529035  | SH | DEFINED 1,2, |
| ENTEROMEDICS INC            | Common equity      |           |        |          |    |              |
|                             | shares             | 29365M208 | 23     | 13800    | SH | DEFINED 1    |
| MSCI INC                    | Common equity      |           |        |          |    |              |
|                             | shares             | 55354G100 | 86602  | 2629770  | SH | DEFINED 1,2, |
| CHIMERA INVESTMENT CORP     | Real Estate        |           |        |          |    |              |
|                             | Investment Trust   | 16934Q109 | 32287  | 12862484 | SH | DEFINED 1,2, |
| EL PASO PIPELINE PARTNERS   | Limited            |           |        |          |    |              |
| LP                          | Partnership        | 283702108 | 5549   | 160270   | SH | DEFINED 1    |
| RUBICON TECHNOLOGY INC      | Common Stock       | 78112T107 | 3149   | 335190   | SH | DEFINED 1,2, |
| ISHARES MSCI BRIC INDEX     | Investments that   |           |        |          |    |              |
| FUND                        | contain a pool of  |           |        |          |    |              |
|                             | securities         |           |        |          |    |              |
|                             | representing a     |           |        |          |    |              |
|                             | specific index     |           |        |          |    |              |
|                             | and are built      |           |        |          |    |              |
|                             | like mutu          | 464286657 | 807    | 22257    | SH | DEFINED 6    |
| HECKMANN CORP               | Common Stock       | 422680108 | 12037  | 1809687  | SH | DEFINED 1,2, |
| SUCCESSFACTORS INC          | Common Stock       | 864596101 | 67295  | 1687733  | SH | DEFINED 1,2, |
| STREAM GLOBAL SERVICES INC  | Common equity      |           |        |          |    |              |
|                             | shares             | 86323M100 | 311    | 94162    | SH | DEFINED 1,2  |
| INVESCO LTD                 | American           |           |        |          |    |              |
|                             | Depository Receipt | G491BT108 | 348694 | 17356812 | SH | DEFINED 1,2, |
|                             |                    |           |        |          |    | 12,1         |
| BARCLAYS BANK PLC           | Public preferred   |           |        |          |    |              |
|                             | instrument         | 06739H511 | 1219   | 57805    | SH | DEFINED 2    |
| SPDR BARCLAYS CAPITAL HIGH  |                    |           |        |          |    |              |
| YIELD BOND ETF              | USA: Common Stock  | 78464A417 | 344745 | 8966043  | SH | DEFINED 1,2, |
| SOLUTIA INC                 | Common equity      |           |        |          |    |              |
|                             | shares             | 834376501 | 22347  | 1293147  | SH | DEFINED 1,2, |
| FEDERAL-MOGUL CORP          | Common Stock       | 313549404 | 3391   | 230071   | SH | DEFINED 1,2, |
| TITAN MACHINERY INC         | Common Stock       | 88830R101 | 5573   | 256352   | SH | DEFINED 1,2, |
| ENTROPIC COMMUNICATIONS INC | Common Stock       | 29384R105 | 9052   | 1772068  | SH | DEFINED 1,2, |
| TRIPLE-S MANAGEMENT CORP    | Common equity      |           |        |          |    |              |
|                             | shares             | 896749108 | 10144  | 506783   | SH | DEFINED 1,2, |
| APPLIED MICRO CIRCUITS CORP | Common equity      |           |        |          |    |              |
|                             | shares             | 03822W406 | 9149   | 1362070  | 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      | M |
|---------------------------------|-------------------------|-----------|---------|----------------|------------|--------------|----------------------|---|
| CARDTRONICS INC                 | Common equity<br>shares | 14161H108 | 24444   | 903293         | SH         |              | DEFINED 1,2,         |   |
| TWO HARBORS INVESTMENT CORP     | Common equity<br>shares | 90187B101 | 28093   | 3040058        | SH         |              | DEFINED 1,2,         |   |
| FORESTAR GROUP INC              | Common equity<br>shares | 346233109 | 11538   | 762626         | SH         |              | DEFINED 1,2,         |   |
| K12 INC                         | Common Stock            | 48273U102 | 9152    | 509993         | SH         |              | DEFINED 1,2,         |   |
| MEDASSETS INC                   | Common equity<br>shares | 584045108 | 8315    | 898581         | SH         |              | DEFINED 1,2,         |   |
| TEEKAY TANKERS LTD              | Common equity<br>shares | Y8565N102 | 2280    | 647493         | SH         |              | DEFINED 1,2          |   |
| ORION ENERGY SYSTEMS INC        | Common Stock            | 686275108 | 42      | 14500          | SH         |              | DEFINED 1            |   |
| NETSUITE INC                    | Common equity<br>shares | 64118Q107 | 21812   | 537914         | SH         |              | DEFINED 1,2,         |   |
| ORION MARINE GROUP INC          | Common Stock            | 68628V308 | 3495    | 525472         | SH         |              | DEFINED 1,2,         |   |
| NATIONAL AMERN UNIV HLDG<br>INC | Common equity<br>shares | 63245Q105 | 807     | 106633         | SH         |              | DEFINED 1,2          |   |
| ECHOSTAR CORP                   | Common equity<br>shares | 278768106 | 9258    | 442155         | SH         |              | DEFINED 1,2,         |   |
| CALPINE CORP                    | Common equity<br>shares | 131347304 | 97484   | 5969344        | SH         |              | DEFINED 1,2,<br>12,1 |   |
| BROOKFIELD INFRS PTRS LP        | Misc Equity             | G16252101 | 4418    | 159469         | SH         |              | DEFINED 1,5,         |   |
| A. H. BELO CORP                 | Common equity<br>shares | 001282102 | 1502    | 315985         | SH         |              | DEFINED 1,2          |   |
| MERIDIAN INTERSTATE BANCORP     | Common equity<br>shares | 58964Q104 | 1906    | 153007         | SH         |              | DEFINED 1,2          |   |
| SYNERGY RESOURCES CORP          | Common equity<br>shares | 87164P103 | 56      | 19900          | SH         |              | DEFINED 1            |   |
| IPC THE HOSPITALIST CO INC      | Common Stock            | 44984A105 | 15205   | 332588         | SH         |              | DEFINED 1,2,         |   |
| CAPE BANCORP INC                | Common equity<br>shares | 139209100 | 1230    | 156575         | SH         |              | DEFINED 1,2          |   |
| DANA HOLDING CORP               | Common equity<br>shares | 235825205 | 45080   | 3710356        | SH         |              | DEFINED 1,2,         |   |
| MAKO SURGICAL CORP              | Common equity<br>shares | 560879108 | 15609   | 619298         | SH         |              | DEFINED 1,2,         |   |
| HERITAGE-CRYSTAL CLEAN INC      | Common equity<br>shares | 42726M106 | 1062    | 64180          | SH         |              | DEFINED 1,2          |   |
| GALENA BIOPHARMA INC            | Common equity<br>shares | 363256108 | 5       | 10134          | SH         |              | DEFINED 1            |   |
| PHILIP MORRIS INTERNATIONAL     | Common equity<br>shares | 718172109 | 5872848 | 74832433       | SH         |              | DEFINED 1,2,<br>12,1 |   |
| CARDIONET INC                   | Common equity<br>shares | 14159L103 | 1079    | 454755         | SH         |              | DEFINED 1,2          |   |
| HILLENBRAND INC                 | Common equity<br>shares | 431571108 | 34418   | 1542116        | SH         |              | DEFINED 1,2,         |   |
| VISA INC                        | Common equity<br>shares | 92826C839 | 1892124 | 18636101       | SH         |              | DEFINED 1,2,<br>12,1 |   |
| 1ST UNITED BANCORP INC          | Common equity<br>shares | 33740N105 | 2386    | 429640         | SH         |              | DEFINED 1,2          |   |
| IRIDIUM COMMUNICATIONS INC      | Common equity           |           |         |                |            |              |                      |   |

