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STATE STREET CORP  
Form 13F-HR  
November 13, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: SEPTEMBER 30, 2012

Check here if amendment  Amendment Number

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

|                      |                       |                   |
|----------------------|-----------------------|-------------------|
| /s/ James J. Malerba | Boston, Massachusetts | November 12, 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: 3,620  
 Form 13F Information Table Value Total: 676,544,855 (thousands)

List of Other Included Managers:

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

| NO. | FORM 13F FILE NUMBER | NAME   |
|-----|----------------------|--|
| 1   | 28-00733             | State Street Bank and Trust Company            |
| 2   | 28-11338             | SSgA Funds Management, Inc.                    |
| 3   | 28-11339             | Tuckerman Group, LLC                           |
| 4   | 28-11328             | Rexiter Capital Management LTD                 |
| 5   | 28-11326             | State Street Global Advisors LTD               |
| 6   | 28-11327             | State Street Global Advisors Ltd.              |
| 8   | 28-11330             | State Street Global Advisors, Australia        |
| 10  | 28-11332             | State Street Global Advisors (Japan) Co., Ltd. |
| 12  | 28-11331             | State Street Global Advisors Asia LTD          |
| 13  | 28-11334             | State Street Global Advisors GmbH              |
| 18  | 28-13812             | State Street Global Advisors France, S.A.      |
| 19  | 28-14459             | State Street Global Advisors Ireland Limited   |

FORM 13F INFORMATION TABLE AS OF 9/28/2012

| ISSUER                   | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS            |
|--------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|---------------------|
| ADOBE SYSTEMS INC        | Common equity shares | 00724F101 | 632540 | 19486837    | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| AGILENT TECHNOLOGIES INC | Common equity shares | 00846U101 | 505652 | 13150914    | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| ANALOG DEVICES           | Common Stock         | 032654105 | 470352 | 12001869    | SH                | DEFINED     | 1,2,5,6,8,10,12,17, |
| AON PLC                  | Common equity shares | G0408V102 | 793827 | 15181387    | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| APOLLO GROUP INC -CL A   | Common equity shares | 037604105 | 138642 | 4772345     | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| BB&T CORP                | Common equity shares | 054937107 | 961812 | 29005245    | SH                | DEFINED     | 1,2,5,6,8,10,12,17, |
| CARDINAL HEALTH INC      | Common equity shares | 14149Y108 | 668397 | 17151618    | SH                | DEFINED     | 1,2,5,6,8,10,12,17, |
| CARMAX INC               | Common               |           |        |             |                   |             |                     |

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|                           |                      |           |         |           |    |         |                     |
|---------------------------|----------------------|-----------|---------|-----------|----|---------|---------------------|
| CATERPILLAR INC           | equity shares        | 143130102 | 241772  | 8543014   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| CHUBB CORP                | Common equity shares | 149123101 | 6268439 | 72854908  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| CIENA CORP                | Common equity shares | 171232101 | 942160  | 12351210  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| COMPUWARE CORP            | Common equity shares | 171779309 | 47853   | 3518312   | SH | DEFINED | 1,2,5,6,8,12,17     |
| COMVERSE TECHNOLOGY INC   | Common equity shares | 205638109 | 58115   | 5863496   | SH | DEFINED | 1,2,5,6,8,12        |
| CONAGRA FOODS INC         | Stock                | 205862402 | 23432   | 3809672   | SH | DEFINED | 1,2,6               |
| DANAHER CORP              | Common equity shares | 205887102 | 644544  | 23361108  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| DARDEN RESTAURANTS INC    | Common equity shares | 235851102 | 1212774 | 21990459  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| DEAN FOODS CO             | Common equity shares | 237194105 | 280021  | 5022976   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| DELL INC                  | Common equity shares | 242370104 | 116813  | 7144300   | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| DONNELLEY (R R) & SONS CO | Common equity shares | 24702R101 | 613657  | 62237354  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| EATON CORP                | Stock                | 257867101 | 72638   | 6852984   | SH | DEFINED | 1,2,5,6,8,10,12     |
| DISH NETWORK CORP         | Common equity shares | 278058102 | 623652  | 13196114  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| ECOLAB INC                | Common equity shares | 25470M109 | 108905  | 3557846   | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| FIRSTENERGY CORP          | Common equity shares | 278865100 | 767214  | 11838011  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| FOOT LOCKER INC           | Common equity shares | 337932107 | 1452994 | 32947813  | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| FORD MOTOR CO             | Common equity shares | 344849104 | 159400  | 4490282   | SH | DEFINED | 1,2,5,6,8,12,17,18  |
| INTEL CORP                | Common equity shares | 345370860 | 1366064 | 138546106 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| LIFE TECHNOLOGIES CORP    | Common equity shares | 458140100 | 4704843 | 207444400 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| KELLOGG CO                | Common equity shares | 53217V109 | 349847  | 7157257   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| KROGER CO                 | Common equity shares | 487836108 | 519715  | 10060392  | SH | DEFINED | 1,2,5,6,8,10,12,17, |

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|                                    |                            |           |         |          |    |         |                     |
|------------------------------------|----------------------------|-----------|---------|----------|----|---------|---------------------|
| LEGG MASON INC                     | shares<br>Common<br>equity | 501044101 | 576432  | 24487500 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| LINEAR<br>TECHNOLOGY<br>CORP       | shares<br>Common<br>equity | 524901105 | 131206  | 5316104  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| LOWE`S COMPANIES<br>INC            | shares<br>Common<br>equity | 535678106 | 299069  | 9390051  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MANPOWERGROUP                      | shares<br>Common<br>equity | 548661107 | 1519171 | 50237246 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| MARATHON OIL<br>CORP               | shares<br>Common<br>equity | 56418H100 | 93919   | 2552234  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MARVELL<br>TECHNOLOGY<br>GROUP LTD | shares<br>Common<br>equity | 565849106 | 909894  | 30770713 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MAXIM<br>INTEGRATED<br>PRODUCTS    | shares<br>Common<br>Stock  | G5876H105 | 80922   | 8844429  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MCDONALD`S CORP                    | Common<br>equity<br>shares | 57772K101 | 153168  | 5753813  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MEDTRONIC INC                      | Common<br>equity<br>shares | 580135101 | 4502003 | 49068131 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MICROCHIP<br>TECHNOLOGY INC        | Common<br>equity<br>shares | 585055106 | 1969735 | 45680241 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MONSANTO CO                        | Common<br>equity<br>shares | 595017104 | 256233  | 7826255  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MOTOROLA<br>SOLUTIONS INC          | Common<br>equity<br>shares | 61166W101 | 2028641 | 22287898 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| NEW YORK CMNTY<br>BANCORP INC      | Common<br>equity<br>shares | 620076307 | 575560  | 11386190 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| NEW YORK TIMES<br>CO -CL A         | Common<br>equity<br>shares | 649445103 | 249869  | 17646191 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| NORTHROP<br>GRUMMAN CORP           | Common<br>equity<br>shares | 650111107 | 44773   | 4587427  | SH | DEFINED | 1,2,5,6,8,12        |
| NVIDIA CORP                        | Common<br>equity<br>shares | 666807102 | 1897479 | 28563496 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| OLD REPUBLIC INTL<br>CORP          | Common<br>equity<br>shares | 67066G104 | 332017  | 24889110 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| OMNICARE INC                       | Common<br>equity<br>shares | 680223104 | 216805  | 23312306 | SH | DEFINED | 1,2,5,6,8,10,12     |
| PATTERSON<br>COMPANIES INC         | Common<br>equity<br>shares | 681904108 | 134386  | 3955889  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| PEPCO HOLDINGS<br>INC              | Common<br>equity<br>shares | 703395103 | 133017  | 3884700  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| PETSMART INC                       | Common<br>equity<br>shares | 713291102 | 229071  | 12120035 | SH | DEFINED | 1,2,5,6,8,10,12,17, |

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|                              |                      |           |         |          |    |         |                     |
|------------------------------|----------------------|-----------|---------|----------|----|---------|---------------------|
|                              | equity shares        | 716768106 | 262911  | 3811441  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| PIONEER NATURAL RESOURCES CO | Common equity shares | 723787107 | 607107  | 5815219  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| RADIAN GROUP INC             | Common equity shares | 750236101 | 11594   | 2671338  | SH | DEFINED | 1,2,5,6,8           |
| RENAISSANCERE HOLDINGS LTD   | Common equity shares | G7496G103 | 85126   | 1104948  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| REPUBLIC SERVICES INC        | Common equity shares | 760759100 | 338589  | 12307725 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| ROSS STORES INC              | Common equity shares | 778296103 | 574536  | 8893721  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| SANDISK CORP                 | Common equity shares | 80004C101 | 409223  | 9422553  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| SCANA CORP                   | Common equity shares | 80589M102 | 317038  | 6567998  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| SPX CORP                     | Common equity shares | 784635104 | 103040  | 1575261  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| SYNOPSYS INC                 | Common equity shares | 871607107 | 173173  | 5244531  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| TCF FINANCIAL CORP           | Common equity shares | 872275102 | 124201  | 10402106 | SH | DEFINED | 1,2,5,6,8,12        |
| TELEPHONE & DATA SYSTEMS INC | Common equity shares | 879433829 | 152103  | 5939232  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| 3M CO                        | Common equity shares | 88579Y101 | 4780372 | 51724416 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| ABBOTT LABORATORIES          | Common equity shares | 002824100 | 4341565 | 63324973 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| ACCENTURE PLC                | Common equity shares | G1151C101 | 1710622 | 24427236 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AES CORP                     | Common equity shares | 00130H105 | 347678  | 31693575 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AMERICAN INTERNATIONAL GROUP | Common equity shares | 026874784 | 1375460 | 41947592 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| ANADARKO PETROLEUM CORP      | Common equity shares | 032511107 | 1527266 | 21842911 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| ARCHER-DANIELS-MIDLAND CO    | Common equity shares | 039483102 | 857487  | 31548586 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AUTOZONE INC                 | Common equity shares | 053332102 | 619645  | 1676187  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BALL CORP                    | Common equity shares | 058498106 | 281536  | 6654191  | SH | DEFINED | 1,2,5,6,8,10,12,18  |

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|                                 |                                    |           |         |           |    |         |                       |
|---------------------------------|------------------------------------|-----------|---------|-----------|----|---------|-----------------------|
| BANK OF AMERICA<br>CORP         | Common<br>equity<br>shares         | 060505104 | 3823506 | 433013976 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| BANK OF NEW YORK<br>MELLON CORP | Common<br>equity<br>shares         | 064058100 | 1082032 | 47835023  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| BED BATH &<br>BEYOND INC        | Common<br>equity<br>shares         | 075896100 | 623326  | 9893874   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| BOEING CO                       | Common<br>equity<br>shares         | 097023105 | 2224043 | 31945424  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| BOSTON<br>PROPERTIES INC        | Real Estate<br>Investment<br>Trust | 101121101 | 851965  | 7702431   | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| CABLEVISION SYS<br>CORP -CL A   | Common<br>equity<br>shares         | 12686C109 | 144624  | 9124593   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| CAREER<br>EDUCATION CORP        | Common<br>equity<br>shares         | 141665109 | 4273    | 1133184   | SH | DEFINED | 1,2,5,6,8             |
| CINCINNATI<br>FINANCIAL CORP    | Common<br>equity<br>shares         | 172062101 | 413352  | 10909180  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| CITIGROUP INC                   | Common<br>equity<br>shares         | 172967424 | 3798484 | 116090728 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| CLOROX CO/DE                    | Common<br>equity<br>shares         | 189054109 | 578859  | 8034091   | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| COACH INC                       | Common<br>equity<br>shares         | 189754104 | 605255  | 10804337  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| COMPUTER<br>SCIENCES CORP       | Common<br>equity<br>shares         | 205363104 | 197942  | 6145230   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| CONVERGYS CORP                  | Common<br>equity<br>shares         | 212485106 | 64880   | 4140480   | SH | DEFINED | 1,2,5,6,8,12          |
| DISNEY (WALT) CO                | Common<br>equity<br>shares         | 254687106 | 3978143 | 76092981  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| DST SYSTEMS INC                 | Common<br>equity<br>shares         | 233326107 | 52330   | 925106    | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| DTE ENERGY CO                   | Common<br>equity<br>shares         | 233331107 | 529457  | 8832905   | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| DUN & BRADSTREET<br>CORP        | Common<br>equity<br>shares         | 26483E100 | 161625  | 2029912   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| EVEREST RE GROUP<br>LTD         | Common<br>equity<br>shares         | G3223R108 | 198868  | 1859295   | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| EXPRESS SCRIPTS<br>HOLDING CO   | Common<br>equity<br>shares         | 30219G108 | 1957978 | 31242739  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| FIRST HORIZON<br>NATIONAL CORP  | Common<br>equity<br>shares         | 320517105 | 157625  | 16368181  | SH | DEFINED | 1,2,5,6,8,10,12       |
| FLEXTRONICS<br>INTERNATIONAL    | Common<br>equity                   |           |         |           |    |         |                       |

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|                                   |                                    |           |         |           |    |         |                     |
|-----------------------------------|------------------------------------|-----------|---------|-----------|----|---------|---------------------|
| FLUOR CORP                        | shares<br>Common<br>equity         | Y2573F102 | 44571   | 7427767   | SH | DEFINED | 1,2,5,8,10,12,18    |
| BEAM INC                          | shares<br>Common<br>Stock          | 343412102 | 371710  | 6604574   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| GENUINE PARTS CO                  | Common<br>equity<br>shares         | 073730103 | 370792  | 6444017   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| GOLDMAN SACHS<br>GROUP INC        | Common<br>equity<br>shares         | 372460105 | 529575  | 8677315   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| HARTFORD<br>FINANCIAL<br>SERVICES | Common<br>equity<br>shares         | 38141G104 | 2135237 | 18782880  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| HEALTH<br>MANAGEMENT<br>ASSOC     | Common<br>equity<br>shares         | 416515104 | 501492  | 25796526  | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| HERSHEY CO                        | Common<br>equity<br>shares         | 421933102 | 61415   | 7320165   | SH | DEFINED | 1,2,5,6,8,12,18     |
| HOME DEPOT INC                    | Common<br>equity<br>shares         | 427866108 | 517379  | 7298376   | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| HOST HOTELS &<br>RESORTS INC      | Real Estate<br>Investment<br>Trust | 437076102 | 3905700 | 64695935  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| ILLINOIS TOOL<br>WORKS            | Common<br>equity<br>shares         | 44107P104 | 581115  | 36206859  | SH | DEFINED | 1,2,3,5,6,8,10,12,1 |
| INTL FLAVORS &<br>FRAGRANCES      | Common<br>equity<br>shares         | 452308109 | 1133556 | 19060946  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| INTUIT INC                        | Common<br>equity<br>shares         | 459506101 | 214987  | 3608144   | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| ISTAR FINANCIAL<br>INC            | Real Estate<br>Investment<br>Trust | 461202103 | 694600  | 11796865  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| JABIL CIRCUIT INC                 | Common<br>equity<br>shares         | 45031U101 | 14132   | 1706693   | SH | DEFINED | 1,2,5,6,8           |
| JOHNSON<br>CONTROLS INC           | Common<br>equity<br>shares         | 466313103 | 128856  | 6883076   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| JONES GROUP INC                   | Common<br>equity<br>shares         | 478366107 | 696968  | 25436941  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| JPMORGAN CHASE &<br>CO            | Common<br>equity<br>shares         | 48020T101 | 23279   | 1808601   | SH | DEFINED | 1,2,5,6,8,17        |
| LABORATORY CP OF<br>AMER HLDGS    | Common<br>equity<br>shares         | 46625H100 | 6512029 | 160870146 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| LAUDER (ESTEE)<br>COS INC -CL A   | Common<br>equity<br>shares         | 50540R409 | 355488  | 3844430   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| LILLY (ELI) & CO                  | Common<br>equity<br>shares         | 518439104 | 586877  | 9531790   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| LIMITED BRANDS<br>INC             | Common<br>equity<br>shares         | 532457108 | 2043905 | 43111263  | SH | DEFINED | 1,2,5,6,8,10,12,17, |