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|                                |                                                                                                     |           |        |          |    |                  |
|--------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|----------|----|------------------|
| L & L ENERGY INC               | shares                                                                                              | 46269C102 | 6013   | 780115   | SH | DEFINED 1,2,     |
|                                | Common equity                                                                                       |           |        |          |    |                  |
| ISHARES MSCI TURKEY            | shares                                                                                              | 50162D100 | 797    | 308396   | SH | DEFINED 1,2      |
| INVESTABLE MARKET INDEX FUND   | Investments that contain a pool of securities representing a specific index and are built like mutu |           |        |          |    |                  |
| BARCLAYS BANK PLC              | Public preferred instrument                                                                         | 464286715 | 1942   | 47200    | SH | DEFINED 1        |
| INTREPID POTASH INC            | Common equity                                                                                       | 06739H362 | 2973   | 133447   | SH | DEFINED 2        |
| AMERICAN WATER WORKS CO INC    | shares                                                                                              | 46121Y102 | 26156  | 1155612  | SH | DEFINED 1,2,     |
|                                | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 030420103 | 101671 | 3191174  | SH | DEFINED 1,2,12,1 |
| HATTERAS FINANCIAL CORP        | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 41902R103 | 43436  | 1647302  | SH | DEFINED 1,2,     |
| DR PEPPER SNAPPLE GROUP INC    | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 26138E109 | 341359 | 8646248  | SH | DEFINED 1,2,12,1 |
| PIONEER SOUTHWEST ENERGY -LP   | Limited Partnership                                                                                 | 72388B106 | 450    | 17190    | SH | DEFINED 1        |
| MAIDEN HOLDINGS LTD            | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | G5753U112 | 9228   | 1053428  | SH | DEFINED 1,2,     |
| COLFAX CORP                    | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 194014106 | 13741  | 482552   | SH | DEFINED 1,2,     |
| WESTERN GAS PARTNERS LP        | Limited Partnership                                                                                 | 958254104 | 2485   | 60220    | SH | DEFINED 1        |
| GUARANTY BANCORP               | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 40075T102 | 62     | 42200    | SH | DEFINED 1        |
| INVERNESS MEDICAL INNOVATIONS  | Public preferred instrument                                                                         | 01449J20  | 2459   | 11505    | SH | DEFINED 1,2      |
| SPDR DJ GLOBAL REAL ESTATE ETF | USA: Common Stock                                                                                   | 78463X749 | 578    | 16568    | SH | DEFINED 5        |
| AMERICAN CAPITAL AGENCY CORP   | REIT                                                                                                | 02503X105 | 73961  | 2634115  | SH | DEFINED 1,2,     |
| AMPIO PHARMACEUTICALS INC      | Common Stock                                                                                        | 03209T109 | 1293   | 302457   | SH | DEFINED 1,2      |
| VERSO PAPER CORP               | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 92531L108 | 202    | 208667   | SH | DEFINED 1,2      |
| AIR TRANSPORT SERVICES GROUP   | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 00922R105 | 5323   | 1128208  | SH | DEFINED 1,2      |
| FIFTH STREET FINANCE CORP      | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 31678A103 | 13590  | 1420136  | SH | DEFINED 1,2,     |
| SCRIPPS NETWORKS INTERACTIVE   | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 811065101 | 141652 | 3339436  | SH | DEFINED 1,2,12,1 |
| TW TELECOM INC                 | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 87311L104 | 68976  | 3559212  | SH | DEFINED 1,2,     |
| LENDER PROCESSING SERVICES     | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 52602E102 | 30570  | 2028637  | SH | DEFINED 1,2,12,1 |
| ENERGY RECOVERY INC            | Common Stock                                                                                        | 29270J100 | 1920   | 743128   | SH | DEFINED 1,2,     |
| ACTIVISION BLIZZARD INC        | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 00507V109 | 112033 | 9093630  | SH | DEFINED 1,2,12,1 |
| FUTUREFUEL CORP                | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | 36116M106 | 3573   | 287516   | SH | DEFINED 1,2      |
| ACE LTD                        | Common equity                                                                                       |           |        |          |    |                  |
|                                | shares                                                                                              | H0023R105 | 891502 | 12713954 | SH | DEFINED 1,2,12,1 |

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|                                             |                                                                                                     |           |        |          |    |                  |
|---------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|----------|----|------------------|
| JOHN BEAN TECHNOLOGIES                      | Common equity shares                                                                                | 477839104 | 9932   | 646243   | SH | DEFINED 1,2,     |
| SPDR S&P INTERNATIONAL UTILITIES SECTOR ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X632 | 1464   | 88697    | SH | DEFINED 6        |
| SPDR S&P INTERNATIONAL ENERGY SECTOR ETF    | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X715 | 2266   | 89750    | SH | DEFINED 2        |
| GT ADVANCED TECHNOLOGIES INC                | Common equity shares                                                                                | 36191U106 | 21782  | 3008848  | SH | DEFINED 1,2,     |
| SIRIUS XM RADIO INC                         | Common equity shares                                                                                | 82967N108 | 102672 | 56414981 | SH | DEFINED 1,2,12,1 |
| RACKSPACE HOSTING INC                       | Common equity shares                                                                                | 750086100 | 98240  | 2284014  | SH | DEFINED 1,2,     |
| HSN INC                                     | Common equity shares                                                                                | 404303109 | 54482  | 1502565  | SH | DEFINED 1,2,     |
| INTERVAL LEISURE GROUP                      | Common equity shares                                                                                | 46113M108 | 11826  | 869199   | SH | DEFINED 1,2,     |
| MYR GROUP INC                               | Common Stock                                                                                        | 55405W104 | 7458   | 389912   | SH | DEFINED 1,2,     |
| IBIO INC                                    | Common Stock                                                                                        | 451033104 | 11     | 13400    | SH | DEFINED 1        |
| SIGNET JEWELERS LTD                         | Common equity shares                                                                                | G81276100 | 88891  | 2022054  | SH | DEFINED 1,2,     |
| REINSURANCE GROUP AMER INC                  | Common equity shares                                                                                | 759351604 | 89835  | 1719391  | SH | DEFINED 1,2,     |
| REVLON INC -CL A                            | Common equity shares                                                                                | 761525609 | 3790   | 255161   | SH | DEFINED 1,2,     |
| ASCENT CAPITAL GROUP INC                    | Common Stock                                                                                        | 043632108 | 14223  | 280475   | SH | DEFINED 1,2,     |
| DISCOVERY COMMUNICATNS NEW                  | Common equity shares                                                                                | 25470F302 | 36819  | 976522   | SH | DEFINED 1,2,12,1 |
| ECOPETROL SA                                | American Depository Receipt                                                                         | 279158109 | 26967  | 605762   | SH | DEFINED 1,2,     |
| POWERSHARES GLOBAL AGRICULTURE PORTFOLIO    | Investments that contain a pool of securities representing a specific index and are built like mutu | 73936Q702 | 4644   | 172786   | SH | DEFINED 2        |
| KB FINANCIAL GROUP                          | American Depository Receipt                                                                         | 48241A105 | 3355   | 107098   | SH | DEFINED 1,2,     |
| MODUSLINK GLOBAL SOLUTIONS                  | Common equity shares                                                                                | 60786L107 | 5230   | 968105   | SH | DEFINED 1,2,     |
| DIGIMARC CORP                               | Common equity shares                                                                                | 25381B101 | 2766   | 115684   | SH | DEFINED 1,2      |
| GRAND CANYON EDUCATION INC                  | Common Stock                                                                                        | 38526M106 | 9187   | 575599   | SH | DEFINED 1,2,     |
| ELIZABETH ARDEN INC                         | Common equity shares                                                                                | 28660G106 | 17809  | 480833   | SH | DEFINED 1,2,     |
| IAC/INTERACTIVECORP                         | Common equity shares                                                                                | 44919P508 | 47875  | 1123908  | SH | DEFINED 1,2,12,1 |
| CLEARWATER PAPER CORP                       | Common Stock                                                                                        | 18538R103 | 17363  | 487551   | SH | DEFINED 1,2,     |
| CRACKER BARREL OLD CTRY                     | Common equity                                                                                       |           |        |          |    |                  |

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|                                                            |                                                                                                     |           |        |         |    |                  |
|------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|---------|----|------------------|
| STOR                                                       | shares                                                                                              | 22410J106 | 28216  | 559772  | SH | DEFINED 1,2,     |
| VIRTUS INVESTMENT PTNRS INC                                | Common Stock                                                                                        | 92828Q109 | 8032   | 105729  | SH | DEFINED 1,2,     |
| SAGA COMMUNICATIONS -CL A                                  | Common Stock                                                                                        | 786598300 | 1942   | 51980   | SH | DEFINED 1,2      |
| MEAD JOHNSON NUTRITION CO                                  | Common equity shares                                                                                | 582839106 | 525998 | 7653068 | SH | DEFINED 1,2,12,1 |
| SPDR BARCLAYS CAPITAL INTERMEDIATE TERM CORPORATE BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A375 | 6154   | 185304  | SH | DEFINED 2        |
| IDT CORP                                                   | Common Stock                                                                                        | 448947507 | 3295   | 351353  | SH | DEFINED 1,2,     |
| HEARTWARE INTERNATIONAL INC                                | Common equity shares                                                                                | 422368100 | 15320  | 221971  | SH | DEFINED 1,2,     |
| ITAU UNIBANCO HLDG SA                                      | American Depository Receipt                                                                         | 465562106 | 124822 | 6725323 | SH | DEFINED 1,2,10,1 |
| BRIDGEPOINT EDUCATION INC                                  | Common equity shares                                                                                | 10807M105 | 7716   | 335400  | SH | DEFINED 1,2,     |
| ROSETTA STONE INC                                          | Common Stock                                                                                        | 777780107 | 1332   | 174483  | SH | DEFINED 1,2,     |
| SPDR BARCLAYS CAPITAL CONVERTIBLE SECURITIES ETF           | USA: Common Stock                                                                                   | 78464A359 | 5391   | 149037  | SH | DEFINED 1        |
| GOLDEN MINERALS CO                                         | Common equity shares                                                                                | 381119106 | 2392   | 411781  | SH | DEFINED 1,2,     |

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| ISSUER                       | CLASS                                                         | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION  | M |
|------------------------------|---------------------------------------------------------------|-----------|-------|-------------|-------------------|--------------|---|
| DIGITALGLOBE INC             | Common equity shares                                          | 25389M877 | 11603 | 678194      | SH                | DEFINED 1,2, |   |
| SOLARWINDS INC               | Common equity shares                                          | 83416B109 | 30386 | 1087267     | SH                | DEFINED 1,2, |   |
| OPENTABLE INC                | Common Stock                                                  | 68372A104 | 19602 | 500973      | SH                | DEFINED 1,2, |   |
| GOVERNMENT PPTYS INCOME TR   | Real Estate Investment Trust                                  | 38376A103 | 16505 | 731864      | SH                | DEFINED 1,2, |   |
| CYS INVESTMENTS INC          | Common equity shares                                          | 12673A108 | 20164 | 1534414     | SH                | DEFINED 1,2, |   |
| MYREXIS INC                  | Common Stock                                                  | 62856H107 | 89    | 33279       | SH                | DEFINED 1,5, |   |
| MEDIDATA SOLUTIONS INC       | Common equity shares                                          | 58471A105 | 8348  | 383878      | SH                | DEFINED 1,2, |   |
| INVESCO MORTGAGE CAPITAL INC | Common equity shares                                          | 46131B100 | 37613 | 2677023     | SH                | DEFINED 1,2, |   |
| LOGMEIN INC                  | Common equity shares                                          | 54142L109 | 15724 | 407946      | SH                | DEFINED 1,2, |   |
| ALUFP 2.875 06/15/25         | A U S issuer issuing in U S dollars in the U S capital market | 549463AH  | 4818  | 5498000     | SH                | DEFINED 2    |   |
| CSR PLC                      | Common equity shares                                          | 12640Y205 | 1233  | 107887      | SH                | DEFINED 1,2  |   |
| TERRITORIAL BANCORP INC      | Common equity                                                 |           |       |             |                   |              |   |

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|                             |                    |           |        |         |    |              |
|-----------------------------|--------------------|-----------|--------|---------|----|--------------|
|                             | shares             | 88145X108 | 4422   | 223761  | SH | DEFINED 1,2, |
| GLOBE SPECIALTY METALS INC  | Common equity      |           |        |         |    |              |
|                             | shares             | 37954N206 | 35648  | 2662427 | SH | DEFINED 1,2, |
| PENNYMAC MORTGAGE INVEST TR | Closed end mutual  |           |        |         |    |              |
|                             | fund               | 70931T103 | 9776   | 588029  | SH | DEFINED 1,2, |
| ALTISOURCE PORTFOLIO SOLTNS | Common equity      |           |        |         |    |              |
|                             | shares             | L0175J104 | 641    | 12766   | SH | DEFINED 1,6, |
| AVAGO TECHNOLOGIES LTD      | Common equity      |           |        |         |    |              |
|                             | shares             | Y0486S104 | 83757  | 2901874 | SH | DEFINED 1,2, |
|                             |                    |           |        |         |    | 12,1         |
| CUMBERLAND PHARMACEUTICALS  | Common equity      |           |        |         |    |              |
|                             | shares             | 230770109 | 80     | 14800   | SH | DEFINED 1    |
| STARWOOD PROPERTY TRUST INC | Real Estate        |           |        |         |    |              |
|                             | Investment Trust   | 85571B105 | 35119  | 1897365 | SH | DEFINED 1,2, |
| CAREFUSION CORP             | Common Stock       | 14170T101 | 213740 | 8411639 | SH | DEFINED 1,2, |
|                             |                    |           |        |         |    | 12,1         |
| CREXUS INVESTMENT CORP      | Real Estate        |           |        |         |    |              |
|                             | Investment Trust   | 226553105 | 13329  | 1284103 | SH | DEFINED 1,2, |
| SPECTRUM BRANDS HOLDINGS    | Common equity      |           |        |         |    |              |
| INC                         | shares             | 84763R101 | 8824   | 322022  | SH | DEFINED 1,2, |
| A123 SYSTEMS INC            | Common Stock       | 03739T108 | 2662   | 1652213 | SH | DEFINED 1,2, |
| APOLLO COMMERCIAL RE FIN    | Real Estate        |           |        |         |    |              |
| INC                         | Investment Trust   | 03762U105 | 5466   | 416277  | SH | DEFINED 1,2, |
| ARTIO GLOBAL INVESTORS INC  | Common equity      |           |        |         |    |              |
|                             | shares             | 04315B107 | 3703   | 759194  | SH | DEFINED 1,2, |
| COLONY FINANCIAL INC        | Common equity      |           |        |         |    |              |
|                             | shares             | 19624R106 | 9677   | 616028  | SH | DEFINED 1,2, |
| VITACOST.COM INC            | Common equity      |           |        |         |    |              |
|                             | shares             | 92847A200 | 111    | 17900   | SH | DEFINED 1,6  |
| SELECT MEDICAL HOLDINGS     | Common equity      |           |        |         |    |              |
| CORP                        | shares             | 81619Q105 | 7280   | 858435  | SH | DEFINED 1,2, |
| ECHO GLOBAL LOGISTICS INC   | Common equity      |           |        |         |    |              |
|                             | shares             | 27875T101 | 2884   | 178435  | SH | DEFINED 1,2, |
| EDUCATION MANAGEMENT CORP   | Common equity      |           |        |         |    |              |
|                             | shares             | 28140M103 | 10737  | 383596  | SH | DEFINED 1,2, |
| BANCO SANTANDER BRASIL -ADR | Depository Receipt | 05967A107 | 6721   | 825697  | SH | DEFINED 1,2, |
|                             |                    |           |        |         |    | 10,1         |
| VERISK ANALYTICS INC        | Common equity      |           |        |         |    |              |
|                             | shares             | 92345Y106 | 81148  | 2022379 | SH | DEFINED 1,2, |
|                             |                    |           |        |         |    | 12,1         |
| MISTRAS GROUP INC           | Common equity      |           |        |         |    |              |
|                             | shares             | 60649T107 | 6475   | 254069  | SH | DEFINED 1,2, |
| OMEROS CORP                 | Common equity      |           |        |         |    |              |
|                             | shares             | 682143102 | 52     | 13100   | SH | DEFINED 1    |
| RAILAMERICA INC             | Common equity      |           |        |         |    |              |
|                             | shares             | 750753402 | 6170   | 414500  | SH | DEFINED 1,2, |
| DOLE FOOD CO INC            | Common equity      |           |        |         |    |              |
|                             | shares             | 256603101 | 6188   | 714977  | SH | DEFINED 1,2, |
| VITAMIN SHOPPE INC          | Common equity      |           |        |         |    |              |
|                             | shares             | 92849E101 | 26428  | 662509  | SH | DEFINED 1,2, |
| ANCESTRY.COM INC            | Common equity      |           |        |         |    |              |
|                             | shares             | 032803108 | 14104  | 614239  | SH | DEFINED 1,2, |
| HYATT HOTELS CORP           | Common equity      |           |        |         |    |              |
|                             | shares             | 448579102 | 19160  | 509011  | SH | DEFINED 1,2, |
| STR HOLDINGS INC            | Common equity      |           |        |         |    |              |
|                             | shares             | 78478V100 | 5151   | 625548  | SH | DEFINED 1,2, |
| LEAR CORP                   | Common equity      |           |        |         |    |              |
|                             | shares             | 521865204 | 52322  | 1314589 | SH | DEFINED 1,2, |
| DOLLAR GENERAL CORP         | Common Stock       | 256677105 | 77986  | 1895563 | SH | DEFINED 1,2, |
|                             |                    |           |        |         |    | 12,1         |
| RUE21 INC                   | Common equity      |           |        |         |    |              |
|                             | shares             | 781295100 | 12124  | 561336  | SH | DEFINED 1,2, |

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|                            |                    |           |       |          |    |                    |
|----------------------------|--------------------|-----------|-------|----------|----|--------------------|
| BRASIL TELECOM SA          | Depository Receipt | 10553M200 | 173   | 27842    | SH | DEFINED 1,2,       |
| FORTINET INC               | Common equity      |           |       |          |    |                    |
|                            | shares             | 34959E109 | 28897 | 1324969  | SH | DEFINED 1,2,       |
| ARCHIPELAGO LEARNING INC   | Common equity      |           |       |          |    |                    |
|                            | shares             | 03956P102 | 1984  | 205066   | SH | DEFINED 1,2,       |
| CLOUD PEAK ENERGY INC      | Common equity      |           |       |          |    |                    |
|                            | shares             | 18911Q102 | 43615 | 2257514  | SH | DEFINED 1,2,       |
| AOL INC                    | Common equity      |           |       |          |    |                    |
|                            | shares             | 00184X105 | 37375 | 2475046  | SH | DEFINED 1,2,<br>12 |
| CHARTER COMMUNICATIONS INC | Common equity      |           |       |          |    |                    |
|                            | shares             | 16117M305 | 35559 | 624530   | SH | DEFINED 1,2,       |
| ALCOA INC                  | USA: Bond          | 013817AT  | 5803  | 3770000  | SH | DEFINED 2          |
| AMGEN INC                  | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 031162AQ  | 16304 | 16233000 | SH | DEFINED 2          |
| AMYLIN PHARMACEUTICALS     | USA: Bond          | 032346AF  | 3381  | 3820000  | SH | DEFINED 2          |
| ARCHER DANIELS             | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 039483AW  | 7550  | 7488000  | SH | DEFINED 2          |
| BOSTON PROPERTIES LP       | USA: Bond          | 10112RAK  | 4826  | 4774000  | SH | DEFINED 2          |
| CHESAPEAKE ENERGY CORP     | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 165167BZ  | 14872 | 16673000 | SH | DEFINED 2          |
| CIENA CORP                 | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 171779AE  | 2105  | 2800000  | SH | DEFINED 2          |
| D.R. HORTON INC DHI        | USA: Bond          | 23331ABB  | 3879  | 3319000  | SH | DEFINED 2          |
| EMC CORP                   | A U S ssuer        |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 268648AM  | 16625 | 11558000 | SH | DEFINED 2          |
| GILEAD SCIENCES INC        | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 375558AH  | 4578  | 3947000  | SH | DEFINED 2          |
| HOLOGIC INC                | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 436440AA  | 8022  | 8381000  | SH | DEFINED 2          |
| INTEL CORP                 | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 458140AD  | 11058 | 10594000 | SH | DEFINED 2          |
| L-3 COMMS HLDGS INC        | USA: Bond          | 502413AW  | 4340  | 4474000  | SH | DEFINED 2          |
| LIBERTY MEDIA LLC          | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 530718AF  | 9207  | 8190000  | SH | DEFINED 2          |
| LIFEPOINT HOSPITALS INC    | A U S issuer       |           |       |          |    |                    |
|                            | issuing in U S     |           |       |          |    |                    |
|                            | dollars in the U   |           |       |          |    |                    |
|                            | S capital market   | 53219LAH  | 3932  | 3829000  | SH | DEFINED 2          |
| LINEAR TECHNOLOGY CORP A   | Any issuer         |           |       |          |    |                    |
|                            | issuing in any     |           |       |          |    |                    |
|                            | currency offered   |           |       |          |    |                    |
|                            | in all markets     |           |       |          |    |                    |
|                            | simultaneously     | 535678AC  | 5566  | 5430000  | SH | DEFINED 2          |