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|                                  |                                    |           |         |          |    |         |                     |
|----------------------------------|------------------------------------|-----------|---------|----------|----|---------|---------------------|
| MCCORMICK & CO<br>INC            | shares<br>Common<br>equity         | 532716107 | 468727  | 9515290  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MOODY`S CORP                     | shares<br>Common<br>equity         | 579780206 | 448393  | 7227526  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AFLAC INC                        | shares<br>Common<br>equity         | 615369105 | 341480  | 7730841  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AIR PRODUCTS &<br>CHEMICALS INC  | shares<br>Common<br>equity         | 001055102 | 1058816 | 22113926 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AMERICAN EXPRESS<br>CO           | shares<br>Common<br>equity         | 009158106 | 892815  | 10795821 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AMERISOURCEBERGEN<br>CORP        | shares<br>Common<br>equity         | 025816109 | 2574182 | 45272226 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AMGEN INC                        | shares<br>Common<br>equity         | 03073E105 | 399891  | 10330449 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| APACHE CORP                      | shares<br>Common<br>equity         | 031162100 | 2594847 | 30773780 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| APARTMENT<br>INVST & MGMT CO     | Real Estate<br>Investment<br>Trust | 037411105 | 1435883 | 16605417 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AVERY DENNISON<br>CORP           | shares<br>Common<br>equity         | 03748R101 | 184258  | 7089628  | SH | DEFINED | 1,2,3,5,6,8,10,12   |
| AVON PRODUCTS                    | shares<br>Common<br>equity         | 053611109 | 135320  | 4252715  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BIOGEN IDEC INC                  | shares<br>Common<br>equity         | 054303102 | 572230  | 35875900 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BLOCK H & R INC                  | shares<br>Common<br>equity         | 09062X103 | 1467577 | 9834294  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BMC SOFTWARE INC                 | shares<br>Common<br>Stock          | 093671105 | 193545  | 11167928 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BRINKER INTL INC                 | shares<br>Common<br>equity         | 055921100 | 260307  | 6274010  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AVIS BUDGET<br>GROUP INC         | shares<br>Common<br>Stock          | 109641100 | 78249   | 2216791  | SH | DEFINED | 1,2,5,6,8,12,17,18  |
| CA INC                           | shares<br>Common<br>equity         | 053774105 | 31884   | 2072879  | SH | DEFINED | 1,2,5,6,8,12,17     |
| CAMERON<br>INTERNATIONAL<br>CORP | shares<br>Common<br>equity         | 12673P105 | 401250  | 15573539 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| CSX CORP                         | shares<br>Common<br>equity         | 13342B105 | 608724  | 10856545 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| D R HORTON INC                   | shares<br>Common<br>equity         | 126408103 | 840652  | 40513429 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| DOVER CORP                       | shares<br>Common<br>equity         | 23331A109 | 284485  | 13783403 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
|                                  | shares                             | 260003108 | 571806  | 9611781  | SH | DEFINED | 1,2,5,6,8,10,12,18  |



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|                             |                              |           |         |           |    |         |                       |
|-----------------------------|------------------------------|-----------|---------|-----------|----|---------|-----------------------|
| DOW CHEMICAL                | Common equity shares         | 260543103 | 1409691 | 48677355  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| DUKE REALTY CORP            | Real Estate Investment Trust | 264411505 | 182234  | 12396802  | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| EMERSON ELECTRIC CO         | Common equity shares         | 291011104 | 1527619 | 31647251  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| EQUITY RESIDENTIAL          | Real Estate Investment Trust | 29476L107 | 885511  | 15391970  | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| EXPEDITORS INTL WASH INC    | Common equity shares         | 302130109 | 295487  | 8126470   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| FRANKLIN RESOURCES INC      | Common equity shares         | 354613101 | 764736  | 6114286   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| GENERAL ELECTRIC CO         | Common equity shares         | 369604103 | 9256393 | 407591285 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| GENERAL MILLS INC           | Common equity shares         | 370334104 | 1652182 | 41459892  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HASBRO INC                  | Common Stock                 | 418056107 | 170878  | 4476754   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| HONEYWELL INTERNATIONAL INC | Common equity shares         | 438516106 | 4457377 | 74600387  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| INTERPUBLIC GROUP OF COS    | Common equity shares         | 460690100 | 195219  | 17555684  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| LENNAR CORP                 | Common equity shares         | 526057104 | 261091  | 7509216   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| LEVEL 3 COMMUNICATIONS INC  | Common Stock                 | 52729N308 | 59382   | 2585243   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| LSI CORP                    | Common equity shares         | 502161102 | 199935  | 28934779  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| MERCK & CO                  | Common equity shares         | 58933Y105 | 5862181 | 129981679 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| MOHAWK INDUSTRIES INC       | Common equity shares         | 608190104 | 216786  | 2709238   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| MORGAN STANLEY              | Common equity shares         | 617446448 | 2983119 | 178202852 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| ADVANCED MICRO DEVICES      | Common equity shares         | 007903107 | 111630  | 33127323  | SH | DEFINED | 1,2,5,6,8,10,12,18,19 |
| AMAZON.COM INC              | Common equity shares         | 023135106 | 3481398 | 13689056  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| AMEREN CORP                 | Common equity shares         | 023608102 | 413210  | 12647843  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| AVALONBAY COMMUNITIES INC   | Real Estate Investment Trust | 053484101 | 671486  | 4937691   | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |

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|                            |                                     |           |          |           |    |                             |
|----------------------------|-------------------------------------|-----------|----------|-----------|----|-----------------------------|
| BARD (C.R.) INC            | Common equity shares                | 067383109 | 388450   | 3711817   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| BECTON DICKINSON & CO      | Common equity shares                | 075887109 | 1029786  | 13108193  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| BOSTON SCIENTIFIC CORP     | Common equity shares                | 101137107 | 339346   | 59119142  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| BRUNSWICK CORP             | Common equity shares                | 117043109 | 45891    | 2027737   | SH | DEFINED 1,2,5,6,8           |
| CAMPBELL SOUP CO           | Common equity shares                | 134429109 | 280845   | 8065488   | SH | DEFINED 1,2,5,6,8,10,12,17, |
| CARNIVAL CORP/ PLC (USA)   | Composition of more than 1 security | 143658300 | 662197   | 18171994  | SH | DEFINED 1,2,5,6,8,10,12,18, |
| CHEVRON CORP               | Common equity shares                | 166764100 | 12081714 | 103652252 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| CHICOS FAS INC             | Common equity shares                | 168615102 | 95412    | 5268422   | SH | DEFINED 1,2,5,6,8,12,17     |
| COMCAST CORP               | Common equity shares                | 20030N101 | 3445354  | 96320058  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| CONSOLIDATED EDISON INC    | Common equity shares                | 209115104 | 1073868  | 17930442  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| DEERE & CO                 | Common equity shares                | 244199105 | 1202476  | 14577318  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| DU PONT (E I) DE NEMOURS   | Common equity shares                | 263534109 | 2215581  | 44073653  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| EDISON INTERNATIONAL       | Common equity shares                | 281020107 | 1471046  | 32196120  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| ENCANA CORP                | Common equity shares                | 292505104 | 327      | 14920     | SH | DEFINED 1,18                |
| FIFTH THIRD BANCORP        | Common equity shares                | 316773100 | 651397   | 41998272  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| NEXTERA ENERGY INC         | Common equity shares                | 65339F101 | 1433163  | 20377670  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| FREEMPORT-MCMORAN COP&GOLD | Common equity shares                | 35671D857 | 1724397  | 43567325  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| GANNETT CO                 | Common equity shares                | 364730101 | 148598   | 8371682   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| GENERAL DYNAMICS CORP      | Common equity shares                | 369550108 | 984394   | 14888000  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| GENERAL GROWTH PPTYS INC   | Real Estate Investment Trust        | 370023103 | 257476   | 13217371  | SH | DEFINED 1,2,3,5,6,8,10,12,1 |
| HARLEY-DAVIDSON INC        | Common equity                       |           |          |           |    |                             |

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|                                |                                    |           |          |          |    |         |                      |
|--------------------------------|------------------------------------|-----------|----------|----------|----|---------|----------------------|
| HEALTH NET INC                 | shares<br>Common<br>equity         | 412822108 | 367712   | 8678695  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| HOSPIRA INC                    | shares<br>Common<br>equity         | 42222G108 | 49139    | 2183040  | SH | DEFINED | 1,2,5,6,8,10,12      |
| INTL BUSINESS<br>MACHINES CORP | shares<br>Common<br>equity         | 441060100 | 223508   | 6809830  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| JDS UNIPHASE CORP              | shares<br>Common<br>equity         | 459200101 | 12842040 | 61904320 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| JUNIPER NETWORKS<br>INC        | shares<br>Common<br>Stock          | 46612J507 | 96688    | 7806827  | SH | DEFINED | 1,2,5,6,8,10,12      |
| KIMCO REALTY<br>CORP           | Real Estate<br>Investment<br>Trust | 48203R104 | 349303   | 20415320 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| KLA-TENCOR CORP                | Common<br>equity<br>shares         | 49446R109 | 432603   | 21342368 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| LEGGETT & PLATT<br>INC         | Common<br>equity<br>shares         | 482480100 | 323135   | 6773813  | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| LEXMARK INTL INC<br>-CL A      | Common<br>equity<br>shares         | 524660107 | 465438   | 18579678 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| LIBERTY PROPERTY<br>TRUST      | Real Estate<br>Investment<br>Trust | 529771107 | 46204    | 2076461  | SH | DEFINED | 1,2,5,6,8,10,12      |
| MICRON<br>TECHNOLOGY INC       | Common<br>Stock                    | 531172104 | 185079   | 5107168  | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| PUBLIC STORAGE                 | Real Estate<br>Investment<br>Trust | 595112103 | 233130   | 38951895 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| TYSON FOODS INC<br>-CL A       | Common<br>equity<br>shares         | 74460D109 | 1040370  | 7475472  | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| VARIAN MEDICAL<br>SYSTEMS INC  | Common<br>equity<br>shares         | 902494103 | 207539   | 12955149 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| VERISIGN INC                   | Common<br>equity<br>shares         | 92220P105 | 268521   | 4451775  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| VORNADO REALTY<br>TRUST        | Real Estate<br>Investment<br>Trust | 92343E102 | 317960   | 6530440  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| WASHINGTON POST<br>-CL B       | Common<br>equity<br>shares         | 929042109 | 727625   | 8977395  | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| WEATHERFORD<br>INTERNATIONAL   | Common<br>equity<br>shares         | 939640108 | 70543    | 194311   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| WHOLE FOODS<br>MARKET INC      | Common<br>equity<br>shares         | H27013103 | 86354    | 6810035  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| WISCONSIN ENERGY<br>CORP       | Common<br>equity<br>shares         | 966837106 | 685315   | 7036028  | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| ALTERA CORP                    | Common<br>equity<br>shares         | 976657106 | 437145   | 11604538 | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
|                                | shares                             | 021441100 | 419620   | 12347299 | SH | DEFINED | 1,2,5,6,8,10,12,18   |

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|                              |                      |           |         |          |    |         |                     |
|------------------------------|----------------------|-----------|---------|----------|----|---------|---------------------|
| ALTRIA GROUP INC             | Common equity shares | 02209S103 | 2834399 | 84888039 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| HESS CORP                    | Common equity shares | 42809H107 | 716007  | 13328549 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AMERICAN AXLE & MFG HOLDINGS | Common equity shares | 024061103 | 13261   | 1176643  | SH | DEFINED | 1,2,6,8             |
| AMERN EAGLE OUTFITTERS INC   | Common equity shares | 02553E106 | 116158  | 5510316  | SH | DEFINED | 1,2,5,6,8,10,12     |
| WELLPOINT INC                | Common equity shares | 94973V107 | 754080  | 12999242 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AVNET INC                    | Common equity shares | 053807103 | 141522  | 4865087  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| BARNES & NOBLE INC           | Common equity shares | 067774109 | 23631   | 1848913  | SH | DEFINED | 1,2,5,6,8,12        |
| CAPITAL ONE FINANCIAL CORP   | Common equity shares | 14040H105 | 1280650 | 22463519 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| CHARLES RIVER LABS INTL INC  | Common equity shares | 159864107 | 51318   | 1295852  | SH | DEFINED | 1,2,5,6,8,10,12,17, |

| ISSUER                   | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS             |
|--------------------------|----------------------|-----------|---------|-------------|-------------------|-------------|----------------------|
| CIGNA CORP               | Common equity shares | 125509109 | 646208  | 13699656    | SH                | DEFINED     | 1,2,5,6,8,10,12,18,1 |
| CON-WAY INC              | Common equity shares | 205944101 | 39091   | 1428351     | SH                | DEFINED     | 1,2,5,6,8,12         |
| COVENTRY HEALTH CARE INC | Common equity shares | 222862104 | 230408  | 5526545     | SH                | DEFINED     | 1,2,5,6,8,10,12,18   |
| DORAL FINANCIAL CORP     | Common equity shares | 25811P886 | 1813    | 1928359     | SH                | DEFINED     | 1,2,6                |
| EXELON CORP              | Common equity shares | 30161N101 | 1882835 | 52918460    | SH                | DEFINED     | 1,2,5,6,8,10,12,17,1 |
| KIMBERLY-CLARK CORP      | Common equity shares | 494368103 | 1555920 | 18138414    | SH                | DEFINED     | 1,2,5,6,8,10,12,17,1 |
| TORONTO DOMINION BANK    | Common equity shares | 891160509 | 1686    | 20234       | SH                | DEFINED     | 1,10                 |
| AETNA INC                | Common equity shares | 00817Y108 | 932979  | 23560116    | SH                | DEFINED     | 1,2,5,6,8,10,12,18   |
| ALLSTATE CORP            | Common               |           |         |             |                   |             |                      |