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|                                  |                                                                                      |           |        |          |    |         |              |
|----------------------------------|--------------------------------------------------------------------------------------|-----------|--------|----------|----|---------|--------------|
| MASSEY ENERGY CO                 | USA: Bond                                                                            | 576203AJ  | 4052   | 4352000  | SH | DEFINED | 2            |
| MEDTRONIC INC                    | Any issuer<br>issuing in any<br>currency offered<br>in all markets<br>simultaneously | 585055AM  | 14758  | 14587000 | SH | DEFINED | 2            |
| MICROCHIP TECHNOLOGY INC         | USA: Bond                                                                            | 595017AB  | 10765  | 8020000  | SH | DEFINED | 2            |
| MICRON TECHNOLOGY INC            | A U S issuer<br>issuing in U S<br>dollars in the U<br>S capital market               | 595112AH  | 5870   | 6073000  | SH | DEFINED | 2            |
| MOLSON COORS BREWING CO          | Common equity<br>shares                                                              | 60871RAA  | 3567   | 3344000  | SH | DEFINED | 2            |
| MYLAN INC                        | USA: Bond                                                                            | 628530AG  | 4363   | 4320000  | SH | DEFINED | 2            |
| NII HOLDINGS INC                 | Any issuer<br>issuing in any<br>currency offered<br>in all markets<br>simultaneously | 62913FAJ  | 7099   | 7045000  | SH | DEFINED | 2            |
| NETAPP INC                       | USA: Bond                                                                            | 64110DAB  | 10235  | 8114000  | SH | DEFINED | 2            |
| NEWMONT MINING CORP              | A U S issuer<br>issuing in U S<br>dollars in the U<br>S capital market               | 651639AH  | 5625   | 4023000  | SH | DEFINED | 2            |
| NEWMONT MINING CORP              | USA: Bond                                                                            | 651639AJ  | 5473   | 3771000  | SH | DEFINED | 2            |
| PEABODY ENERGY CORP              | USA: Bond                                                                            | 704549AG  | 4794   | 4673000  | SH | DEFINED | 2            |
| SANDISK CORP                     | A U S issuer<br>issuing in U S<br>dollars in the U<br>S capital market               | 80004CAC  | 8238   | 8358000  | SH | DEFINED | 2            |
| SUNTECH POWER HLDGS CO           | Common equity<br>shares                                                              | 86800CAE  | 1344   | 3370000  | SH | DEFINED | 2            |
| SYMANTEC CORP                    | USA: Bond                                                                            | 871503AF  | 7236   | 6502000  | SH | DEFINED | 2            |
| TEVA PHARM FINANCE LLC C         | A U S issuer<br>issuing in U S<br>dollars in the U<br>S capital market               | 88163VAE  | 3363   | 3250000  | SH | DEFINED | 2            |
| TRANSOCEAN INC C                 | USA: Bond                                                                            | 893830AW  | 11288  | 11481000 | SH | DEFINED | 2            |
| USEC INC                         | Common equity<br>shares                                                              | 90333EAC  | 1745   | 3825000  | SH | DEFINED | 2            |
| US STEEL CORP                    | USA: Bond                                                                            | 912909AE  | 6183   | 5582000  | SH | DEFINED | 2            |
| VERISIGN INC                     | A U S issuer<br>issuing in U S<br>dollars in the U<br>S capital market               | 92343EAD  | 10792  | 8948000  | SH | DEFINED | 2            |
| WACHOVIA CORP                    | Public preferred<br>instrument                                                       | 94974680  | 26785  | 25500    | SH | DEFINED | 1,2          |
| XILINX INC                       | USA: Bond                                                                            | 983919AD  | 4946   | 4323000  | SH | DEFINED | 2            |
| PEBBLEBROOK HOTEL TRUST          | Common equity<br>shares                                                              | 70509V100 | 19739  | 1029249  | SH | DEFINED | 1,2,         |
| CIT GROUP INC                    | Common equity<br>shares                                                              | 125581801 | 159930 | 4586605  | SH | DEFINED | 1,2,<br>12,1 |
| KAR AUCTION SERVICES INC         | Common equity<br>shares                                                              | 48238T109 | 4047   | 299655   | SH | DEFINED | 1,2,         |
| ALLIANCE DATA SYSTEMS CO<br>144A | USA: Bond                                                                            | 018581AD  | 7480   | 5426000  | SH | DEFINED | 2            |
| BANK OF AMERICA CORP             | USA: Bond                                                                            | 06050568  | 17811  | 22860    | 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 | M            |
|--------------------------------------------|-------------------------------------------|-----------|-------|----------------|------------|--------------|-----------------|--------------|
| INTL GAME TECHNOLOGY 144A                  | USA: Bond                                 | 459902AQ  | 6578  | 5524000        | SH         |              | DEFINED         | 2            |
| ARCELORMITTAL                              | USA: Bond                                 | 03938LAK  | 5934  | 5431000        | SH         |              | DEFINED         | 2            |
| AES TRUST III                              | Preferred equity<br>shares                | 00808N20  | 3087  | 63878          | SH         |              | DEFINED         | 1,2          |
| LIBERTY MEDIA LLC                          | Common equity<br>shares                   | 530715AR  | 3207  | 3961000        | SH         |              | DEFINED         | 2            |
| SBA COMMUNICATIONS CORP<br>144A            | USA: Bond                                 | 78388JAN  | 4119  | 3639000        | SH         |              | DEFINED         | 2            |
| VALE CAPITAL II                            | USA: Bond                                 | 91912F30  | 5360  | 81766          | SH         |              | DEFINED         | 2            |
| COBALT INTL ENERGY INC                     | Common equity<br>shares                   | 19075F106 | 33404 | 2152115        | SH         |              | DEFINED         | 1,2,         |
| TEAM HEALTH HOLDINGS INC                   | Common equity<br>shares                   | 87817A107 | 11205 | 507779         | SH         |              | DEFINED         | 1,2,         |
| NAVISTAR INTL CORP                         | USA: Bond                                 | 63934EAL  | 4349  | 4022000        | SH         |              | DEFINED         | 2            |
| NEWMONT MINING CORP                        | Common equity<br>shares                   | 651639AK  | 4391  | 3317000        | SH         |              | DEFINED         | 2            |
| KRATON PERFORMANCE POLYMERS                | Common equity<br>shares                   | 50077C106 | 12481 | 615071         | SH         |              | DEFINED         | 1,2,         |
| STATE BANK FINANCIAL CORP                  | Common equity<br>shares                   | 856190103 | 8838  | 584905         | SH         |              | DEFINED         | 1,2,         |
| SUPERMEDIA INC                             | Common equity<br>shares                   | 868447103 | 43    | 16413          | SH         |              | DEFINED         | 1            |
| WILLIS GROUP HOLDINGS PLC                  | Common equity<br>shares                   | G96666105 | 45424 | 1170661        | SH         |              | DEFINED         | 1,2,<br>12,1 |
| FORD MOTOR COMPANY                         | USA: Bond                                 | 345370CN  | 8419  | 5863000        | SH         |              | DEFINED         | 2            |
| SCHWAB EMERGING MARKETS<br>EQUITY ETF      | Default                                   | 808524706 | 433   | 18962          | SH         |              | DEFINED         | 1            |
| OCZ TECHNOLOGY GROUP INC                   | Common equity<br>shares                   | 67086E303 | 5844  | 883979         | SH         |              | DEFINED         | 1,2,         |
| OMNIAMERICAN BANCORP INC                   | Common equity<br>shares                   | 68216R107 | 3224  | 205489         | SH         |              | DEFINED         | 1,2          |
| CHESAPEAKE LODGING TRUST                   | Common equity<br>shares                   | 165240102 | 9607  | 621576         | SH         |              | DEFINED         | 1,2,         |
| SYMETRA FINANCIAL CORP                     | Common equity<br>shares                   | 87151Q106 | 11835 | 1304735        | SH         |              | DEFINED         | 1,2,         |
| MADISON SQUARE GARDEN CO                   | Common equity<br>shares                   | 55826P100 | 18550 | 647636         | SH         |              | DEFINED         | 1,2,         |
| STERLITE INDS INDIA LTD<br>NOTE 4.000%10/3 | USA: Bond                                 | 859737AB  | 2696  | 3400000        | SH         |              | DEFINED         | 2            |
| ATLANTIC POWER CORP                        | Composition of<br>more than 1<br>security | 04878Q863 | 29141 | 2037794        | SH         |              | DEFINED         | 1,2,         |
| CAMBIUM LEARNING GROUP INC                 | Common equity<br>shares                   | 13201A107 | 701   | 233191         | SH         |              | DEFINED         | 1,2          |
| NORTHWEST BANCSHARES INC                   | Common equity<br>shares                   | 667340103 | 28112 | 2259882        | SH         |              | DEFINED         | 1,2,         |
| PILGRIM'S PRIDE CORP                       | Common equity<br>shares                   | 72147K108 | 5179  | 898912         | SH         |              | DEFINED         | 1,2,         |
| FIBERTOWER CORP                            | Common Stock                              | 31567R209 | 6     | 28910          | SH         |              | DEFINED         | 1            |
| OCEAN SHORE HOLDING CO                     | Common equity<br>shares                   | 67501R103 | 112   | 10991          | SH         |              | DEFINED         | 1            |
| ECOTALITY INC                              | Common equity                             |           |       |                |            |              |                 |              |



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|                              |                  |           |        |          |    |                      |
|------------------------------|------------------|-----------|--------|----------|----|----------------------|
| ENSCO PLC -ADR               | shares           | 27922Y202 | 13     | 11316    | SH | DEFINED 1            |
| OVERLAND STORAGE INC         | Common equity    | 29358Q109 | 8993   | 191599   | SH | DEFINED 1,2,         |
| BIGLARI HOLDINGS INC         | Common equity    | 690310206 | 98     | 38673    | SH | DEFINED 1,17         |
| SYCAMORE NETWORKS INC        | Common equity    | 08986R101 | 12132  | 32950    | SH | DEFINED 1,2,         |
| TOWERS WATSON & CO           | Common equity    | 871206405 | 6737   | 376466   | SH | DEFINED 1,2,         |
| DEX ONE CORP                 | Common equity    | 891894107 | 82504  | 1376529  | SH | DEFINED 1,2,<br>12,1 |
| COWEN GROUP INC              | Common equity    | 25212W100 | 82     | 49570    | SH | DEFINED 1            |
| TRANSWITCH CORP              | Common equity    | 223622101 | 3292   | 1270619  | SH | DEFINED 1,2,         |
| CACI INTL INC -CL A          | Common equity    | 894065309 | 40     | 12649    | SH | DEFINED 1            |
| PEABODY ENERGY CORP          | Common equity    | 127190304 | 37638  | 673124   | SH | DEFINED 1,2,<br>18   |
| NOMURA HOLDINGS INC          | Common equity    | 704549104 | 372628 | 11254462 | SH | DEFINED 1,2,<br>12,1 |
| CHIQUITA BRANDS INTL INC     | Common equity    | 65535H208 | 122    | 41050    | SH | DEFINED 1,2          |
| CITIGROUP INC                | USA: Bond        | 170032809 | 7408   | 888002   | SH | DEFINED 1,2,         |
| NEWS CORP                    | Common equity    | 17296741  | 18402  | 227971   | SH | DEFINED 2            |
| USA MOBILITY INC             | Common equity    | 65248E203 | 50983  | 2804157  | SH | DEFINED 1,2,<br>12,1 |
| ARMOUR RESIDENTIAL REIT INC  | Common equity    | 90341G103 | 8893   | 641315   | SH | DEFINED 1,2,         |
| IRONWOOD PHARMACEUTICALS INC | Common equity    | 042315101 | 13249  | 1878833  | SH | DEFINED 1,2,         |
| SOLAR CAPITAL LTD            | Common equity    | 46333X108 | 13604  | 1136621  | SH | DEFINED 1,2,         |
| BACTERIN INTL HOLDINGS INC   | Common equity    | 83413U100 | 15591  | 705870   | SH | DEFINED 1,2,         |
| PIEDMONT OFFICE REALTY TRUST | Real Estate      | 05644R101 | 778    | 270902   | SH | DEFINED 1,2          |
| TERRENO REALTY CORP          | Investment Trust | 720190206 | 67338  | 3951871  | SH | DEFINED 1,2,         |
| GENERAC HOLDINGS INC         | Investment Trust | 88146M101 | 2339   | 154335   | SH | DEFINED 1,2          |
| QUINSTREET INC               | Common equity    | 368736104 | 13475  | 480896   | SH | DEFINED 1,2,         |
| UNILIFE CORP                 | Common equity    | 74874Q100 | 4485   | 478952   | SH | DEFINED 1,2,         |
| ANTHERA PHARMACEUTCLS INC    | Common equity    | 90478E103 | 3292   | 1054257  | SH | DEFINED 1,2,         |
| ACCURIDE CORP                | Common equity    | 03674U102 | 1906   | 310414   | SH | DEFINED 1,2          |
| BALTIC TRADING LTD           | Common equity    | 00439T206 | 5313   | 746026   | SH | DEFINED 1,2,         |
| SENSATA TECHNOLOGIES HLDG NV | Common equity    | Y0553W103 | 1323   | 278747   | SH | DEFINED 1,2          |
| AVEO PHARMACEUTICALS INC     | Common equity    | N7902X106 | 1556   | 59255    | SH | DEFINED 1,2,         |
|                              | shares           | 053588109 | 12722  | 739721   | SH | DEFINED 1,2,         |

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|                              |                                                    |           |       |            |              |
|------------------------------|----------------------------------------------------|-----------|-------|------------|--------------|
| SEMGROUP CORP                | Common equity shares                               | 81663A105 | 21698 | 832706 SH  | DEFINED 1,2, |
| FINANCIAL ENGINES INC        | Common equity shares                               | 317485100 | 17584 | 787393 SH  | DEFINED 1,2, |
| CALIX INC                    | Common equity shares                               | 13100M509 | 4410  | 682014 SH  | DEFINED 1,2, |
| FIRST INTERSTATE BANCSYSTEM  | Common equity shares                               | 32055Y201 | 3259  | 249983 SH  | DEFINED 1,2, |
| MAXLINEAR INC                | Common equity shares                               | 57776J100 | 1142  | 240321 SH  | DEFINED 1,2, |
| MERU NETWORKS INC            | Common equity shares                               | 59047Q103 | 569   | 137759 SH  | DEFINED 1,2, |
| SS&C TECHNOLOGIES HLDGS INC  | Common equity shares                               | 78467J100 | 8309  | 460017 SH  | DEFINED 1,2, |
| SCORPIO TANKERS INC          | Common equity shares                               | Y7542C106 | 1799  | 367758 SH  | DEFINED 1,2  |
| ANNALY CAPITAL MGMT          | USA: Bond                                          | 035710AA  | 4505  | 4051000 SH | DEFINED 2    |
| VIRGIN MEDIA INC 144A        | An issue in any currency issued on a private basis | 92769LAB7 | 9103  | 6586000 SH | DEFINED 2    |
| PRIMERICA INC                | Preferred equity shares                            | 74164M108 | 15323 | 659246 SH  | DEFINED 1,2, |
| METALS USA HOLDINGS CORP     | Common equity shares                               | 59132A104 | 2229  | 198314 SH  | DEFINED 1,2  |
| GOLUB CAPITAL BDC INC        | Common equity shares                               | 38173M102 | 3081  | 198755 SH  | DEFINED 1,2  |
| CHATHAM LODGING TRUST        | Real Estate Investment Trust                       | 16208T102 | 2151  | 199713 SH  | DEFINED 1,2  |
| VIMPELCOM LTD                | Common equity shares                               | 92719A106 | 3556  | 375391 SH  | DEFINED 1,2, |
| ALIMERA SCIENCES INC         | Common equity shares                               | 016259103 | 186   | 148385 SH  | DEFINED 1,2  |
| CODEXIS INC                  | Common equity shares                               | 192005106 | 1918  | 361121 SH  | DEFINED 1,2, |
| DYNAVOX INC                  | Common equity shares                               | 26817F104 | 718   | 197492 SH  | DEFINED 1,2  |
| GLOBAL GEOPHYSICAL SVCS INC  | Common equity shares                               | 37946S107 | 2326  | 345762 SH  | DEFINED 1,2, |
| SPS COMMERCE INC             | Common equity shares                               | 78463M107 | 3622  | 139562 SH  | DEFINED 1,2  |
| THL CREDIT INC               | Closed end mutual fund                             | 872438106 | 1580  | 129370 SH  | DEFINED 1,2  |
| EXCEL TRUST INC              | Real Estate Investment Trust                       | 30068C109 | 5925  | 493902 SH  | DEFINED 1,2  |
| CONVIO INC                   | Common equity shares                               | 21257W105 | 1542  | 139221 SH  | DEFINED 1,2  |
| ALPHA AND OMEGA SEMICONDUCTR | Common equity shares                               | G6331P104 | 1687  | 230669 SH  | DEFINED 1,2  |
| DRYSHIPS INC                 | USA: Bond                                          | 262498AB  | 3233  | 4726000 SH | DEFINED 2    |
| DOUGLAS DYNAMICS INC         | Common equity shares                               | 25960R105 | 5014  | 343232 SH  | DEFINED 1,2, |
| MECHEL OAO                   | American Depository Receipt                        | 583840509 | 80    | 22855 SH   | DEFINED 10   |
| SIX FLAGS ENTERTAINMENT CORP | Common equity shares                               | 83001A102 | 39927 | 968246 SH  | DEFINED 1,2, |
| NISKA GAS STORAGE PARTNERS   | Composition of more than 1 security                | 654678101 | 232   | 26052 SH   | DEFINED 1    |
| EXPRESS INC                  | Common equity shares                               | 30219E103 | 29595 | 1483817 SH | DEFINED 1,2, |
| ROADRUNNER TRANS SVCS HLDGS  | Common equity shares                               | 76973Q105 | 2237  | 158311 SH  | DEFINED 1,2, |

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|             |                      |           |      |           |              |
|-------------|----------------------|-----------|------|-----------|--------------|
| TELENAV INC | Common equity shares | 879455103 | 2800 | 358469 SH | DEFINED 1,2, |
|-------------|----------------------|-----------|------|-----------|--------------|