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|                             |                                       |           |         |           |    |         |                               |
|-----------------------------|---------------------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| APPLIED MATERIALS INC       | equity shares<br>Common equity shares | 020002101 | 774957  | 19564631  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| BAKER HUGHES INC            | Common equity shares                  | 038222105 | 584791  | 52376623  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CADENCE DESIGN SYSTEMS INC  | Common equity shares                  | 057224107 | 830167  | 18354560  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CORNING INC                 | Common equity shares                  | 127387108 | 102244  | 7947556   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CVS CAREMARK CORP           | Common equity shares                  | 219350105 | 848749  | 64543706  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| DIRECTV                     | Common equity shares                  | 126650100 | 2518310 | 52009691  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ENERGIZER HOLDINGS INC      | Common equity shares                  | 25490A309 | 1557478 | 29688819  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EQUIFAX INC                 | Common equity shares                  | 29266R108 | 151199  | 2026709   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FISERV INC                  | Common equity shares                  | 294429105 | 247698  | 5317665   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| HALLIBURTON CO              | Common equity shares                  | 337738108 | 433935  | 5861610   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| HUNTINGTON BANCSHARES       | Common equity shares                  | 406216101 | 1303305 | 38685249  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| INTL GAME TECHNOLOGY        | Common equity shares                  | 446150104 | 288124  | 41756589  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ITT CORP                    | Common equity shares                  | 459902102 | 145235  | 11095167  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| LIBERTY GLOBAL INC          | Common equity shares                  | 450911201 | 84016   | 4169870   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 19         |
| FIFTH & PACIFIC COS INC     | Common equity shares                  | 530555101 | 293673  | 4834135   | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18        |
| MICROSOFT CORP              | Common equity shares                  | 316645100 | 25922   | 2028234   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| ALCOA INC                   | Common equity shares                  | 594918104 | 9475014 | 318167120 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| FIDELITY NATIONAL INFO SVCS | Common equity shares                  | 013817101 | 550767  | 62233392  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| COSTCO WHOLESALE CORP       | Common equity shares                  | 31620M106 | 380701  | 12194121  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| DOMINION RESOURCES INC      | Common equity shares                  | 22160K105 | 1735344 | 17331802  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
|                             | shares                                | 25746U109 | 1472927 | 27822378  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |

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|                                  |                            |           |          |           |    |         |                              |
|----------------------------------|----------------------------|-----------|----------|-----------|----|---------|------------------------------|
| ELECTRONIC ARTS<br>INC           | Common<br>equity<br>shares | 285512109 | 153794   | 12118927  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| FEDEX CORP                       | Common<br>equity<br>shares | 31428X106 | 968280   | 11442693  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| HARMAN<br>INTERNATIONAL<br>INDS  | Common<br>equity<br>shares | 413086109 | 113529   | 2459536   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17    |
| HEWLETT-PACKARD<br>CO            | Common<br>equity<br>shares | 428236103 | 1785438  | 104656083 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| HILL-ROM<br>HOLDINGS INC         | Common<br>equity<br>shares | 431475102 | 47094    | 1620486   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17        |
| INTL PAPER CO                    | Common<br>equity<br>shares | 460146103 | 1145732  | 31545724  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| MONDELEZ<br>INTERNATIONAL<br>INC | Common<br>equity<br>shares | 609207105 | 3653147  | 88347092  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| LINCOLN NATIONAL<br>CORP         | Common<br>equity<br>shares | 534187109 | 280511   | 11596438  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| MARSH &<br>MCLENNAN COS          | Common<br>equity<br>shares | 571748102 | 745100   | 21959564  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| METLIFE INC                      | Common<br>equity<br>shares | 59156R108 | 1501616  | 43575712  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 1 |
| ALLEGHENY<br>TECHNOLOGIES<br>INC | Common<br>equity<br>shares | 01741R102 | 168841   | 5292881   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| ALLERGAN INC                     | Common<br>equity<br>shares | 018490102 | 1099908  | 12010366  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| AMERICAN<br>ELECTRIC POWER<br>CO | Common<br>equity<br>shares | 025537101 | 1071160  | 24377807  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| APPLE INC                        | Common<br>equity<br>shares | 037833100 | 24553051 | 36796828  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| ASHLAND INC                      | Common<br>equity<br>shares | 044209104 | 149493   | 2087876   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18        |
| AUTODESK INC                     | Common<br>equity<br>shares | 052769106 | 326301   | 9778222   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| AUTOMATIC DATA<br>PROCESSING     | Common<br>equity<br>shares | 053015103 | 1275617  | 21745875  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| AUTONATION INC                   | Common<br>equity<br>shares | 05329W102 | 75990    | 1740012   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| BEMIS CO INC                     | Common<br>equity<br>shares | 081437105 | 305613   | 9711284   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12        |
| BEST BUY CO INC                  | Common<br>equity<br>shares | 086516101 | 198751   | 11561807  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| BIG LOTS INC                     | Common<br>equity           |           |          |           |    |         |                              |

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|                                    |                            |           |         |           |    |         |                               |
|------------------------------------|----------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| OFFICEMAX INC                      | shares<br>Common<br>equity | 089302103 | 76075   | 2571960   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| BRISTOL-MYERS<br>SQUIBB CO         | shares<br>Common<br>equity | 67622P101 | 21851   | 2797471   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| BROADCOM CORP                      | shares<br>Common<br>equity | 110122108 | 2201900 | 65241139  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| BROWN-FORMAN<br>-CL B              | shares<br>Common<br>equity | 111320107 | 703560  | 20345953  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CENTERPOINT<br>ENERGY INC          | shares<br>Common<br>equity | 115637209 | 467598  | 7166177   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CENTURYLINK INC                    | shares<br>Common<br>equity | 15189T107 | 477125  | 22400599  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CINTAS CORP                        | shares<br>Common<br>equity | 156700106 | 1402681 | 34719783  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CISCO SYSTEMS INC                  | shares<br>Common<br>equity | 172908105 | 263370  | 6353892   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FRONTIER<br>COMMUNICATIONS<br>CORP | shares<br>Common<br>equity | 17275R102 | 4422778 | 231680187 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| CITRIX SYSTEMS<br>INC              | Stock<br>Common<br>equity  | 35906A108 | 204805  | 41798747  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CMS ENERGY CORP                    | shares<br>Common<br>equity | 177376100 | 605413  | 7906533   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COCA-COLA CO                       | shares<br>Common<br>equity | 125896100 | 307375  | 13052224  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| COLGATE-<br>PALMOLIVE CO           | shares<br>Common<br>equity | 191216100 | 6484882 | 170969867 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COMERICA INC                       | shares<br>Common<br>equity | 194162103 | 3832216 | 35741583  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CONOCOPHILLIPS                     | shares<br>Common<br>equity | 200340107 | 287333  | 9253876   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| COOPER<br>INDUSTRIES PLC           | shares<br>Common<br>equity | 20825C104 | 2900789 | 50730843  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COOPER TIRE &<br>RUBBER CO         | shares<br>Common<br>equity | G24140108 | 440584  | 5869549   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MOLSON COORS<br>BREWING CO         | shares<br>Common<br>equity | 216831107 | 28646   | 1493436   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| CRANE CO                           | shares<br>Common<br>equity | 60871R209 | 288260  | 6398351   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CUMMINS INC                        | shares<br>Common<br>equity | 224399105 | 50290   | 1259301   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| DELUXE CORP                        | shares<br>Common<br>equity | 231021106 | 1233658 | 13378865  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |

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|                           |                      |           |          |           |    |         |                               |
|---------------------------|----------------------|-----------|----------|-----------|----|---------|-------------------------------|
|                           | equity shares        | 248019101 | 57834    | 1892453   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18     |
| DEVON ENERGY CORP         | Common equity shares |           |          |           |    |         |                               |
| DILLARDS INC -CL A        | Common equity shares | 25179M103 | 979623   | 16191924  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| DUKE ENERGY CORP          | Common equity shares | 254067101 | 36247    | 501208    | SH | DEFINED | 1, 2, 5, 6, 8, 17             |
| DYNEGY INC                | Common equity shares | 26441C204 | 2779900  | 42899798  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| E TRADE FINANCIAL CORP    | Common Stock         | 26817R108 | 6        | 16835     | SH | DEFINED | 1                             |
| EASTMAN CHEMICAL CO       | Common equity shares | 269246401 | 79171    | 8986358   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| EBAY INC                  | Common equity shares | 277432100 | 367335   | 6443472   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EMC CORP/MA               | Common equity shares | 278642103 | 2334769  | 48229124  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ENTERGY CORP              | Common equity shares | 268648102 | 2376585  | 87150195  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EOG RESOURCES INC         | Common equity shares | 29364G103 | 623899   | 9002866   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EXXON MOBIL CORP          | Common equity shares | 26875P101 | 1332657  | 11893386  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FAMILY DOLLAR STORES      | Common equity shares | 30231G102 | 17349724 | 189718154 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| MACY`S INC                | Common equity shares | 307000109 | 331716   | 5003301   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FEDERATED INVESTORS INC   | Common equity shares | 55616P104 | 616009   | 16374608  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| FOREST LABORATORIES -CL A | Common equity shares | 314211103 | 70565    | 3410751   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| GAP INC                   | Common equity shares | 345838106 | 357512   | 10039809  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| GILEAD SCIENCES INC       | Common equity shares | 364760108 | 428741   | 11982544  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| GOODYEAR TIRE & RUBBER CO | Common equity shares | 375558103 | 1928495  | 29074167  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| GRAINGER (W W) INC        | Common equity shares | 382550101 | 120938   | 9921656   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| HEINZ (H J) CO            | Common equity shares | 384802104 | 573682   | 2753127   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| HUMANA INC                | Common equity shares | 423074103 | 723830   | 12937020  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |



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|                            |  |           |          |           |    |         |                               |
|----------------------------|--|-----------|----------|-----------|----|---------|-------------------------------|
| INGERSOLL-RAND<br>PLC      | equity<br>shares<br>Common<br>equity<br>shares | 444859102 | 444293   | 6333590   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| JANUS CAPITAL<br>GROUP INC | Common<br>equity<br>shares                     | G47791101 | 503531   | 11234698  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| JOHNSON &<br>JOHNSON       | Common<br>equity<br>shares                     | 47102X105 | 51441    | 5449354   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| KB HOME                    | Common<br>equity<br>shares                     | 478160104 | 10150842 | 147305841 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| KEYCORP                    | Common<br>equity<br>shares                     | 48666K109 | 35939    | 2504595   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| KOHL`S CORP                | Common<br>equity<br>shares                     | 493267108 | 430205   | 49222307  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOCKHEED MARTIN<br>CORP    | Common<br>equity<br>shares                     | 500255104 | 540872   | 10559721  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOEWS CORP                 | Common<br>equity<br>shares                     | 539830109 | 5816044  | 62283607  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOUISIANA-PACIFIC<br>CORP  | Common<br>equity<br>shares                     | 540424108 | 526608   | 12762987  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| M & T BANK CORP            | Common<br>equity<br>shares                     | 546347105 | 59368    | 4749114   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| MARRIOTT INTL INC          | Common<br>equity<br>shares                     | 55261F104 | 543287   | 5709072   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MASCO CORP                 | Common<br>equity<br>shares                     | 571903202 | 421250   | 10773600  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MATTEL INC                 | Common<br>equity<br>shares                     | 574599106 | 267208   | 17754189  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MBIA INC                   | Stock<br>Common<br>equity<br>shares            | 577081102 | 471863   | 13299643  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MCGRAW-HILL<br>COMPANIES   | Common<br>equity<br>shares                     | 55262C100 | 21503    | 2122895   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| MCKESSON CORP              | Common<br>equity<br>shares                     | 580645109 | 714839   | 13094753  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MEADWESTVACO<br>CORP       | Common<br>equity<br>shares                     | 58155Q103 | 891322   | 10360422  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| MEREDITH CORP              | Common<br>equity<br>shares                     | 583334107 | 236631   | 7732786   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MGIC INVESTMENT<br>CORP/WI | Common<br>equity<br>shares                     | 589433101 | 46027    | 1314553   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18         |
| MOLEX INC                  | Common<br>equity<br>shares                     | 552848103 | 5801     | 3792025   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| MONSTER                    | Common<br>equity<br>shares                     | 608554101 | 126937   | 4830436   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |

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|                  |        |           |         |           |    |         |                               |
|------------------|--------|-----------|---------|-----------|----|---------|-------------------------------|
| WORLDWIDE INC    | Stock  | 611742107 | 31990   | 4364326   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| MYLAN INC        | Common |           |         |           |    |         |                               |
|                  | Stock  | 628530107 | 404945  | 16596349  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NABORS           | Common |           |         |           |    |         |                               |
| INDUSTRIES LTD   | equity |           |         |           |    |         |                               |
|                  | shares | G6359F103 | 198306  | 14134683  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NAVISTAR         |        |           |         |           |    |         |                               |
| INTERNATIONAL    | Common |           |         |           |    |         |                               |
| CORP             | Stock  | 63934E108 | 19615   | 930099    | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| NCR CORP         | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 62886E108 | 102698  | 4405564   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17         |
| NETAPP INC       | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 64110D104 | 482179  | 14664914  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NEWELL           | Common |           |         |           |    |         |                               |
| RUBBERMAID INC   | equity |           |         |           |    |         |                               |
|                  | shares | 651229106 | 222743  | 11667890  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NEWMONT MINING   | Common |           |         |           |    |         |                               |
| CORP             | equity |           |         |           |    |         |                               |
|                  | shares | 651639106 | 1372760 | 24509305  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| NIKE INC         | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 654106103 | 1291216 | 13604686  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| NISOURCE INC     | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 65473P105 | 371600  | 14584034  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| NOBLE CORP       | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | H5833N103 | 323721  | 9047641   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NORDSTROM INC    | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 655664100 | 339971  | 6161039   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NORFOLK          | Common |           |         |           |    |         |                               |
| SOUTHERN CORP    | equity |           |         |           |    |         |                               |
|                  | shares | 655844108 | 818651  | 12865640  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NORTHERN TRUST   | Common |           |         |           |    |         |                               |
| CORP             | equity |           |         |           |    |         |                               |
|                  | shares | 665859104 | 473290  | 10196959  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| NUCOR CORP       | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 670346105 | 724160  | 18927231  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| OCCIDENTAL       | Common |           |         |           |    |         |                               |
| PETROLEUM CORP   | equity |           |         |           |    |         |                               |
|                  | shares | 674599105 | 2911197 | 33827471  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| OFFICE DEPOT INC | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 676220106 | 35472   | 13855549  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| OMNICOM GROUP    | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 681919106 | 515061  | 9989468   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ORACLE CORP      | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 68389X105 | 4823822 | 153185826 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PACCAR INC       | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 693718108 | 524207  | 13097185  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PALL CORP        | Common |           |         |           |    |         |                               |
|                  | equity |           |         |           |    |         |                               |
|                  | shares | 696429307 | 283694  | 4468352   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PARAMETRIC       | Common |           |         |           |    |         |                               |
| TECHNOLOGY       | equity |           |         |           |    |         |                               |