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| ISSUER                                                 | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ DISCRE-<br>PRN CALL TION | M |
|--------------------------------------------------------|------------------------------|-----------|--------|-------------|-----------------------------------|---|
| NORANDA ALUMINUM HOLDING CP                            | Common equity shares         | 65542W107 | 6908   | 837351 SH   | DEFINED 1,2,                      |   |
| MPG OFFICE TRUST INC                                   | Real Estate Investment Trust | 553274101 | 1667   | 837448 SH   | DEFINED 1,2,                      |   |
| SPANSION INC                                           | Common equity shares         | 84649R200 | 8171   | 987088 SH   | DEFINED 1,2,                      |   |
| ACCRETIVE HEALTH INC                                   | Common equity shares         | 00438V103 | 17405  | 757415 SH   | DEFINED 1,2,                      |   |
| REACHLOCAL INC                                         | Common equity shares         | 75525F104 | 951    | 154093 SH   | DEFINED 1,2,                      |   |
| SPDR BARCLAYS CAPITAL INTERNATIONAL CORPORATE BOND ETF | Exchange Traded Product      | 78464A151 | 2578   | 81810 SH    | DEFINED 1                         |   |
| FIRST AMERICAN FINANCIAL CP                            | Common equity shares         | 31847R102 | 44096  | 3480209 SH  | DEFINED 1,2,12                    |   |
| FURIEX PHARMACEUTICALS INC                             | Common Stock                 | 36106P101 | 3345   | 200197 SH   | DEFINED 1,2,                      |   |
| GENMARK DIAGNOSTICS INC                                | Common equity shares         | 372309104 | 43     | 10500 SH    | DEFINED 1                         |   |
| NORTEK INC                                             | Common equity shares         | 656559309 | 207    | 7900 SH     | DEFINED 1                         |   |
| CBOE HOLDINGS INC                                      | Common equity shares         | 12503M108 | 21792  | 842680 SH   | DEFINED 1,2,                      |   |
| BROADSOFT INC                                          | Common equity shares         | 11133B409 | 12612  | 417831 SH   | DEFINED 1,2,                      |   |
| QEP RESOURCES INC                                      | Common equity shares         | 74733V100 | 220210 | 7515675 SH  | DEFINED 1,2,12,1                  |   |
| HIGHER ONE HOLDINGS INC                                | Common equity shares         | 42983D104 | 10798  | 585446 SH   | DEFINED 1,2,                      |   |
| OASIS PETROLEUM INC                                    | Common equity shares         | 674215108 | 45735  | 1572022 SH  | DEFINED 1,2,                      |   |
| MOTRICITY INC                                          | Common equity shares         | 620107102 | 535    | 593153 SH   | DEFINED 1,2,                      |   |
| VISHAY PRECISION GROUP INC                             | Common equity shares         | 92835K103 | 4309   | 269651 SH   | DEFINED 1,2,                      |   |
| HUDSON PACIFIC PPTYS INC                               | Common equity shares         | 444097109 | 4980   | 351694 SH   | DEFINED 1,2,                      |   |
| FABRINET                                               | Common equity shares         | G3323L100 | 4925   | 359823 SH   | DEFINED 1,2,                      |   |
| TESLA MOTORS INC                                       | Common equity shares         | 88160R101 | 16590  | 580882 SH   | DEFINED 1,2,                      |   |
| GOLDCORP INC 144A                                      | USA: Bond                    | 380956AB8 | 7353   | 5986000 SH  | DEFINED 2                         |   |
| HARTFORD FINL SVCS GRP                                 | USA: Bond                    | 416515708 | 2662   | 141200 SH   | DEFINED 2                         |   |
| MYLAN INC 144A                                         | USA: Bond                    | 628530AJ6 | 6085   | 3480000 SH  | DEFINED 2                         |   |
| PPL CORPORATION                                        | USA: Bond                    | 69351T601 | 8200   | 147474 SH   | DEFINED 2                         |   |
| SBA COMMUNICATIONS CORP                                | Common equity                |           |        |             |                                   |   |

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|                                             |                                 |           |        |         |    |                      |
|---------------------------------------------|---------------------------------|-----------|--------|---------|----|----------------------|
| 144A                                        | shares                          | 78388JAM8 | 5488   | 3587000 | SH | DEFINED 2            |
| QUAD/GRAPHICS INC                           | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 747301109 | 6566   | 457742  | SH | DEFINED 1,2,         |
| BABCOCK & WILCOX CO                         | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 05615F102 | 42085  | 1743354 | SH | DEFINED 1,2,<br>12   |
| QLIK TECHNOLOGIES INC                       | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 74733T105 | 33736  | 1394051 | SH | DEFINED 1,2,         |
| REALD INC                                   | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 75604L105 | 5805   | 730906  | SH | DEFINED 1,2,         |
| CAMELOT INFO SYSTEMS<br>INC-ADR             | American<br>Depository Receipt  | 13322V105 | 144    | 50446   | SH | DEFINED 2            |
| AMERESCO INC                                | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 02361E108 | 3876   | 282449  | SH | DEFINED 1,2,         |
| GREEN DOT CORP                              | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 39304D102 | 6191   | 198501  | SH | DEFINED 1,2,         |
| LYONDELLBASELL INDUSTRIES<br>NV             | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | N53745100 | 167788 | 5164615 | SH | DEFINED 1,2,<br>12,1 |
| ENVESTNET INC                               | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 29404K106 | 3575   | 298947  | SH | DEFINED 1,2,         |
| MOLYCORP INC                                | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 608753109 | 32985  | 1375425 | SH | DEFINED 1,2,         |
| TRIUS THERAPEUTICS INC                      | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 89685K100 | 648    | 90505   | SH | DEFINED 1,2          |
| GORDMANS STORES INC                         | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 38269P100 | 1025   | 81293   | SH | DEFINED 1,2,         |
| INTRALINKS HOLDINGS INC                     | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 46118H104 | 3575   | 573336  | SH | DEFINED 1,2,         |
| REALPAGE INC                                | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 75606N109 | 14564  | 576268  | SH | DEFINED 1,2,         |
| MARKET VECTORS INDIA<br>SMALL-CAP INDEX ETF | Exchange Traded<br>Product      | 57060U563 | 960    | 110000  | SH | DEFINED 1            |
| WHITESTONE REIT                             | Real Estate<br>Investment Trust | 966084204 | 1182   | 99282   | SH | DEFINED 1,2          |
| SPDR S&P GLOBAL NATURAL<br>RESOURCES ETF    | Exchange Traded<br>Product      | 78463X541 | 25425  | 518674  | SH | DEFINED 2            |
| CORESITE REALTY CORP                        | Real Estate<br>Investment Trust | 21870Q105 | 7584   | 425525  | SH | DEFINED 1,2,         |
| SCIQUEST INC                                | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 80908T101 | 2866   | 200977  | SH | DEFINED 1,2,         |
| VISTEON CORP                                | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 92839U206 | 29455  | 589655  | SH | DEFINED 1,2,         |
| AMYRIS INC                                  | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 03236M101 | 3508   | 304247  | SH | DEFINED 1,2,         |
| CAMPUS CREST COMMUNITIES<br>INC             | Real Estate<br>Investment Trust | 13466Y105 | 6236   | 620132  | SH | DEFINED 1,2,         |
| KEYW HOLDING CORP                           | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 493723100 | 2061   | 278334  | SH | DEFINED 1,2,         |
| SANDISK CORP                                | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 80004CAD  | 7600   | 6444000 | SH | DEFINED 2            |
| ANGLOGOLD HLDGS                             | USA: Bond                       | 03512Q20  | 4700   | 98112   | SH | DEFINED 2            |
| BODY CENTRAL CORP                           | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 09689U102 | 5774   | 231541  | SH | DEFINED 1,2,         |
| TOWER INTERNATIONAL INC                     | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 891826109 | 1020   | 94968   | SH | DEFINED 1,2,         |
| NETSPEND HOLDINGS INC                       | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 64118V106 | 4716   | 581400  | SH | DEFINED 1,2,         |
| BRAVO BRIO RESTAURANT GP<br>INC             | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 10567B109 | 5914   | 344910  | SH | DEFINED 1,2,         |
| VERA BRADLEY INC                            | Common equity                   |           |        |         |    |                      |
|                                             | shares                          | 92335C106 | 12129  | 376167  | SH | DEFINED 1,2,         |

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|                              |                                                                                                     |           |        |          |    |                   |
|------------------------------|-----------------------------------------------------------------------------------------------------|-----------|--------|----------|----|-------------------|
| AEGERION PHARMACEUTICALS INC | Common equity shares                                                                                | 00767E102 | 2245   | 134107   | SH | DEFINED 1,2,      |
| CHEMTURA CORP                | Common equity shares                                                                                | 163893209 | 21189  | 1869069  | SH | DEFINED 1,2,      |
| PACIFIC BIOSCIENCES OF CALIF | Common equity shares                                                                                | 69404D108 | 1583   | 565077   | SH | DEFINED 1,2,      |
| EXAMWORKS GROUP INC          | Common equity shares                                                                                | 30066A105 | 4459   | 470568   | SH | DEFINED 1,2,      |
| SEACUBE CONTAINER LEASING    | Common equity shares                                                                                | G79978105 | 3333   | 225030   | SH | DEFINED 1,2       |
| FRESH MARKET INC             | Common equity shares                                                                                | 35804H106 | 27522  | 689657   | SH | DEFINED 1,2,      |
| HOWARD HUGHES CORP           | Common equity shares                                                                                | 44267D107 | 13725  | 310598   | SH | DEFINED 1,2,      |
| PRIMO WATER CORP             | Common equity shares                                                                                | 74165N105 | 646    | 212820   | SH | DEFINED 1,2       |
| SABRA HEALTH CARE REIT INC   | Common equity shares                                                                                | 78573L106 | 7973   | 659653   | SH | DEFINED 1,2,      |
| SUN HEALTHCARE GROUP INC     | Common equity shares                                                                                | 86677E100 | 1766   | 455335   | SH | DEFINED 1,2,      |
| COMPLETE GENOMICS INC        | Common equity shares                                                                                | 20454K104 | 436    | 148321   | SH | DEFINED 1,2       |
| INPHI CORP                   | Common equity shares                                                                                | 45772F107 | 4045   | 338041   | SH | DEFINED 1,2,      |
| BOOZ ALLEN HAMILTON HLDG CP  | Common equity shares                                                                                | 099502106 | 7084   | 410675   | SH | DEFINED 1,2       |
| GENERAL MOTORS CO            | Common equity shares                                                                                | 37045V100 | 224720 | 11086285 | SH | DEFINED 1,2, 12,1 |
| LPL INVESTMENT HOLDINGS INC  | Common equity shares                                                                                | 50213H100 | 10453  | 342449   | SH | DEFINED 1,2,      |
| AEROFLEX HOLDING CORP        | Common equity shares                                                                                | 007767106 | 3217   | 314424   | SH | DEFINED 1,2       |
| ZOGENIX INC                  | Common equity shares                                                                                | 98978L105 | 430    | 191912   | SH | DEFINED 1,2       |
| ANACOR PHARMACEUTICALS INC   | Common equity shares                                                                                | 032420101 | 1090   | 176021   | SH | DEFINED 1,2       |
| APACHE CORP                  | USA: Bond                                                                                           | 037411808 | 8734   | 161000   | SH | DEFINED 2         |
| GENERAL MOTORS               | USA: Bond                                                                                           | 37045V209 | 22379  | 657227   | SH | DEFINED 2         |
| STANLEY BLACK & DECKER I     | USA: Bond                                                                                           | 854502309 | 5309   | 45632    | SH | DEFINED 2         |
| FXCM INC                     | Common equity shares                                                                                | 302693106 | 3123   | 320053   | SH | DEFINED 1,2       |
| TARGA RESOURCES CORP         | Common equity shares                                                                                | 87612G101 | 15402  | 378561   | SH | DEFINED 1,2,      |
| FIRST REPUBLIC BANK          | Investments that contain a pool of securities representing a specific index and are built like mutu | 33616C100 | 36787  | 1201935  | SH | DEFINED 1,2,      |
| ABITIBIBOWATER INC           | Common equity shares                                                                                | 003687209 | 9377   | 644534   | SH | DEFINED 1,2,      |
| FLEETCOR TECHNOLOGIES INC    | Common equity shares                                                                                | 339041105 | 4709   | 157529   | SH | DEFINED 1,2,      |
| GAIN CAPITAL HOLDINGS INC    | Common equity shares                                                                                | 36268W100 | 957    | 142974   | SH | DEFINED 1,2       |
| RIGNET INC                   | Common equity shares                                                                                | 766582100 | 1460   | 87427    | SH | DEFINED 1,2       |
| WALKER & DUNLOP INC          | Common equity shares                                                                                | 93148P102 | 1990   | 158326   | SH | DEFINED 1,2       |
| QAD INC                      | Common equity                                                                                       |           |        |          |    |                   |