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|                                   |                                       |           |         |           |    |         |                               |
|-----------------------------------|---------------------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| CORP<br>PARKER-HANNIFIN<br>CORP   | shares<br>Common<br>equity<br>shares  | 699173209 | 87146   | 3997517   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| PAYCHEX INC                       | Common<br>equity<br>shares            | 701094104 | 506659  | 6062072   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PENNEY (J C) CO                   | Common<br>equity<br>shares            | 704326107 | 421611  | 12664941  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PEPSICO INC                       | Common<br>equity<br>shares            | 708160106 | 439468  | 18092352  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PERKINELMER INC                   | Common<br>equity<br>shares            | 713448108 | 4381508 | 61911902  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PFIZER INC                        | Common<br>equity<br>shares            | 714046109 | 119851  | 4066919   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| PG&E CORP                         | Common<br>equity<br>shares            | 717081103 | 7865973 | 316537572 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PINNACLE WEST<br>CAPITAL CORP     | Common<br>equity<br>shares            | 69331C108 | 916785  | 21485330  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PITNEY BOWES INC                  | Common<br>equity<br>shares            | 723484101 | 421196  | 7977234   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PLUM CREEK<br>TIMBER CO INC       | Real<br>Estate<br>Investment<br>Trust | 724479100 | 403402  | 29189217  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PMC-SIERRA INC                    | Common<br>equity<br>shares            | 729251108 | 280722  | 6403395   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PNC FINANCIAL<br>SVCS GROUP INC   | Common<br>equity<br>shares            | 69344F106 | 18358   | 3254818   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| POWER-ONE INC                     | Common<br>Stock                       | 693475105 | 1454141 | 23044986  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| PPG INDUSTRIES INC                | Common<br>equity<br>shares            | 73930R102 | 8163    | 1456905   | SH | DEFINED | 1, 2, 6, 8                    |
| PPL CORP                          | Common<br>equity<br>shares            | 693506107 | 867484  | 7553951   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRAXAIR INC                       | Common<br>equity<br>shares            | 69351T106 | 825678  | 28422715  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRICE (T. ROWE)<br>GROUP          | Common<br>equity<br>shares            | 74005P104 | 1248404 | 12017747  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PRINCIPAL<br>FINANCIAL GRP<br>INC | Common<br>equity<br>shares            | 74144T108 | 734886  | 11609531  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PROCTER &<br>GAMBLE CO            | Common<br>equity<br>shares            | 74251V102 | 319998  | 11878025  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PROGRESSIVE CORP-<br>OHIO         | Common<br>equity<br>shares            | 742718109 | 8261936 | 119116680 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRUDENTIAL                        | Common<br>equity<br>shares            | 743315103 | 467606  | 22545811  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |

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|                              |                      |           |         |           |    |         |                               |
|------------------------------|----------------------|-----------|---------|-----------|----|---------|-------------------------------|
| FINANCIAL INC                | equity shares        | 744320102 | 1011729 | 18560432  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PUBLIC SERVICE ENTRP GRP INC | Common equity shares | 744573106 | 795052  | 24706407  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PULTEGROUP INC               | Common equity shares | 745867101 | 232930  | 15027628  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| QLOGIC CORP                  | Common equity shares | 747277101 | 39421   | 3452068   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| QUALCOMM INC                 | Common equity shares | 747525103 | 4206234 | 67310605  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| QUEST DIAGNOSTICS INC        | Common equity shares | 74834L100 | 383246  | 6042129   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| RADIOSHACK CORP              | Common equity shares | 750438103 | 5102    | 2144912   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| RAYTHEON CO                  | Common equity shares | 755111507 | 765680  | 13395412  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| REGIONS FINANCIAL CORP       | Common equity shares | 7591EP100 | 527908  | 73218138  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| REYNOLDS AMERICAN INC        | Common equity shares | 761713106 | 553566  | 12772748  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ROBERT HALF INTL INC         | Common equity shares | 770323103 | 158397  | 5948070   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ROCKWELL AUTOMATION          | Common equity shares | 773903109 | 374559  | 5385246   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ROCKWELL COLLINS INC         | Common equity shares | 774341101 | 299553  | 5584407   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ROWAN COMPANIES PLC          | Common Stock         | G7665A101 | 215454  | 6379883   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| RYDER SYSTEM INC             | Common equity shares | 783549108 | 78219   | 2002540   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| SAFEWAY INC                  | Common equity shares | 786514208 | 189839  | 11798633  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SANMINA-SCI CORP             | Common equity shares | 800907206 | 12689   | 1494235   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| HILLSHIRE BRANDS CO          | Common equity shares | 432589109 | 80449   | 3003963   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| AT&T INC                     | Common equity shares | 00206R102 | 9113680 | 241742184 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SCHLUMBERGER LTD             | Common equity shares | 806857108 | 3883527 | 53691879  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SCHWAB (CHARLES) CORP        | Common equity shares | 808513105 | 532751  | 41653498  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SEALED AIR CORP              | Common               |           |         |           |    |         |                               |

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|                              |                              |           |         |           |    |         |                               |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| SEMPRA ENERGY                | equity shares                | 81211K100 | 124115  | 8028332   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SHERWIN-WILLIAMS CO          | Common equity shares         | 816851109 | 732599  | 11359825  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SIGMA-ALDRICH CORP           | Common equity shares         | 824348106 | 613514  | 4120029   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SIMON PROPERTY GROUP INC     | Real Estate Investment Trust | 826552101 | 417867  | 5806005   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SLM CORP                     | Common Stock                 | 828806109 | 2379953 | 15677100  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 18  |
| SNAP-ON INC                  | Common equity shares         | 78442P106 | 328175  | 20875911  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SOUTHERN CO                  | Common equity shares         | 833034101 | 146613  | 2039977   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| SOUTHWEST AIRLINES           | Common equity shares         | 842587107 | 1990195 | 43180683  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SPRINT NEXTEL CORP           | Common equity shares         | 844741108 | 229666  | 26187576  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ST JUDE MEDICAL INC          | Common equity shares         | 852061100 | 693670  | 125664790 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| TRAVELERS COS INC            | Common equity shares         | 790849103 | 502417  | 11925387  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| STANLEY BLACK & DECKER INC   | Common equity shares         | 89417E109 | 1539110 | 22547749  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| STAPLES INC                  | Common equity shares         | 854502101 | 636468  | 8347058   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| STARBUCKS CORP               | Common equity shares         | 855030102 | 364405  | 31632405  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| STARWOOD HOTELS&RESORTS WRLD | Common equity shares         | 855244109 | 1422286 | 28025303  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| STATE STREET CORP            | Common equity shares         | 85590A401 | 505767  | 8726218   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| STRYKER CORP                 | Common equity shares         | 857477103 | 938854  | 22374798  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SUNOCO INC                   | Common equity shares         | 863667101 | 682657  | 12264981  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| SUNTRUST BANKS INC           | Common equity shares         | 86764P109 | 253706  | 5417640   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SUPERVALU INC                | Common equity shares         | 867914103 | 701197  | 24803612  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
|                              | equity shares                | 868536103 | 43913   | 18223452  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |

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|                              |                      |           |         |          |    |         |                               |
|------------------------------|----------------------|-----------|---------|----------|----|---------|-------------------------------|
| SYMANTEC CORP                | Common equity shares | 871503108 | 574672  | 31926165 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| SYNOVUS FINANCIAL CORP       | Common equity shares | 87161C105 | 78977   | 33324186 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| SYSCO CORP                   | Common equity shares | 871829107 | 937931  | 29994655 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TARGET CORP                  | Common equity shares | 87612E106 | 3837260 | 60457708 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TECO ENERGY INC              | Common equity shares | 872375100 | 168706  | 9509782  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| TELLABS INC                  | Common equity shares | 879664100 | 44928   | 12691816 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| TENET HEALTHCARE CORP        | Common equity shares | 88033G100 | 97250   | 15509343 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| TERADYNE INC                 | Common equity shares | 880770102 | 97872   | 6882469  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17     |
| TEXAS INSTRUMENTS INC        | Stock                | 882508104 | 1218008 | 44210877 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| TEXTRON INC                  | Common equity shares | 883203101 | 281785  | 10767484 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| THERMO FISHER SCIENTIFIC INC | Common equity shares | 883556102 | 873214  | 14843031 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| TIFFANY & CO                 | Common equity shares | 886547108 | 295603  | 4777005  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| TIME WARNER INC              | Common equity shares | 887317303 | 1616239 | 35655060 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |

| ISSUER                 | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS                  |
|------------------------|----------------------|-----------|---------|-------------|-------------------|-------------|---------------------------|
| TJX COMPANIES INC      | Common equity shares | 872540109 | 1321791 | 29510915    | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 18 |
| TORCHMARK CORP         | Common equity shares | 891027104 | 210596  | 4101099     | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 17 |
| TRANSOCEAN LTD         | Common equity shares | H8817H100 | 42681   | 950819      | SH                | DEFINED     | 1, 2, 5, 6, 8, 12         |
| TYCO INTERNATIONAL LTD | Common equity shares | H89128104 | 1014399 | 18030530    | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 17 |
| U S BANCORP            | Common equity        |           |         |             |                   |             |                           |

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|                                  |                            |           |         |           |    |         |                           |
|----------------------------------|----------------------------|-----------|---------|-----------|----|---------|---------------------------|
| UNION PACIFIC<br>CORP            | shares<br>Common<br>equity | 902973304 | 2631687 | 76725555  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| UNISYS CORP                      | shares<br>Common<br>equity | 907818108 | 2124229 | 17895779  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNITED PARCEL<br>SERVICE INC     | shares<br>Common<br>equity | 909214306 | 20048   | 963120    | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| UNITED STATES<br>STEEL CORP      | shares<br>Common<br>equity | 911312106 | 2022128 | 28253904  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNITED<br>TECHNOLOGIES<br>CORP   | shares<br>Common<br>equity | 912909108 | 142304  | 7461882   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNITEDHEALTH<br>GROUP INC        | shares<br>Common<br>equity | 913017109 | 8544763 | 109142427 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNUM GROUP                       | shares<br>Common<br>equity | 91324P102 | 2660065 | 48006925  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| VALERO ENERGY<br>CORP            | shares<br>Common<br>equity | 91529Y106 | 226760  | 11798329  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| VERIZON<br>COMMUNICATIONS<br>INC | shares<br>Common<br>equity | 91913Y100 | 846778  | 26729058  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| VF CORP                          | shares<br>Common<br>equity | 92343V104 | 5415467 | 118838474 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CBS CORP                         | shares<br>Common<br>equity | 918204108 | 644439  | 4043855   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| VULCAN<br>MATERIALS CO           | shares<br>Common<br>equity | 124857202 | 846655  | 23304724  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WAL-MART STORES<br>INC           | shares<br>Common<br>equity | 929160109 | 249951  | 5284398   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WALGREEN CO                      | shares<br>Common<br>equity | 931142103 | 5669079 | 76816752  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WASTE<br>MANAGEMENT<br>INC       | shares<br>Common<br>equity | 931422109 | 1518776 | 41678920  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WATERS CORP                      | shares<br>Common<br>equity | 94106L109 | 643226  | 20050847  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WATSON<br>PHARMACEUTICALS<br>INC | shares<br>Common<br>equity | 941848103 | 293926  | 3527401   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WELLS FARGO & CO                 | shares<br>Common<br>equity | 942683103 | 465218  | 5462771   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WEYERHAEUSER CO                  | shares<br>Common<br>equity | 949746101 | 6820472 | 197523129 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WHIRLPOOL CORP                   | shares<br>Common<br>equity | 962166104 | 545590  | 20871908  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WILLIAMS COS INC                 | shares<br>Common<br>equity | 963320106 | 314922  | 3798339   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |

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|                   |        |           |         |          |    |         |                           |  |  |  |
|-------------------|--------|-----------|---------|----------|----|---------|---------------------------|--|--|--|
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 969457100 | 962908  | 27535760 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| WORTHINGTON       | Common |           |         |          |    |         |                           |  |  |  |
| INDUSTRIES        | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 981811102 | 72395   | 3342715  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |  |  |  |
| XCEL ENERGY INC   | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 98389B100 | 662268  | 23899883 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| XEROX CORP        | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 984121103 | 584275  | 79601735 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| XILINX INC        | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 983919101 | 358205  | 10721308 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| XL GROUP PLC      | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | G98290102 | 301856  | 12561375 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| YAHOO INC         | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 984332106 | 737254  | 46150424 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| YUM BRANDS INC    | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 988498101 | 1380821 | 20814265 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |  |  |  |
| ZIMMER HOLDINGS   | Common |           |         |          |    |         |                           |  |  |  |
| INC               | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 98956P102 | 480696  | 7108974  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |  |  |  |
| ZIONS             | Common |           |         |          |    |         |                           |  |  |  |
| BANCORPORATION    | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 989701107 | 205148  | 9932013  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12     |  |  |  |
| NEWS CORP         | Common |           |         |          |    |         |                           |  |  |  |
|                   | Stock  | 65248E104 | 1821217 | 74244335 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| SHIP FINANCE INTL | Common |           |         |          |    |         |                           |  |  |  |
| LTD               | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | G81075106 | 13391   | 851851   | SH | DEFINED | 1, 2, 5, 6                |  |  |  |
| CNO FINANCIAL     | Common |           |         |          |    |         |                           |  |  |  |
| GROUP INC         | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 12621E103 | 48210   | 4996021  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17     |  |  |  |
| HARRIS CORP       | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 413875105 | 248961  | 4860828  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| SEARS HOLDINGS    | Common |           |         |          |    |         |                           |  |  |  |
| CORP              | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 812350106 | 133685  | 2409169  | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18    |  |  |  |
| KINROSS GOLD      | Common |           |         |          |    |         |                           |  |  |  |
| CORP              | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 496902404 | 304     | 29770    | SH | DEFINED | 1, 18                     |  |  |  |
| MEMC ELECTRONIC   | Common |           |         |          |    |         |                           |  |  |  |
| MATERIALS INC     | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 552715104 | 21239   | 7723795  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |  |  |  |
| YRC WORLDWIDE     | Common |           |         |          |    |         |                           |  |  |  |
| INC               | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 984249607 | 128     | 18891    | SH | DEFINED | 1, 5                      |  |  |  |
| CREE INC          | Common |           |         |          |    |         |                           |  |  |  |
|                   | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 225447101 | 95112   | 3725360  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| CHESAPEAKE        | Common |           |         |          |    |         |                           |  |  |  |
| ENERGY CORP       | equity |           |         |          |    |         |                           |  |  |  |
|                   | shares | 165167107 | 460746  | 24417061 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |  |  |  |
| ALLIANT           | Common |           |         |          |    |         |                           |  |  |  |
| TECHSYSTEMS       | equity |           |         |          |    |         |                           |  |  |  |
| INC               | shares | 018804104 | 51030   | 1018402  | SH | DEFINED | 1, 2, 5, 6, 12, 18        |  |  |  |
| ABERCROMBIE &     | Common |           |         |          |    |         |                           |  |  |  |



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|                              |                      |           |        |          |    |         |                           |
|------------------------------|----------------------|-----------|--------|----------|----|---------|---------------------------|
| FITCH -CL A                  | equity shares        | 002896207 | 115916 | 3417340  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ACXIOM CORP                  | Common equity shares | 005125109 | 51479  | 2817836  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| AFFYMETRIX INC               | Common equity shares | 00826T108 | 6140   | 1418034  | SH | DEFINED | 1, 2, 6, 8                |
| HUBBELL INC -CL B            | Common equity shares | 443510201 | 121154 | 1500528  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| LANCASTER COLONY CORP        | Common equity shares | 513847103 | 50450  | 688715   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17     |
| PENTAIR LTD                  | Common equity shares | H6169Q108 | 300137 | 6744434  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TOTAL SYSTEM SERVICES INC    | Common equity shares | 891906109 | 175449 | 7402787  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| KEY ENERGY SERVICES INC      | Common equity shares | 492914106 | 27305  | 3900099  | SH | DEFINED | 1, 2, 5, 6, 8             |
| EAGLE MATERIALS INC          | Common equity shares | 26969P108 | 46984  | 1015608  | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| NORTHEAST UTILITIES          | Common equity shares | 664397106 | 603981 | 15798568 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PIPER JAFFRAY COS INC        | Common equity shares | 724078100 | 8793   | 345516   | SH | DEFINED | 1, 2, 5, 6, 8             |
| L-3 COMMUNICATIONS HLDGS INC | Common equity shares | 502424104 | 288919 | 4029039  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WILEY (JOHN) & SONS -CL A    | Common equity shares | 968223206 | 61486  | 1338058  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| ATMEL CORP                   | Common equity shares | 049513104 | 60674  | 11535052 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| SEI INVESTMENTS CO           | Common equity shares | 784117103 | 182400 | 8503307  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ADTRAN INC                   | Common equity shares | 00738A106 | 36068  | 2087328  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| ADVANCE AUTO PARTS INC       | Common equity shares | 00751Y106 | 208971 | 3053358  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CONSTELLATION BRANDS         | Common equity shares | 21036P108 | 223661 | 6913777  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CYTEC INDUSTRIES INC         | Common equity shares | 232820100 | 84096  | 1283523  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| DOLLAR TREE INC              | Common equity shares | 256746108 | 554338 | 11483099 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HARTE HANKS INC              | Common equity shares | 416196103 | 6790   | 979641   | SH | DEFINED | 1, 2, 5, 6, 8             |

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|                              |                              |           |         |          |    |         |                           |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|---------------------------|
| ITT EDUCATIONAL SERVICES INC | Common equity shares         | 45068B109 | 19470   | 604244   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| JEFFERIES GROUP INC          | Common equity shares         | 472319102 | 48476   | 3540992  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NVR INC                      | Common equity shares         | 62944T105 | 192026  | 227394   | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| PACKAGING CORP OF AMERICA    | Common equity shares         | 695156109 | 96836   | 2667714  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| POPULAR INC                  | Common equity shares         | 733174700 | 91981   | 5277013  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| PRECISION CASTPARTS CORP     | Common equity shares         | 740189105 | 872665  | 5342652  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RAYONIER INC                 | Real Estate Investment Trust | 754907103 | 189511  | 3866710  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RENT-A-CENTER INC            | Common equity shares         | 76009N100 | 85404   | 2434640  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| RYLAND GROUP INC             | Common equity shares         | 783764103 | 91380   | 3045935  | SH | DEFINED | 1, 2, 5, 6, 8             |
| SAKS INC                     | Common equity shares         | 79377W108 | 47486   | 4605847  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| SPDR S&P 500 ETF             | USA: Common Stock            | 78462F103 | 1586332 | 11021550 | SH | DEFINED | 1, 2, 5, 10, 12           |
| UTSTARCOM HOLDINGS CORP      | Common Stock                 | G9310A106 | 19      | 17668    | SH | DEFINED | 1                         |
| PATTERSON-UTI ENERGY INC     | Common equity shares         | 703481101 | 75212   | 4748152  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| NABI BIOPHARMACEUTICALS      | Common Stock                 | 629519109 | 57      | 32717    | SH | DEFINED | 1                         |
| WMS INDUSTRIES INC           | Common equity shares         | 929297109 | 31815   | 1942302  | SH | DEFINED | 1, 2, 5, 6, 8             |
| PANERA BREAD CO              | Common equity shares         | 69840W108 | 134926  | 789545   | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| AFFILIATED MANAGERS GRP INC  | Common equity shares         | 008252108 | 208214  | 1692733  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| ANSYS INC                    | Common equity shares         | 03662Q105 | 211106  | 2876109  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| APTARGROUP INC               | Common equity shares         | 038336103 | 98319   | 1901355  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| AXCELIS TECHNOLOGIES INC     | Common equity shares         | 054540109 | 1900    | 1810884  | SH | DEFINED | 1, 2                      |
| BENCHMARK ELECTRONICS INC    | Common equity shares         | 08160H101 | 20304   | 1329575  | SH | DEFINED | 1, 2, 5, 6, 8             |
| BROCADE                      | Common                       |           |         |          |    |         |                           |

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|                                 |                            |           |        |         |    |         |                           |
|---------------------------------|----------------------------|-----------|--------|---------|----|---------|---------------------------|
| COMMUNICATIONS<br>SYS           | equity<br>shares           | 111621306 | 34198  | 5781405 | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| BROOKS<br>AUTOMATION INC        | Common<br>equity<br>shares | 114340102 | 11357  | 1414310 | SH | DEFINED | 1, 2, 5, 6, 8             |
| CARTER`S INC                    | Common<br>equity<br>shares | 146229109 | 77063  | 1431306 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| CUMULUS MEDIA<br>INC            | Common<br>equity<br>shares | 231082108 | 2030   | 740697  | SH | DEFINED | 1, 2, 6                   |
| EMULEX CORP                     | Common<br>equity<br>shares | 292475209 | 12170  | 1687579 | SH | DEFINED | 1, 2, 5, 6, 8             |
| ENTEGRIS INC                    | Common<br>equity<br>shares | 29362U104 | 21475  | 2641146 | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| EXTREME<br>NETWORKS INC         | Common<br>Stock            | 30226D106 | 5644   | 1690212 | SH | DEFINED | 1, 2, 5, 6, 8             |
| FORWARD AIR CORP                | Common<br>equity<br>shares | 349853101 | 17664  | 580994  | SH | DEFINED | 1, 2, 5, 6, 8             |
| GATX CORP                       | Common<br>equity<br>shares | 361448103 | 57037  | 1343929 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| GENTEX CORP                     | Common<br>equity<br>shares | 371901109 | 68278  | 4014214 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| IDEX CORP                       | Common<br>equity<br>shares | 45167R104 | 98698  | 2362810 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| LTX-CREDENCE<br>CORP            | Common<br>Stock            | 502403207 | 4811   | 836811  | SH | DEFINED | 1, 2, 6, 8                |
| MANHATTAN<br>ASSOCIATES INC     | Common<br>equity<br>shares | 562750109 | 25363  | 442861  | SH | DEFINED | 1, 2, 6, 8                |
| MICROS SYSTEMS<br>INC           | Common<br>equity<br>shares | 594901100 | 106912 | 2176574 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| MYRIAD GENETICS<br>INC          | Common<br>equity<br>shares | 62855J104 | 46895  | 1737577 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 17     |
| NATIONAL<br>INSTRUMENTS<br>CORP | Common<br>equity<br>shares | 636518102 | 60837  | 2416917 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| NPS<br>PHARMACEUTICALS<br>INC   | Common<br>equity<br>shares | 62936P103 | 24160  | 2612140 | SH | DEFINED | 1, 2, 6, 8                |
| OSHKOSH CORP                    | Common<br>equity<br>shares | 688239201 | 67949  | 2477203 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17     |
| PLEXUS CORP                     | Common<br>equity<br>shares | 729132100 | 24359  | 804358  | SH | DEFINED | 1, 2, 5, 6, 8             |
| ROPER INDUSTRIES<br>INC/DE      | Common<br>equity<br>shares | 776696106 | 418455 | 3807797 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RUBY TUESDAY INC                | Common<br>equity<br>shares | 781182100 | 9330   | 1286848 | SH | DEFINED | 1, 2, 6, 8                |
| SPARTECH CORP                   | Common<br>equity           |           |        |         |    |         |                           |

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|                                    |  |           |        |         |    |                            |
|------------------------------------|--|-----------|--------|---------|----|----------------------------|
| TEEKAY CORP                        | shares<br>Common<br>equity                   | 847220209 | 3096   | 578782  | SH | DEFINED 1,2                |
| VISHAY<br>INTERTECHNOLOGY<br>INC   | shares<br>Common<br>equity                   | Y8564W103 | 16544  | 530391  | SH | DEFINED 1,2,5,6            |
| GREATBATCH INC                     | shares<br>Common<br>equity                   | 928298108 | 39704  | 4039528 | SH | DEFINED 1,2,5,6,8,12       |
| WINTRUST<br>FINANCIAL CORP         | shares<br>Common<br>equity                   | 39153L106 | 11641  | 478462  | SH | DEFINED 1,2,5,6,8          |
| ST JOE CO                          | shares<br>Common<br>equity                   | 97650W108 | 46190  | 1229434 | SH | DEFINED 1,2,6,8            |
| MACERICH CO                        | shares<br>Real Estate<br>Investment<br>Trust | 790148100 | 14578  | 747395  | SH | DEFINED 1,2,5,6,8          |
| ACADIA REALTY<br>TRUST             | Real Estate<br>Investment<br>Trust           | 554382101 | 335539 | 5862967 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| BROOKFIELD<br>OFFICE PPTYS INC     | Real Estate<br>Investment<br>Trust           | 004239109 | 36025  | 1451433 | SH | DEFINED 1,2,3,5,6,8        |
| CAMDEN PROPERTY<br>TRUST           | Common<br>equity<br>shares                   | 112900105 | 11683  | 705497  | SH | DEFINED 1,2,3              |
| CORP OFFICE PPTYS<br>TR INC        | Real Estate<br>Investment<br>Trust           | 133131102 | 230146 | 3568805 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| DDR CORP                           | Real Estate<br>Investment<br>Trust           | 22002T108 | 68207  | 2845488 | SH | DEFINED 1,2,3,5,6,8,12     |
| EASTGROUP<br>PROPERTIES            | Real Estate<br>Investment<br>Trust           | 23317H102 | 92446  | 6018548 | SH | DEFINED 1,2,3,5,6,8,12     |
| ESSEX PROPERTY<br>TRUST            | Real Estate<br>Investment<br>Trust           | 277276101 | 50853  | 955850  | SH | DEFINED 1,2,3,5,6,8        |
| HOSPITALITY<br>PROPERTIES<br>TRUST | Real Estate<br>Investment<br>Trust           | 297178105 | 215345 | 1452715 | SH | DEFINED 1,2,3,5,6,8,12,18  |
| LASALLE HOTEL<br>PROPERTIES        | Real Estate<br>Investment<br>Trust           | 44106M102 | 123627 | 5198978 | SH | DEFINED 1,2,3,5,6,8,12,18  |
| RAMCO-<br>GERSHENSON<br>PROPERTIES | Real Estate<br>Investment<br>Trust           | 517942108 | 73503  | 2753902 | SH | DEFINED 1,2,3,5,6,8        |
| REGENCY CENTERS<br>CORP            | Real Estate<br>Investment<br>Trust           | 751452202 | 16682  | 1331354 | SH | DEFINED 1,2,3,5,6,8        |
| TANGER FACTORY<br>OUTLET CTRS      | Real Estate<br>Investment<br>Trust           | 758849103 | 194475 | 3990953 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| MECHEL OAO                         | Real Estate<br>Investment<br>Trust           | 875465106 | 101922 | 3152594 | SH | DEFINED 1,2,3,5,6,8,17     |
| MOBILE<br>TELESYSTEMS<br>OJSC      | American<br>Depository<br>Receipt            | 583840103 | 11592  | 1646422 | SH | DEFINED 1,2,4,5,8,10,12,18 |
| LAM RESEARCH                       | American<br>Depository<br>Receipt            | 607409109 | 142822 | 8152056 | SH | DEFINED 1,2,4,5,8,10,12,18 |
|                                    | Common                                       |           |        |         |    |                            |

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|                              |                              |           |        |          |    |         |                           |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|---------------------------|
| CORP                         | equity shares                | 512807108 | 228969 | 7203460  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RAMBUS INC                   | Common equity shares         | 750917106 | 11100  | 2003229  | SH | DEFINED | 1, 2, 5, 6, 8             |
| METTLER-TOLEDO INTL INC      | Common equity shares         | 592688105 | 153170 | 897103   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| NEENAH PAPER INC             | Common equity shares         | 640079109 | 9919   | 346302   | SH | DEFINED | 1, 2, 6, 8                |
| EW SCRIPPS -CL A             | Common equity shares         | 811054402 | 6850   | 643053   | SH | DEFINED | 1, 2, 8                   |
| FMC TECHNOLOGIES INC         | Common equity shares         | 30249U101 | 507685 | 10965208 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| AMPHENOL CORP                | Common equity shares         | 032095101 | 374824 | 6366006  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CME GROUP INC                | Common equity shares         | 12572Q105 | 723239 | 12621900 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| COMMUNITY HEALTH SYSTEMS INC | Common equity shares         | 203668108 | 75115  | 2577758  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18 |
| COVANCE INC                  | Common equity shares         | 222816100 | 72625  | 1555442  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12     |
| REGIS CORP/MN                | Common equity shares         | 758932107 | 37529  | 2041768  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| SL GREEN REALTY CORP         | Real Estate Investment Trust | 78440X101 | 312015 | 3896955  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, |
| STANCORP FINANCIAL GROUP INC | Common equity shares         | 852891100 | 40054  | 1282058  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| TELEFLEX INC                 | Common equity shares         | 879369106 | 79502  | 1154859  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| URBAN OUTFITTERS INC         | Common equity shares         | 917047102 | 170743 | 4545772  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AGCO CORP                    | Common equity shares         | 001084102 | 214782 | 4523642  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| EDWARDS LIFESCIENCES CORP    | Common equity shares         | 28176E108 | 508254 | 4733649  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AAON INC                     | Common equity shares         | 000360206 | 6786   | 344559   | SH | DEFINED | 1, 2, 6, 8                |
| AAR CORP                     | Common equity shares         | 000361105 | 14106  | 859192   | SH | DEFINED | 1, 2, 5, 6, 8             |
| AMERIS BANCORP               | Common equity shares         | 03076K108 | 5036   | 400098   | SH | DEFINED | 1, 2                      |
| ABM INDUSTRIES INC           | Common equity shares         | 000957100 | 22306  | 1178353  | SH | DEFINED | 1, 2, 5, 6, 8             |