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|                             |                                  |           |        |         |    |                  |
|-----------------------------|----------------------------------|-----------|--------|---------|----|------------------|
| SWIFT TRANSPORTATION CO     | shares<br>Common equity          | 74727D306 | 1427   | 136045  | SH | DEFINED 1,2      |
| FORTEGRA FINANCIAL CORP     | shares<br>Closed end mutual fund | 87074U101 | 12732  | 1545334 | SH | DEFINED 1,2      |
| MOTOROLA MOBILITY HLDGS INC | Common equity<br>shares          | 34954W104 | 443    | 66517   | SH | DEFINED 1,2      |
| AMERICAN ASSETS TRUST INC   | Real Estate<br>Investment Trust  | 620097105 | 378599 | 9757592 | SH | DEFINED 1,2,12,1 |
| MEDLEY CAPITAL CORP         | Common equity<br>shares          | 024013104 | 14206  | 692702  | SH | DEFINED 1,2      |
|                             |                                  | 58503F106 | 1541   | 148318  | SH | DEFINED 1,2      |

SSgA Confidential

| ISSUER                          | CLASS                   | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/ PUT/<br>PRN CALL | DISCRE-<br>TION  | M |
|---------------------------------|-------------------------|-----------|-------|----------------|----------------------|------------------|---|
| FAIRPOINT COMMUNICATIONS<br>INC | Common equity<br>shares | 305560302 | 1372  | 316357         | SH                   | DEFINED 1,2      |   |
| DEMAND MEDIA INC                | Miscellaneous           | 24802N109 | 888   | 133512         | SH                   | DEFINED 1,2      |   |
| NIELSEN HOLDINGS NV             | Common equity<br>shares | N63218106 | 39025 | 1314175        | SH                   | DEFINED 1,2,12,1 |   |
| BANKUNITED INC                  | Common equity<br>shares | 06652K103 | 6978  | 317369         | SH                   | DEFINED 1,2      |   |
| EPOCRATES INC                   | Common equity<br>shares | 29429D103 | 763   | 97540          | SH                   | DEFINED 1,2      |   |
| NEOPHOTONICS CORP               | Common equity<br>shares | 64051T100 | 564   | 123027         | SH                   | DEFINED 1,2      |   |
| PACIRA PHARMACEUTICALS INC      | Common equity<br>shares | 695127100 | 838   | 96927          | SH                   | DEFINED 1,2      |   |
| TORNIER NV                      | Common Stock            | N87237108 | 2981  | 165770         | SH                   | DEFINED 1,2      |   |
| BG MEDICINE INC                 | Common equity<br>shares | 08861T107 | 251   | 53265          | SH                   | DEFINED 1,2      |   |
| ENDOCYTE INC                    | Common equity<br>shares | 29269A102 | 985   | 261385         | SH                   | DEFINED 1,2      |   |
| MEDQUIST HOLDINGS INC           | Common equity<br>shares | 58506K102 | 5255  | 546244         | SH                   | DEFINED 1,2      |   |
| CHESAPEAKE MIDSTREAM PRTNRS     | Limited<br>Partnership  | 16524K108 | 916   | 31596          | SH                   | DEFINED 1        |   |
| IMPERIAL HOLDINGS INC           | Common equity<br>shares | 452834104 | 527   | 280693         | SH                   | DEFINED 1,2      |   |
| GEVO INC                        | Common equity<br>shares | 374396109 | 490   | 78115          | SH                   | DEFINED 1,2      |   |
| QR ENERGY LP                    | Limited<br>Partnership  | 74734R108 | 488   | 24186          | SH                   | DEFINED 1        |   |
| SUMMIT HOTEL PROPERTIES INC     | Common equity<br>shares | 866082100 | 4352  | 461072         | SH                   | DEFINED 1,2      |   |
| FLUIDIGM CORP                   | Common equity<br>shares | 34385P108 | 1229  | 93422          | SH                   | DEFINED 1,2      |   |
| KINDER MORGAN INC               | Common equity<br>shares | 49456B101 | 74339 | 2310877        | SH                   | DEFINED 1,2,12,1 |   |
| SOLAR SENIOR CAPITAL LTD        | Common equity           |           |       |                |                      |                  |   |

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|                              |                    |           |        |         |    |                  |
|------------------------------|--------------------|-----------|--------|---------|----|------------------|
| HCA HOLDINGS INC             | shares             | 83416M105 | 1748   | 111006  | SH | DEFINED 1,2      |
|                              | Common equity      |           |        |         |    |                  |
|                              | shares             | 40412C101 | 56383  | 2559362 | SH | DEFINED 1,2,12,1 |
| CORNERSTONE ONDEMAND INC     | Common equity      |           |        |         |    |                  |
|                              | shares             | 21925Y103 | 3432   | 188137  | SH | DEFINED 1,2,     |
| HUNTINGTON INGALLS IND INC   | Common equity      |           |        |         |    |                  |
|                              | shares             | 446413106 | 144883 | 4631719 | SH | DEFINED 1,2,12,1 |
| SERVICESTOURCE INTL INC      | Common equity      |           |        |         |    |                  |
|                              | shares             | 81763U100 | 2802   | 178568  | SH | DEFINED 1,2,     |
| GNC HOLDINGS INC             | Common equity      |           |        |         |    |                  |
|                              | shares             | 36191G107 | 21347  | 737446  | SH | DEFINED 1,2,     |
| TMS INTERNATIONAL CORP       | Common equity      |           |        |         |    |                  |
|                              | shares             | 87261Q103 | 1893   | 191534  | SH | DEFINED 1,2      |
| ZIPCAR INC                   | Common equity      |           |        |         |    |                  |
|                              | shares             | 98974X103 | 2343   | 174555  | SH | DEFINED 1,2,     |
| ELLIE MAE INC                | Common equity      |           |        |         |    |                  |
|                              | shares             | 28849P100 | 621    | 109584  | SH | DEFINED 1,2      |
| STAG INDUSTRIAL INC          | Real Estate        |           |        |         |    |                  |
|                              | Investment Trust   | 85254J102 | 2659   | 231802  | SH | DEFINED 1,2      |
| AIR LEASE CORP               | Common equity      |           |        |         |    |                  |
|                              | shares             | 00912X302 | 9151   | 385953  | SH | DEFINED 1,2,     |
| SAGENT PHARMACEUTICALS INC   | Common equity      |           |        |         |    |                  |
|                              | shares             | 786692103 | 2399   | 114030  | SH | DEFINED 1,2,     |
| RESPONSYS INC                | Common equity      |           |        |         |    |                  |
|                              | shares             | 761248103 | 1265   | 142119  | SH | DEFINED 1,2      |
| FRANKLIN FINANCIAL CORP/VA   | Common equity      |           |        |         |    |                  |
|                              | shares             | 35353C102 | 2397   | 202377  | SH | DEFINED 1,2      |
| BOINGO WIRELESS INC          | Common equity      |           |        |         |    |                  |
|                              | shares             | 09739C102 | 624    | 72554   | SH | DEFINED 1,2      |
| RPX CORP                     | Common equity      |           |        |         |    |                  |
|                              | shares             | 74972G103 | 2180   | 172184  | SH | DEFINED 1,2,     |
| RENREN INC -ADR              | American           |           |        |         |    |                  |
|                              | Depository Receipt | 759892102 | 395    | 111169  | SH | DEFINED 2        |
| THERMON GROUP HOLDINGS INC   | Common equity      |           |        |         |    |                  |
|                              | shares             | 88362T103 | 2545   | 144464  | SH | DEFINED 1,2,     |
| FRIENDFINDER NETWORKS INC    | Common equity      |           |        |         |    |                  |
|                              | shares             | 358453306 | 36     | 47920   | SH | DEFINED 1,2      |
| RLJ LODGING TRUST            | Common equity      |           |        |         |    |                  |
|                              | shares             | 74965L101 | 12897  | 766257  | SH | DEFINED 1,2,     |
| KOSMOS ENERGY LTD            | Common Stock       | G5315B107 | 2914   | 237688  | SH | DEFINED 1,2      |
| LINKEDIN CORP                | Common equity      |           |        |         |    |                  |
|                              | shares             | 53578A108 | 10257  | 162861  | SH | DEFINED 1,2,     |
| NEW MOUNTAIN FINANCE CORP    | Common equity      |           |        |         |    |                  |
|                              | shares             | 647551100 | 1332   | 99251   | SH | DEFINED 1,2      |
| YANDEX NV                    | Common equity      |           |        |         |    |                  |
|                              | shares             | N97284108 | 1078   | 54669   | SH | DEFINED 1,2,     |
| ACTIVE NETWORK INC           | Common Stock       | 00506D100 | 2669   | 196200  | SH | DEFINED 1,2,     |
| LONE PINE RESOURCES INC      | Common equity      |           |        |         |    |                  |
|                              | shares             | 54222A106 | 511    | 72632   | SH | DEFINED 1,5,     |
| SPIRIT AIRLINES INC          | Common equity      |           |        |         |    |                  |
|                              | shares             | 848577102 | 4712   | 302048  | SH | DEFINED 1,2,     |
| FREESCALE SMCNDCTR HLD I LTD | Common Stock       | G3727Q101 | 5756   | 454875  | SH | DEFINED 1,2,     |
| SOLAZYME INC                 | Common Stock       | 83415T101 | 2105   | 176505  | SH | DEFINED 1,2,     |
| FUSION-IO INC                | Common Stock       | 36112J107 | 3702   | 152816  | SH | DEFINED 1,2,     |
| PANDORA MEDIA INC            | Common equity      |           |        |         |    |                  |
|                              | shares             | 698354107 | 1402   | 140123  | SH | DEFINED 1,2,     |
| AMC NETWORKS INC             | Common equity      |           |        |         |    |                  |
|                              | shares             | 00164V103 | 47730  | 1270160 | SH | DEFINED 1,2,     |
| BANKRATE INC                 | Common equity      |           |        |         |    |                  |