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|                              |                              |           |        |          |    |                            |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| AEP INDUSTRIES INC           | Common equity shares         | 001031103 | 4862   | 80293    | SH | DEFINED 1,2                |
| AGL RESOURCES INC            | Common equity shares         | 001204106 | 217312 | 5312244  | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AK STEEL HOLDING CORP        | Common equity shares         | 001547108 | 39623  | 8254843  | SH | DEFINED 1,2,5,6,8,10,17    |
| PROLOGIS INC                 | Real Estate Investment Trust | 74340W103 | 824728 | 23543635 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| ATMI INC                     | Common equity shares         | 00207R101 | 11152  | 600531   | SH | DEFINED 1,2,5,6,8          |
| SAREPTA THERAPEUTICS INC     | Common equity shares         | 803607100 | 326    | 20944    | SH | DEFINED 1,2,5              |
| AVX CORP                     | Common equity shares         | 002444107 | 5706   | 594914   | SH | DEFINED 1,2,5,6,8          |
| AXT INC                      | Common Stock                 | 00246W103 | 1798   | 531978   | SH | DEFINED 1,2,6              |
| AZZ INC                      | Common equity shares         | 002474104 | 18886  | 497256   | SH | DEFINED 1,2,5,6,8          |
| AARON`S INC                  | Common equity shares         | 002535300 | 96358  | 3464781  | SH | DEFINED 1,2,5,6,8,12,17,18 |
| AASTROM BIOSCIENCES INC      | Common equity shares         | 00253U305 | 32     | 19746    | SH | DEFINED 1                  |
| ABAXIS INC                   | Common equity shares         | 002567105 | 15493  | 431309   | SH | DEFINED 1,2,6,8            |
| ABIOMED INC                  | Common Stock                 | 003654100 | 12855  | 612499   | SH | DEFINED 1,2,6,8            |
| ABRAXAS PETROLEUM CORP/NV    | Common equity shares         | 003830106 | 3166   | 1376038  | SH | DEFINED 1,2,6,8            |
| ACETO CORP                   | Common equity shares         | 004446100 | 5053   | 534466   | SH | DEFINED 1,2,8              |
| ACTIVE POWER INC             | Common Stock                 | 00504W100 | 36     | 44854    | SH | DEFINED 1                  |
| ACTUATE CORP                 | Common equity shares         | 00508B102 | 6905   | 981710   | SH | DEFINED 1,2,5,6,8          |
| ACTUANT CORP -CL A           | Common equity shares         | 00508X203 | 42595  | 1488400  | SH | DEFINED 1,2,5,6,8          |
| ADAMS RESOURCES & ENERGY INC | Common equity shares         | 006351308 | 914    | 30009    | SH | DEFINED 1,2                |
| INSPERITY INC                | Common equity shares         | 45778Q107 | 11443  | 453387   | SH | DEFINED 1,2,5,6,8          |
| AMAG PHARMACEUTICALS INC     | Common Stock                 | 00163U106 | 6984   | 393467   | SH | DEFINED 1,2,5,6,8          |
| ADVANCED PHOTONIX INC -CL    | Common equity                |           |        |          |    |                            |

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|  |   |           |        |         |    |                            |
|--|---|-----------|--------|---------|----|----------------------------|
| A  | shares  | 00754E107 | 7      | 11300   | SH | DEFINED 1                  |
| ADVANCED<br>SEMICON<br>ENGINEERING<br>DENNY'S CORP | American<br>Depository<br>Receipt<br>Common<br>equity<br>shares         | 00756M404 | 4367   | 1170788 | SH | DEFINED 1,2,4,5,6,8        |
| AEGON NV   | Similar to<br>ADR<br>Certificates<br>representing<br>ordinary<br>shares | 24869P104 | 11319  | 2333960 | SH | DEFINED 1,2,5,6,8          |
| ADVANCED ENERGY<br>INDS INC                        | Common<br>equity<br>shares  | 007924103 | 90     | 17435   | SH | DEFINED 1,2                |
| ADVENT SOFTWARE<br>INC                             | Common<br>equity<br>shares  | 007973100 | 10462  | 849406  | SH | DEFINED 1,2,6,8            |
| AGREE REALTY<br>CORP                               | Real Estate<br>Investment<br>Trust                                      | 007974108 | 28352  | 1153996 | SH | DEFINED 1,2,5,6,8,12       |
| AIR METHODS CORP                                   | Common<br>equity<br>shares  | 008492100 | 5617   | 220431  | SH | DEFINED 1,2,3,5,8          |
| AIRGAS INC   | Common<br>equity<br>shares  | 009128307 | 28738  | 240730  | SH | DEFINED 1,2,6,8            |
| AKAMAI<br>TECHNOLOGIES<br>INC                      | Common<br>equity<br>shares  | 009363102 | 241080 | 2929325 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AKORN INC  | Common<br>Stock   | 00971T101 | 287875 | 7524323 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ALAMO GROUP INC                                    | Common<br>equity<br>shares  | 009728106 | 28585  | 2162190 | SH | DEFINED 1,2,6,8            |
| ALASKA AIR GROUP<br>INC                            | Common<br>equity<br>shares  | 011311107 | 5380   | 159370  | SH | DEFINED 1,2                |
| ALASKA<br>COMMUNICATIONS<br>SYS GP                 | Common<br>equity<br>shares  | 011659109 | 89503  | 2552944 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| ALBANY INTL CORP<br>-CL A                          | Common<br>equity<br>shares  | 01167P101 | 80     | 35593   | SH | DEFINED 1                  |
| ALBANY<br>MOLECULAR<br>RESH INC                    | Common<br>Stock   | 012348108 | 11287  | 513718  | SH | DEFINED 1,2,6,8            |
| ALBEMARLE CORP                                     | Common<br>equity<br>shares  | 012423109 | 66     | 18999   | SH | DEFINED 1                  |
| ALCATEL-LUCENT                                     | American<br>Depository<br>Receipt                                       | 012653101 | 142861 | 2711864 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| MATSON INC   | Common<br>Stock   | 013904305 | 174    | 157772  | SH | DEFINED 1,5,8,12           |
| ALEXANDER`S INC                                    | Real Estate<br>Investment<br>Trust                                      | 57686G105 | 26884  | 1285919 | SH | DEFINED 1,2,5,6,8,12       |
| ALEXANDRIA R E<br>EQUITIES INC                     | Real Estate<br>Investment<br>Trust                                      | 014752109 | 19142  | 44782   | SH | DEFINED 1,2,3,5,6,8        |
|  |   | 015271109 | 179239 | 2437899 | SH | DEFINED 1,2,3,5,6,8,12     |

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|                                    |                            |           |        |         |    |         |                           |
|------------------------------------|----------------------------|-----------|--------|---------|----|---------|---------------------------|
| ALEXION<br>PHARMACEUTICALS<br>INC  | Common<br>Stock            | 015351109 | 845235 | 7388394 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALICO INC                          | Common<br>equity<br>shares | 016230104 | 1924   | 61711   | SH | DEFINED | 1, 2                      |
| ALIGN<br>TECHNOLOGY INC            | Common<br>equity<br>shares | 016255101 | 50714  | 1371687 | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| ALKERMES PLC                       | Common<br>equity<br>shares | G01767105 | 73433  | 3538866 | SH | DEFINED | 1, 2, 5, 6, 8             |
| ALLEGHANY CORP                     | Common<br>equity<br>shares | 017175100 | 186077 | 539490  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALLETE INC                         | Common<br>equity<br>shares | 018522300 | 35451  | 849303  | SH | DEFINED | 1, 2, 5, 6, 8             |
| BALLY<br>TECHNOLOGIES<br>INC       | Common<br>equity<br>shares | 05874B107 | 58382  | 1182012 | SH | DEFINED | 1, 2, 5, 6, 8, 18         |
| ALLIANCE<br>RESOURCE PTNRS<br>-LP  | Limited<br>Partnership     | 01877R108 | 1515   | 25272   | SH | DEFINED | 1                         |
| ALLIANT ENERGY<br>CORP             | Common<br>equity<br>shares | 018802108 | 168943 | 3893733 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALLIANCE<br>FINANCIAL CORP/<br>NY  | Common<br>equity<br>shares | 019205103 | 3247   | 80832   | SH | DEFINED | 1, 2                      |
| HANOVER<br>INSURANCE<br>GROUP INC  | Common<br>equity<br>shares | 410867105 | 51947  | 1394224 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| ALLSCRIPTS<br>HEALTHCARE<br>SOLTNS | Common<br>equity<br>shares | 01988P108 | 56848  | 4573790 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| JARDEN CORP                        | Common<br>equity<br>shares | 471109108 | 110390 | 2089030 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18 |
| ALMOST FAMILY<br>INC               | Common<br>Stock            | 020409108 | 4180   | 196411  | SH | DEFINED | 1, 2, 8                   |
| SKYWORKS<br>SOLUTIONS INC          | Common<br>equity<br>shares | 83088M102 | 115318 | 4893577 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| ALTAIR<br>NANOTECHNOLOGIES<br>INC  | Common<br>equity<br>shares | 021373204 | 19     | 25102   | SH | DEFINED | 1, 5                      |

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

|                                |                            |           |       |        |    |  |         |            |
|--------------------------------|----------------------------|-----------|-------|--------|----|--|---------|------------|
| AMBIENT CORP                   | Common<br>Stock            | 02318N201 | 149   | 28120  | SH |  | DEFINED | 1, 2       |
| AMCOL<br>INTERNATIONAL<br>CORP | Common<br>equity<br>shares | 02341W103 | 21483 | 633992 | SH |  | DEFINED | 1, 2, 6, 8 |



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|                              |                              |           |         |          |    |                            |
|------------------------------|------------------------------|-----------|---------|----------|----|----------------------------|
| AMEDISYS INC                 | Common equity shares         | 023436108 | 7993    | 578928   | SH | DEFINED 1,2,6,8            |
| AMERCO                       | Common equity shares         | 023586100 | 17420   | 163726   | SH | DEFINED 1,2,6,8            |
| AMERICA MOVIL SA DE CV       | American Depository Receipt  | 02364W105 | 72349   | 2843996  | SH | DEFINED 1,2,4,5,6,8,10,18  |
| US AIRWAYS GROUP INC         | Common equity shares         | 90341W108 | 37557   | 3590439  | SH | DEFINED 1,2,6,8            |
| MFA FINANCIAL INC            | Real Estate Investment Trust | 55272X102 | 42068   | 4949041  | SH | DEFINED 1,2,5,6,8          |
| AMERICAN CAPITAL LTD.        | Common equity shares         | 02503Y103 | 38700   | 3412736  | SH | DEFINED 1,2,5,6,8          |
| US ECOLOGY INC               | Common equity shares         | 91732J102 | 7152    | 331285   | SH | DEFINED 1,2,8              |
| AMERICAN FINANCIAL GROUP INC | Common equity shares         | 025932104 | 89829   | 2370176  | SH | DEFINED 1,2,5,6,8,12,18    |
| AMERICAN GREETINGS -CL A     | Common equity shares         | 026375105 | 14320   | 852462   | SH | DEFINED 1,2,5,6,8          |
| HEALTHWAYS INC               | Common equity shares         | 422245100 | 7848    | 670309   | SH | DEFINED 1,2,6,8            |
| AMERICAN NATL BANKSHARES     | Common equity shares         | 027745108 | 2194    | 96999    | SH | DEFINED 1,2                |
| AMERICAN NATIONAL INSURANCE  | Common equity shares         | 028591105 | 7096    | 98791    | SH | DEFINED 1,2,5,6,8,17       |
| AMERICAN SCIENCE ENGINEERING | Common equity shares         | 029429107 | 11570   | 176309   | SH | DEFINED 1,2,6,8            |
| AMERICAN SOFTWARE -CL A      | Common equity shares         | 029683109 | 3065    | 375581   | SH | DEFINED 1,2                |
| AMERICAN STATES WATER CO     | Common equity shares         | 029899101 | 17529   | 394431   | SH | DEFINED 1,2,5,6,8          |
| AMERICAN TOWER CORP          | Common equity shares         | 03027X100 | 1121401 | 15708025 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AMERICAN SUPERCONDUCTOR CP   | Common Stock                 | 030111108 | 3320    | 800122   | SH | DEFINED 1,2,5,6,8          |
| LRAD CORP                    | Common equity shares         | 50213V109 | 24      | 17497    | SH | DEFINED 1                  |
| AMERICAN VANGUARD CORP       | Common equity shares         | 030371108 | 17285   | 496757   | SH | DEFINED 1,2,6,8            |
| AMERICAN WOODMARK CORP       | Common equity shares         | 030506109 | 3721    | 186305   | SH | DEFINED 1,2,8              |
| AMERISTAR CASINOS INC        | Common equity                |           |         |          |    |                            |

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|                              |                              |           |        |          |    |                            |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
|                              | shares                       | 03070Q101 | 10461  | 587649   | SH | DEFINED 1,2,5,6,8          |
| TD AMERITRADE HOLDING CORP   | Common Stock                 |           |        |          |    |                            |
|                              |                              | 87236Y108 | 58064  | 3777311  | SH | DEFINED 1,2,5,8,10,12,18   |
| AMERIGAS PARTNERS -LP        | Limited Partnership          | 030975106 | 2025   | 46391    | SH | DEFINED 1                  |
| AMES NATIONAL CORP           | Common equity shares         | 031001100 | 2544   | 122066   | SH | DEFINED 1,2                |
| AMETEK INC                   | Common equity shares         | 031100100 | 278818 | 7865095  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AMKOR TECHNOLOGY INC         | Common equity shares         | 031652100 | 7949   | 1806217  | SH | DEFINED 1,2,5,6,8          |
| AMPCO-PITTSBURGH CORP        | Common equity shares         | 032037103 | 3710   | 200841   | SH | DEFINED 1,2,8              |
| CALIF FIRST NATIONAL BANCORP | Common equity shares         | 130222102 | 766    | 41643    | SH | DEFINED 1,2,17             |
| AMSURG CORP                  | Common equity shares         | 03232P405 | 17988  | 633780   | SH | DEFINED 1,2,6,8,17         |
| ANADIGICS INC                | Common Stock                 | 032515108 | 1712   | 1230330  | SH | DEFINED 1,2,6,8            |
| ANALOGIC CORP                | Common equity shares         | 032657207 | 19852  | 253913   | SH | DEFINED 1,2,6,8            |
| ANAREN INC                   | Common equity shares         | 032744104 | 5633   | 281671   | SH | DEFINED 1,2,6,8            |
| ANDERSONS INC                | Common equity shares         | 034164103 | 14259  | 378617   | SH | DEFINED 1,2,6,8            |
| ANGLOGOLD ASHANTI LTD        | American Depository Receipt  | 035128206 | 14891  | 424793   | SH | DEFINED 1,2,4,5,6          |
| ANIKA THERAPEUTICS INC       | Common equity shares         | 035255108 | 2488   | 165313   | SH | DEFINED 1,2                |
| ANIXTER INTL INC             | Common equity shares         | 035290105 | 36856  | 641427   | SH | DEFINED 1,2,5,6,8,12       |
| ANNALY CAPITAL MANAGEMENT    | Real Estate Investment Trust | 035710409 | 274490 | 16299973 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ANN INC                      | Common equity shares         | 035623107 | 68709  | 1820982  | SH | DEFINED 1,2,5,6,8,12,17    |
| ANTARES PHARMA INC           | Common Stock                 | 036642106 | 6091   | 1397271  | SH | DEFINED 1,2,6              |
| ARRIS GROUP INC              | Common equity shares         | 04269Q100 | 35222  | 2753635  | SH | DEFINED 1,2,5,6,8,17       |
| HACKETT GROUP INC            | Common equity shares         | 404609109 | 1765   | 422299   | SH | DEFINED 1,2,5              |
| AGENUS INC                   | Common Stock                 | 00847G705 | 1489   | 323025   | SH | DEFINED 1,2                |
| ANWORTH MTG ASSET CORP       | Real Estate Investment Trust | 037347101 | 20254  | 2978526  | SH | DEFINED 1,2,6,8            |

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|                                    |                                   |           |        |          |    |                            |
|------------------------------------|-----------------------------------|-----------|--------|----------|----|----------------------------|
| APCO OIL AND GAS<br>INTL INC       | Common<br>equity<br>shares        | G0471F109 | 2567   | 159500   | SH | DEFINED 1,2,6              |
| APOGEE<br>ENTERPRISES INC          | Common<br>equity<br>shares        | 037598109 | 22494  | 1146460  | SH | DEFINED 1,2,8              |
| APPLIED<br>INDUSTRIAL TECH<br>INC  | Common<br>equity<br>shares        | 03820C105 | 38723  | 934671   | SH | DEFINED 1,2,6,8            |
| ARABIAN<br>AMERICAN<br>DEVELOPMENT | Common<br>Stock                   | 038465100 | 2534   | 258831   | SH | DEFINED 1,2,6              |
| ARCH COAL INC                      | Common<br>equity<br>shares        | 039380100 | 70950  | 11209088 | SH | DEFINED 1,2,5,6,8,12       |
| ARCTIC CAT INC                     | Common<br>Stock                   | 039670104 | 10073  | 243031   | SH | DEFINED 1,2,6,8            |
| ARDEN GROUP INC<br>-CL A           | Common<br>equity<br>shares        | 039762109 | 2268   | 23378    | SH | DEFINED 1,2,6,17           |
| ARENA<br>PHARMACEUTICALS<br>INC    | Common<br>Stock                   | 040047102 | 50288  | 6043845  | SH | DEFINED 1,2,5,6,8          |
| ARIAD<br>PHARMACEUTICALS<br>INC    | Common<br>Stock                   | 04033A100 | 73720  | 3043107  | SH | DEFINED 1,2,5,6,8          |
| ARIBA INC                          | Common<br>Stock                   | 04033V203 | 59067  | 1318481  | SH | DEFINED 1,2,5,6,8          |
| CARDIUM<br>THERAPEUTICS<br>INC     | Common<br>equity<br>shares        | 141916106 | 8      | 38600    | SH | DEFINED 1                  |
| ARKANSAS BEST<br>CORP              | Common<br>equity<br>shares        | 040790107 | 3825   | 482704   | SH | DEFINED 1,2,6,8            |
| ARM HOLDINGS PLC                   | American<br>Depository<br>Receipt | 042068106 | 603    | 21585    | SH | DEFINED 1,17               |
| ARQLE INC                          | Common<br>equity<br>shares        | 04269E107 | 5890   | 1152419  | SH | DEFINED 1,2,6,8            |
| ARRAY BIOPHARMA<br>INC             | Common<br>equity<br>shares        | 04269X105 | 9082   | 1549678  | SH | DEFINED 1,2,6              |
| ARROW<br>ELECTRONICS INC           | Common<br>equity<br>shares        | 042735100 | 123657 | 3668239  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ARROW FINANCIAL<br>CORP            | Common<br>equity<br>shares        | 042744102 | 4474   | 179055   | SH | DEFINED 1,2,5,6,8          |
| ARTESIAN<br>RESOURCES -CL A        | Common<br>Stock                   | 043113208 | 2926   | 125777   | SH | DEFINED 1,2,5,6            |
| ARTHROCARE CORP                    | Common<br>Stock                   | 043136100 | 17063  | 526608   | SH | DEFINED 1,2,6,8            |
| MERITOR INC                        | Common<br>equity<br>shares        | 59001K100 | 9035   | 2129945  | SH | DEFINED 1,2,5,6,8          |
| ASIAINFO-LINKAGE<br>INC            | Common<br>Stock                   | 04518A104 | 2237   | 191077   | SH | DEFINED 1,2                |
| ASPEN<br>TECHNOLOGY INC            | Common<br>Stock                   | 045327103 | 50371  | 1948662  | SH | DEFINED 1,2,5,6,8,17       |
| ASSOCIATED BANC-<br>CORP           | Common<br>equity                  |           |        |          |    |                            |

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|                                    |  |           |        |          |    |                          |
|------------------------------------|--|-----------|--------|----------|----|--------------------------|
| ASSOCIATED<br>ESTATES RLTY<br>CORP | shares<br>Real Estate<br>Investment<br>Trust | 045487105 | 136280 | 10347565 | SH | DEFINED 1,2,5,6,8,10,12  |
| ASTA FUNDING INC                   | Common<br>equity<br>shares                   | 045604105 | 13964  | 921135   | SH | DEFINED 1,2,3,5,6,8      |
| ASTECH INDUSTRIES<br>INC           | Common<br>equity<br>shares                   | 046220109 | 1135   | 120892   | SH | DEFINED 1,2              |
| ASTORIA FINANCIAL<br>CORP          | Common<br>equity<br>shares                   | 046224101 | 11815  | 373874   | SH | DEFINED 1,2,5,6,8        |
| ASTRONICS CORP                     | Common<br>Stock                              | 046265104 | 31429  | 3180965  | SH | DEFINED 1,2,5,6,8,12     |
| ATLANTIC TELE-<br>NETWORK INC      | Common<br>equity<br>shares                   | 046433108 | 5128   | 166587   | SH | DEFINED 1,2,6            |
| ATLAS PIPELINE<br>PARTNER LP       | Limited<br>Partnership                       | 049079205 | 8430   | 196123   | SH | DEFINED 1,2,6,8          |
| ATMOS ENERGY<br>CORP               | Common<br>equity<br>shares                   | 049392103 | 1699   | 49832    | SH | DEFINED 1                |
| ATRION CORP                        | Common<br>equity<br>shares                   | 049560105 | 162312 | 4535099  | SH | DEFINED 1,2,5,6,8,12,18  |
| ATWOOD OCEANICS                    | Common<br>equity<br>shares                   | 049904105 | 6740   | 30422    | SH | DEFINED 1,2,6,17         |
| VOXX<br>INTERNATIONAL<br>CORP      | Common<br>Stock                              | 050095108 | 79215  | 1742839  | SH | DEFINED 1,2,5,6,8,12     |
| AUTOLIV INC                        | Common<br>equity<br>shares                   | 91829F104 | 3380   | 452429   | SH | DEFINED 1,2              |
| SCIENTIFIC GAMES<br>CORP           | Common<br>equity<br>shares                   | 052800109 | 42650  | 688228   | SH | DEFINED 1,2,5,8,10,12,18 |
| AVANIR<br>PHARMACEUTICALS<br>INC   | Common<br>Stock                              | 80874P109 | 17488  | 2115063  | SH | DEFINED 1,2,5,6,8        |
| CELLDEX<br>THERAPEUTICS<br>INC     | Common<br>equity<br>shares                   | 05348P401 | 9940   | 3105350  | SH | DEFINED 1,2,6,8          |
| A V HOMES INC                      | Common<br>equity<br>shares                   | 15117B103 | 5693   | 903686   | SH | DEFINED 1,2              |
| AVID TECHNOLOGY<br>INC             | Common<br>equity<br>shares                   | 00234P102 | 2936   | 198029   | SH | DEFINED 1,2,5            |
| AVISTA CORP                        | Common<br>equity<br>shares                   | 05367P100 | 5592   | 590736   | SH | DEFINED 1,2,5,6,8        |
| AWARE INC                          | Common<br>equity<br>shares                   | 05379B107 | 35482  | 1378537  | SH | DEFINED 1,2,5,6,8,17     |
| BCE INC                            | Common<br>Stock                              | 05453N100 | 789    | 124950   | SH | DEFINED 1,2              |
| BOK FINANCIAL<br>CORP              | Common<br>equity<br>shares                   | 05534B760 | 499    | 11344    | SH | DEFINED 1,2              |
| BP PLC                             | American                                     | 05561Q201 | 26824  | 453887   | SH | DEFINED 1,2,5,6,8        |

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|                                    |                                    |           |         |          |    |                           |
|------------------------------------|------------------------------------|-----------|---------|----------|----|---------------------------|
|                                    | Depository                         |           |         |          |    |                           |
|                                    | Receipt                            | 055622104 | 1652848 | 39019089 | SH | DEFINED 1,2               |
| BRE PROPERTIES<br>INC              | Real Estate<br>Investment<br>Trust |           |         |          |    |                           |
|                                    |                                    | 05564E106 | 144379  | 3079302  | SH | DEFINED 1,2,3,5,6,8,12    |
| BADGER METER INC                   | Common<br>equity<br>shares         | 056525108 | 10474   | 287916   | SH | DEFINED 1,2,6,8           |
| BAKER (MICHAEL)<br>CORP            | Common<br>equity<br>shares         | 057149106 | 3811    | 159695   | SH | DEFINED 1,2,8             |
| BALCHEM CORP -CL<br>B              | Common<br>equity<br>shares         | 057665200 | 21208   | 577425   | SH | DEFINED 1,2,6,8           |
| BALDWIN & LYONS<br>-CL B           | Common<br>equity<br>shares         | 057755209 | 3624    | 151470   | SH | DEFINED 1,2,6             |
| DIAMOND HILL<br>INVESTMENT GRP     | Common<br>Stock                    | 25264R207 | 3375    | 43979    | SH | DEFINED 1,2               |
| BANCFIRST CORP/<br>OK              | Common<br>equity<br>shares         | 05945F103 | 4940    | 115025   | SH | DEFINED 1,2,8,17          |
| BRADESCO BANCO                     | American<br>Depository<br>Receipt  | 059460303 | 98155   | 6107951  | SH | DEFINED 1,2,4,5,6,8,10,18 |
| BANCO BILBAO<br>VIZCAYA<br>ARGENTA | American<br>Depository<br>Receipt  | 05946K101 | 315     | 40477    | SH | DEFINED 1,5,8,12          |
| BANCO SANTANDER<br>SA              | American<br>Depository<br>Receipt  | 05964H105 | 3369    | 451390   | SH | DEFINED 1,2,5,8,12        |
| BANCO<br>SANTANDER-<br>CHILE       | American<br>Depository<br>Receipt  | 05965X109 | 21254   | 290179   | SH | DEFINED 1,2,4,5,6,10      |
| BANCOLOMBIA SA                     | American<br>Depository<br>Receipt  | 05968L102 | 40360   | 675925   | SH | DEFINED 1,2,4,5,6,10,18   |
| BANCORPSOUTH<br>INC                | Common<br>equity<br>shares         | 059692103 | 63605   | 4315169  | SH | DEFINED 1,2,5,6,8,12      |
| HAMPTON ROADS<br>BANKSHARES INC    | Common<br>equity<br>shares         | 409321502 | 417     | 278141   | SH | DEFINED 1,2               |
| BANK KY<br>FINANCIAL CORP          | Common<br>Stock                    | 062896105 | 2319    | 83567    | SH | DEFINED 1,2               |
| BANK OF MARIN<br>BANCORP           | Common<br>equity<br>shares         | 063425102 | 3607    | 84726    | SH | DEFINED 1,2,6             |
| BANK OF<br>MONTREAL                | Common<br>equity<br>shares         | 063671101 | 3967    | 67163    | SH | DEFINED 1,5,12,18         |
| BANK MUTUAL<br>CORP                | Common<br>equity<br>shares         | 063750103 | 3958    | 869043   | SH | DEFINED 1,2,5,8           |
| BANK OF THE<br>OZARKS INC          | Common<br>equity<br>shares         | 063904106 | 32424   | 940685   | SH | DEFINED 1,2,6,8           |
| SIERRA BANCORP/<br>CA              | Common<br>equity<br>shares         | 82620P102 | 2235    | 182167   | SH | DEFINED 1,2               |
| MITSUBISHI UFJ<br>FINANCIAL GRP    | American<br>Depository             |           |         |          |    |                           |

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|                                   |                                       |           |         |             |                            |
|-----------------------------------|---------------------------------------|-----------|---------|-------------|----------------------------|
| BAR HARBOR<br>BANKSHARES          | Receipt<br>Common<br>equity<br>shares | 606822104 | 99      | 21450 SH    | DEFINED 1,2                |
| BARNES GROUP INC                  | Common<br>equity<br>shares            | 066849100 | 1706    | 47734 SH    | DEFINED 1,2                |
| BARRICK GOLD<br>CORP              | Common<br>equity<br>shares            | 067806109 | 25177   | 1006489 SH  | DEFINED 1,2,6,8            |
| BARRETT BUSINESS<br>SVCS INC      | Common<br>equity<br>shares            | 067901108 | 9563    | 228991 SH   | DEFINED 1,2,5              |
| BARRY (R G) CORP                  | Common<br>equity<br>shares            | 068463108 | 3799    | 140290 SH   | DEFINED 1,2                |
| BASSETT<br>FURNITURE INDS         | Common<br>equity<br>shares            | 068798107 | 2368    | 160780 SH   | DEFINED 1,2                |
| B/E AEROSPACE INC                 | Common<br>equity<br>shares            | 070203104 | 1611    | 129412 SH   | DEFINED 1,2                |
| BEASLEY<br>BROADCAST<br>GROUP INC | Common<br>equity<br>shares            | 073302101 | 117738  | 2796711 SH  | DEFINED 1,2,5,6,8,12       |
| BEAZER HOMES USA<br>INC           | Common<br>equity<br>shares            | 074014101 | 221     | 45364 SH    | DEFINED 1,2                |
| BEBE STORES INC                   | Common<br>equity<br>shares            | 07556Q105 | 7917    | 2230045 SH  | DEFINED 1,2,6,8,17         |
| BEL FUSE INC                      | Common<br>equity<br>shares            | 075571109 | 3130    | 652427 SH   | DEFINED 1,2,6,8            |
| BELO CORP -SER A<br>COM           | Common<br>equity<br>shares            | 077347300 | 4055    | 217136 SH   | DEFINED 1,2                |
| HARVEST NATURAL<br>RESOURCES      | Common<br>equity<br>shares            | 080555105 | 13838   | 1767377 SH  | DEFINED 1,2,6,8            |
| BERKLEY (W R)<br>CORP             | Common<br>equity<br>shares            | 41754V103 | 5675    | 636113 SH   | DEFINED 1,2,6,8            |
| BERKSHIRE<br>BANCORP INC          | Common<br>equity<br>shares            | 084423102 | 147091  | 3923681 SH  | DEFINED 1,2,5,6,8,10,12,18 |
| BERKSHIRE<br>HATHAWAY INC<br>DEL  | Common<br>equity<br>shares            | 084597202 | 382     | 46417 SH    | DEFINED 1,2                |
| BERKSHIRE<br>HATHAWAY             | Common<br>equity<br>shares            | 084670108 | 124210  | 936 SH      | DEFINED 1,5,8,12           |
| BERKSHIRE HILLS<br>BANCORP INC    | Common<br>equity<br>shares            | 084670702 | 6285120 | 71259972 SH | DEFINED 1,2,5,6,8,10,12,18 |
| BERRY PETROLEUM<br>-CL A          | Common<br>equity<br>shares            | 084680107 | 8998    | 393282 SH   | DEFINED 1,2,5,8            |
| BHP BILLITON<br>GROUP (AUS)       | American<br>Depository<br>Receipt     | 085789105 | 56753   | 1396781 SH  | DEFINED 1,2,6,8            |
| CAMAC ENERGY INC                  | Common<br>equity<br>shares            | 088606108 | 1477    | 21530 SH    | DEFINED 1,5                |