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|                              |               |           |        |          |    |              |
|------------------------------|---------------|-----------|--------|----------|----|--------------|
| FIDUS INVESTMENT CORP        | shares        | 06647F102 | 8076   | 375617   | SH | DEFINED 1,2, |
|                              | Common equity |           |        |          |    |              |
| VANGUARD HEALTH SYSTEMS INC  | shares        | 316500107 | 273    | 20968    | SH | DEFINED 1,2  |
|                              | Common equity |           |        |          |    |              |
| MARATHON PETROLEUM CORP      | shares        | 922036207 | 4782   | 467925   | SH | DEFINED 1,2, |
|                              | Common equity |           |        |          |    |              |
|                              | shares        | 56585A102 | 473475 | 14222631 | SH | DEFINED 1,2, |
|                              |               |           |        |          |    | 12,1         |
| KIOR INC                     | Common equity |           |        |          |    |              |
|                              | shares        | 497217109 | 1503   | 147745   | SH | DEFINED 1,2  |
| HOMEAWAY INC                 | Common equity |           |        |          |    |              |
|                              | shares        | 43739Q100 | 1244   | 53570    | SH | DEFINED 1,2, |
| AG MORTGAGE INVESTMENT TRUST | Miscellaneous | 001228105 | 1786   | 88865    | SH | DEFINED 1,2  |
| FIRST CONNECTICUT BANCORP    | Common equity |           |        |          |    |              |
|                              | shares        | 319850103 | 3941   | 302945   | SH | DEFINED 1,2, |
| SKULLCANDY INC               | Common equity |           |        |          |    |              |
|                              | shares        | 83083J104 | 1395   | 111294   | SH | DEFINED 1,2  |
| ZILLOW INC                   | Common equity |           |        |          |    |              |
|                              | shares        | 98954A107 | 1233   | 54863    | SH | DEFINED 1,2  |
| SUNCOKE ENERGY INC           | Common equity |           |        |          |    |              |
|                              | shares        | 86722A103 | 1791   | 159927   | SH | DEFINED 1,2  |
| APOLLO RESIDENTIAL MTG INC   | Common equity |           |        |          |    |              |
|                              | shares        | 03763V102 | 2162   | 141299   | SH | DEFINED 1,2  |
| FRANCESCAS HOLDINGS CORP     | Common equity |           |        |          |    |              |
|                              | shares        | 351793104 | 2822   | 163137   | SH | DEFINED 1,2  |
| DUNKIN' BRANDS GROUP INC     | Common equity |           |        |          |    |              |
|                              | shares        | 265504100 | 6643   | 266187   | SH | DEFINED 1,2, |
| TANGOE INC                   | Common equity |           |        |          |    |              |
|                              | shares        | 87582Y108 | 2360   | 153264   | SH | DEFINED 1,2  |
| CHEFS' WAREHOUSE INC         | Common equity |           |        |          |    |              |
|                              | shares        | 163086101 | 2156   | 120754   | SH | DEFINED 1,2  |
| HORIZON PHARMA INC           | Common equity |           |        |          |    |              |
|                              | shares        | 44047T109 | 81     | 20358    | SH | DEFINED 1,2  |
| TEAVANA HOLDINGS INC         | Common equity |           |        |          |    |              |
|                              | shares        | 87819P102 | 2052   | 109199   | SH | DEFINED 1,2  |
| WESCO AIRCRAFT HOLDINGS INC  | Common equity |           |        |          |    |              |
|                              | shares        | 950814103 | 4803   | 343126   | SH | DEFINED 1,2  |
| C&J ENERGY SERVICES INC      | Common equity |           |        |          |    |              |
|                              | shares        | 12467B304 | 4475   | 213772   | SH | DEFINED 1,2, |
| AMERICAN CAPITAL MTG INV CP  | Common equity |           |        |          |    |              |
|                              | shares        | 02504A104 | 1618   | 85880    | SH | DEFINED 1,2  |
| CARBONITE INC                | Common equity |           |        |          |    |              |
|                              | shares        | 141337105 | 648    | 58236    | SH | DEFINED 1,2  |
| FORTUNE BRANDS HOME & SECUR  | Common equity |           |        |          |    |              |
|                              | shares        | 34964C106 | 55436  | 3255195  | SH | DEFINED 1,2, |
|                              |               |           |        |          |    | 12,1         |
| EXELIS INC                   | Common equity |           |        |          |    |              |
|                              | shares        | 30162A108 | 41062  | 4537292  | SH | DEFINED 1,2, |
|                              |               |           |        |          |    | 12,1         |
| XYLEM INC                    | Common equity |           |        |          |    |              |
|                              | shares        | 98419M100 | 173246 | 6743499  | SH | DEFINED 1,2, |
|                              |               |           |        |          |    | 12,1         |
| UBIQUITI NETWORKS INC        | Common equity |           |        |          |    |              |
|                              | shares        | 90347A100 | 2971   | 163000   | SH | DEFINED 1,2  |
| ZELTIQ AESTHETICS INC        | Common equity |           |        |          |    |              |
|                              | shares        | 98933Q108 | 1340   | 117866   | SH | DEFINED 1,2  |
| LUMOS NETWORKS CORP          | Common equity |           |        |          |    |              |
|                              | shares        | 550283105 | 4749   | 309527   | SH | DEFINED 1,2, |
| GENIE ENERGY LTD             | Common equity |           |        |          |    |              |
|                              | shares        | 372284208 | 2696   | 340043   | SH | DEFINED 1,2, |
| PIMCO AUSTRALIA BOND INDEX   | Common equity |           |        |          |    |              |



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|                         |               |           |      |        |    |                  |
|-------------------------|---------------|-----------|------|--------|----|------------------|
| FUND                    | shares        | 72201R742 | 40   | 39751  | SH | DEFINED 17       |
| GROUPON INC             | Common equity |           |      |        |    |                  |
|                         | shares        | 399473107 | 7493 | 363242 | SH | DEFINED 1,2      |
| MARRIOTT VACATIONS      | Common equity |           |      |        |    |                  |
| WORLDWIDE               | shares        | 57164Y107 | 6791 | 395925 | SH | DEFINED 1,2,12,1 |
| IMPERVA INC             | Common equity |           |      |        |    |                  |
|                         | shares        | 45321L100 | 2923 | 84052  | SH | DEFINED 1,2      |
| PIMCO CANADA BOND INDEX | Common equity |           |      |        |    |                  |
| FUND                    | shares        | 72201R759 | 51   | 51331  | SH | DEFINED 17       |
| NEWLINK GENETICS CORP   | Common equity |           |      |        |    |                  |
|                         | shares        | 651511107 | 326  | 46184  | SH | DEFINED 1,2      |
| CLOVIS ONCOLOGY INC     | Common equity |           |      |        |    |                  |
|                         | shares        | 189464100 | 2301 | 163385 | SH | DEFINED 1,2      |
| INVENSENSE INC          | Common equity |           |      |        |    |                  |
|                         | shares        | 46123D205 | 1661 | 166732 | SH | DEFINED 1,2      |
| NTELOS HOLDINGS CORP    | Common equity |           |      |        |    |                  |
|                         | shares        | 67020Q305 | 6418 | 315217 | SH | DEFINED 1,2,12,1 |
| ANGIE'S LIST INC        | Common equity |           |      |        |    |                  |
|                         | shares        | 034754101 | 2927 | 181771 | SH | DEFINED 1,2      |
| DELPHI AUTOMOTIVE PLC   | Common equity |           |      |        |    |                  |
|                         | shares        | G27823106 | 429  | 19900  | SH | DEFINED 17       |

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| ISSUER                     | CLASS         | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION      | M |
|----------------------------|---------------|-----------|-------|-------------|-------------------|------------------|---|
| INTERMOLECULAR INC         | Common equity |           |       |             |                   |                  |   |
|                            | shares        | 45882D109 | 1347  | 157022      | SH                | DEFINED 1,2      |   |
| MANNING & NAPIER INC       | Common equity |           |       |             |                   |                  |   |
|                            | shares        | 56382Q102 | 2784  | 222988      | SH                | DEFINED 1,2      |   |
| MATTRESS FIRM HOLDING CORP | Common equity |           |       |             |                   |                  |   |
|                            | shares        | 57722W106 | 2308  | 99531       | SH                | DEFINED 1,2      |   |
| TRIPADVISOR INC -SPN       | Common equity |           |       |             |                   |                  |   |
|                            | shares        | 896945201 | 83024 | 3293271     | SH                | DEFINED 1,2,12,1 |   |
| WPX ENERGY INC             | Common equity |           |       |             |                   |                  |   |
|                            | shares        | 98212B103 | 737   | 40564       | SH                | DEFINED 1        |   |
| TOTAL MARKET               |               |           |       |             |                   |                  |   |
| VALUE:565726448            |               |           |       |             |                   |                  |   |

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