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|                                    |  |           |        |            |                            |
|------------------------------------|--|-----------|--------|------------|----------------------------|
| BIO-RAD<br>LABORATORIES<br>INC     | equity<br>shares<br>Common<br>equity<br>shares | 131745101 | 5      | 10700 SH   | DEFINED 1                  |
| SAVIENT<br>PHARMACEUTICALS<br>INC  | Common<br>equity<br>shares                     | 090572207 | 60368  | 565660 SH  | DEFINED 1,2,5,6,8,12       |
| BIO REFERENCE<br>LABS              | Common<br>equity<br>shares                     | 80517Q100 | 184    | 74114 SH   | DEFINED 1,2,5,6,8          |
| BIOANALYTICAL<br>SYSTEMS INC       | Common<br>Stock                                | 09057G602 | 13411  | 469328 SH  | DEFINED 1,2,6,8            |
| BIOCRYST<br>PHARMACEUTICALS<br>INC | Common<br>Stock                                | 09058M103 | 15     | 11400 SH   | DEFINED 1                  |
| ADVENTRX<br>PHARMACEUTICALS<br>INC | Common<br>equity<br>shares                     | 09058V103 | 2822   | 665612 SH  | DEFINED 1,2,5              |
| BIOMARIN<br>PHARMACEUTICAL<br>INC  | Common<br>equity<br>shares                     | 00764X202 | 11     | 14624 SH   | DEFINED 1                  |
| BIOTIME INC                        | Common<br>Stock                                | 09061G101 | 91546  | 2273302 SH | DEFINED 1,2,5,6,8          |
| VALEANT<br>PHARMACEUTICALS<br>INTL | Common<br>equity<br>shares                     | 09066L105 | 1860   | 443098 SH  | DEFINED 1,2,6              |
| SYNUTRA<br>INTERNATIONAL<br>INC    | Common<br>equity<br>shares                     | 91911K102 | 2384   | 43098 SH   | DEFINED 1,5                |
| BIOLASE INC                        | Common<br>Stock                                | 87164C102 | 1268   | 274103 SH  | DEFINED 1,2                |
| BIOSPECIFICS<br>TECHNOLOGIES<br>CP | Common<br>Stock                                | 090911108 | 34     | 20277 SH   | DEFINED 1,6                |
| ONCOTHYREON INC                    | Common<br>equity<br>shares                     | 090931106 | 1339   | 68788 SH   | DEFINED 1,2,6              |
| AUTHENTIDATE<br>HOLDING CORP       | Common<br>equity<br>shares                     | 682324108 | 4345   | 845064 SH  | DEFINED 1,2,6              |
| BLACK BOX CORP                     | Common<br>equity<br>shares                     | 052666203 | 15     | 11950 SH   | DEFINED 1                  |
| BLACK HILLS CORP                   | Common<br>equity<br>shares                     | 091826107 | 9751   | 382379 SH  | DEFINED 1,2,5,6,8          |
| BLACKROCK INC                      | Common<br>equity<br>shares                     | 092113109 | 56682  | 1593514 SH | DEFINED 1,2,5,6,8,12       |
| BLOUNT INTL INC                    | Common<br>equity<br>shares                     | 09247X101 | 891359 | 4999217 SH | DEFINED 1,2,5,6,8,10,12,18 |
| BLUEGREEN CORP                     | Common<br>equity<br>shares                     | 095180105 | 11533  | 876367 SH  | DEFINED 1,2,6,8            |
| BLYTH INC                          | Common<br>equity<br>shares                     | 096231105 | 1057   | 168058 SH  | DEFINED 1,2                |
| BOB EVANS FARMS                    | Common<br>equity                               | 09643P207 | 5812   | 223597 SH  | DEFINED 1,2,5,6,8          |

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|                                   |                                      |           |        |         |    |                            |
|-----------------------------------|--------------------------------------|-----------|--------|---------|----|----------------------------|
| BOLT TECHNOLOGY<br>CORP           | shares<br>Common<br>equity<br>shares | 096761101 | 38402  | 981457  | SH | DEFINED 1,2,5,6,8,12,17,18 |
| BON-TON STORES<br>INC             | Common<br>equity<br>shares           | 097698104 | 1467   | 102013  | SH | DEFINED 1,2                |
| OCLARO INC                        | Common<br>Stock                      | 09776J101 | 1817   | 191288  | SH | DEFINED 1,2                |
| BORGWARNER INC                    | Common<br>equity<br>shares           | 67555N206 | 2631   | 973665  | SH | DEFINED 1,2,6,8            |
| BOSTON BEER INC<br>-CL A          | Common<br>equity<br>shares           | 099724106 | 298688 | 4321942 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BOSTON PRIVATE<br>FINL HOLDINGS   | Common<br>equity<br>shares           | 100557107 | 17875  | 159629  | SH | DEFINED 1,2,6,8            |
| BOTTOMLINE<br>TECHNOLOGIES<br>INC | Common<br>Stock                      | 101119105 | 23621  | 2463061 | SH | DEFINED 1,2,6,8            |
| BOYD GAMING<br>CORP               | Common<br>equity<br>shares           | 101388106 | 16601  | 672377  | SH | DEFINED 1,2,6,8            |
| BRADY CORP                        | Common<br>equity<br>shares           | 103304101 | 7664   | 1085824 | SH | DEFINED 1,2,5,6,8          |
| BRANDYWINE<br>REALTY TRUST        | Real Estate<br>Investment<br>Trust   | 104674106 | 33503  | 1144219 | SH | DEFINED 1,2,5,6,8          |
| BRIDGE BANCORP<br>INC             | Common<br>equity<br>shares           | 105368203 | 45456  | 3728729 | SH | DEFINED 1,2,3,5,6,8        |
| BRIGGS &<br>STRATTON              | Common<br>equity<br>shares           | 108035106 | 2944   | 126173  | SH | DEFINED 1,2                |
| BRIGHTPOINT INC                   | Common<br>equity<br>shares           | 109043109 | 20892  | 1119056 | SH | DEFINED 1,2,5,6,8          |
| CINCINNATI BELL<br>INC            | Common<br>equity<br>shares           | 109473405 | 11856  | 1320400 | SH | DEFINED 1,2,5,6,8          |
| BROOKLINE<br>BANCORP INC          | Common<br>equity<br>shares           | 171871106 | 25426  | 4460632 | SH | DEFINED 1,2,5,6,8          |
| BROWN & BROWN<br>INC              | Common<br>equity<br>shares           | 11373M107 | 11803  | 1337754 | SH | DEFINED 1,2,5,6,8,17       |
| BROWN FORMAN<br>CORP              | Common<br>equity<br>shares           | 115236101 | 86963  | 3335748 | SH | DEFINED 1,2,5,6,8,12       |
| BROWN SHOE CO<br>INC              | Common<br>equity<br>shares           | 115637100 | 1388   | 22200   | SH | DEFINED 1,2                |
| BRUKER CORP                       | Common<br>equity<br>shares           | 115736100 | 22233  | 1387067 | SH | DEFINED 1,2,6,8            |
| MATERION CORP                     | Common<br>equity<br>shares           | 116794108 | 12582  | 961384  | SH | DEFINED 1,2,6,8            |
| BRYN MAWR BANK<br>CORP            | Common<br>equity                     | 576690101 | 14652  | 615606  | SH | DEFINED 1,2,5,6,8          |



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|                              |                              |           |        |         |    |                            |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| BUCKEYE LIMITED              | shares                       | 117665109 | 4114   | 183376  | SH | DEFINED 1,2                |
| BUCKEYE PARTNERS LP          | Limited Partnership          | 118230101 | 5063   | 105545  | SH | DEFINED 1                  |
| BUCKEYE TECHNOLOGIES INC     | Common equity shares         | 118255108 | 25676  | 800842  | SH | DEFINED 1,2,6,8            |
| BUCKLE INC                   | Common equity shares         | 118440106 | 33356  | 734286  | SH | DEFINED 1,2,5,6,8          |
| INCONTACT INC                | Common equity shares         | 45336E109 | 2898   | 444103  | SH | DEFINED 1,2,6              |
| C&F FINANCIAL CORP           | Common equity shares         | 12466Q104 | 1587   | 40324   | SH | DEFINED 1,2                |
| CBL & ASSOCIATES PPTYS INC   | Real Estate Investment Trust | 124830100 | 89476  | 4192853 | SH | DEFINED 1,2,3,5,6,8,17,18  |
| CDI CORP                     | Common equity shares         | 125071100 | 4409   | 258774  | SH | DEFINED 1,2                |
| CEC ENTERTAINMENT INC        | Common equity shares         | 125137109 | 11658  | 387128  | SH | DEFINED 1,2,5,6,8          |
| CECO ENVIRONMENTAL CORP      | Common equity shares         | 125141101 | 938    | 95785   | SH | DEFINED 1,2                |
| INUVO INC                    | Common equity shares         | 46122W204 | 8      | 11927   | SH | DEFINED 1                  |
| CH ENERGY GROUP INC          | Common equity shares         | 12541M102 | 22194  | 340323  | SH | DEFINED 1,2,5,6,8,17       |
| C H ROBINSON WORLDWIDE INC   | Common equity shares         | 12541W209 | 363149 | 6202328 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CLECO CORP                   | Common equity shares         | 12561W105 | 92637  | 2206717 | SH | DEFINED 1,2,5,6,8,12,18    |
| CENTRAL PACIFIC FINANCIAL CP | Common equity shares         | 154760409 | 4293   | 300393  | SH | DEFINED 1,2,6,8            |
| CSS INDUSTRIES INC           | Common equity shares         | 125906107 | 3947   | 192016  | SH | DEFINED 1,2                |
| CPI AEROSTRUCTURES INC       | Common equity shares         | 125919308 | 694    | 64076   | SH | DEFINED 1,2                |
| CNA FINANCIAL CORP           | Common equity shares         | 126117100 | 13512  | 504214  | SH | DEFINED 1,2,5,12           |
| CNB FINANCIAL CORP/PA        | Common equity shares         | 126128107 | 3348   | 191047  | SH | DEFINED 1,2,6              |
| CNOOC LTD                    | American Depositary Receipt  | 126132109 | 1841   | 9086    | SH | DEFINED 1,6                |
| CSG SYSTEMS INTL INC         | Common equity shares         | 126349109 | 17800  | 791657  | SH | DEFINED 1,2,5,6,8          |
| CTS CORP                     | Common equity                |           |        |         |    |                            |

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|                                    |                            |           |        |          |    |         |                       |
|------------------------------------|----------------------------|-----------|--------|----------|----|---------|-----------------------|
| CVB FINANCIAL<br>CORP              | shares<br>Common<br>equity | 126501105 | 7325   | 727446   | SH | DEFINED | 1,2,5,6,8             |
| BELDEN INC                         | shares<br>Common<br>equity | 126600105 | 31738  | 2658442  | SH | DEFINED | 1,2,5,6,8             |
| CABOT CORP                         | shares<br>Common<br>equity | 077454106 | 36364  | 985970   | SH | DEFINED | 1,2,6,8               |
| CABOT OIL & GAS<br>CORP            | shares<br>Common<br>equity | 127055101 | 156513 | 4279703  | SH | DEFINED | 1,2,5,6,8,12,18       |
| CABOT<br>MICROELECTRONICS<br>CORP  | shares<br>Common<br>equity | 127097103 | 452616 | 10080639 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| CACHE INC                          | shares<br>Common<br>equity | 12709P103 | 18804  | 535116   | SH | DEFINED | 1,2,5,6,8             |
| CADIZ INC                          | shares<br>Common<br>equity | 127150308 | 36     | 11240    | SH | DEFINED | 1                     |
| HELIX ENERGY<br>SOLUTIONS<br>GROUP | shares<br>Common<br>equity | 127537207 | 2193   | 225586   | SH | DEFINED | 1,2                   |
| CAL-MAINE FOODS<br>INC             | shares<br>Common<br>equity | 42330P107 | 77132  | 4221830  | SH | DEFINED | 1,2,5,6,8,12          |
| CALGON CARBON<br>CORP              | Stock<br>Common<br>equity  | 128030202 | 13562  | 301845   | SH | DEFINED | 1,2,8,17              |
| CALAMP CORP                        | shares<br>Common<br>equity | 129603106 | 18145  | 1268113  | SH | DEFINED | 1,2,5,6,8             |
| CALIFORNIA WATER<br>SERVICE GP     | shares<br>Common<br>equity | 128126109 | 3304   | 402246   | SH | DEFINED | 1,2                   |
| CALLAWAY GOLF<br>CO                | shares<br>Common<br>equity | 130788102 | 17140  | 918976   | SH | DEFINED | 1,2,5,6,8             |
| CALLON<br>PETROLEUM CO/<br>DE      | shares<br>Common<br>equity | 131193104 | 7532   | 1226661  | SH | DEFINED | 1,2,5,8               |
|                                    | shares                     | 13123X102 | 3855   | 627025   | SH | DEFINED | 1,2                   |

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

|                           |                            |           |       |         |    |  |         |           |
|---------------------------|----------------------------|-----------|-------|---------|----|--|---------|-----------|
| CAMBREX CORP              | Common<br>equity<br>shares | 132011107 | 8193  | 698403  | SH |  | DEFINED | 1,2,6     |
| CAMDEN NATIONAL<br>CORP   | Common<br>equity<br>shares | 133034108 | 5258  | 141992  | SH |  | DEFINED | 1,2,5,8   |
| ICONIX BRAND<br>GROUP INC | Common<br>equity<br>shares | 451055107 | 29151 | 1598015 | SH |  | DEFINED | 1,2,5,6,8 |
| CANTEL MEDICAL            | Common                     |           |       |         |    |  |         |           |

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|                              |                              |           |        |         |    |                         |
|------------------------------|------------------------------|-----------|--------|---------|----|-------------------------|
| CORP                         | equity shares                | 138098108 | 12323  | 454933  | SH | DEFINED 1,2,6,8         |
| CAPITAL CITY BK GROUP INC    | Common equity shares         | 139674105 | 2043   | 192000  | SH | DEFINED 1,2,6           |
| CAPITAL SENIOR LIVING CORP   | Common equity shares         | 140475104 | 6551   | 452914  | SH | DEFINED 1,2             |
| CAPITAL SOUTHWEST CORP.      | Common Stock                 | 140501107 | 5271   | 47096   | SH | DEFINED 1,2,6,8         |
| CAPITAL TRUST INC/ MD        | Real Estate Investment Trust | 14052H506 | 60     | 15933   | SH | DEFINED 1               |
| CAPITOL FEDERAL FINL INC     | Common equity shares         | 14057J101 | 31122  | 2602291 | SH | DEFINED 1,2,5,6,8       |
| CAPSTONE TURBINE CORP        | Common equity shares         | 14067D102 | 4690   | 4686688 | SH | DEFINED 1,2,6,8         |
| CAPSTEAD MORTGAGE CORP       | Real Estate Investment Trust | 14067E506 | 25462  | 1887520 | SH | DEFINED 1,2,6,8,17      |
| CARBO CERAMICS INC           | Common equity shares         | 140781105 | 43918  | 697965  | SH | DEFINED 1,2,5,6,8,12    |
| CARDINAL FINANCIAL CORP      | Common equity shares         | 14149F109 | 7276   | 508793  | SH | DEFINED 1,2,6,8         |
| CARLISLE COS INC             | Common equity shares         | 142339100 | 147261 | 2836379 | SH | DEFINED 1,2,5,6,8,12,18 |
| CARRIAGE SERVICES INC        | Common equity shares         | 143905107 | 1911   | 197715  | SH | DEFINED 1,2             |
| CARPENTER TECHNOLOGY CORP    | Common equity shares         | 144285103 | 97180  | 1857467 | SH | DEFINED 1,2,5,6,8,12    |
| CARRIZO OIL & GAS INC        | Common equity shares         | 144577103 | 29016  | 1159985 | SH | DEFINED 1,2,6,8         |
| CASCADE BANCORP              | Common equity shares         | 147154207 | 423    | 79843   | SH | DEFINED 1,2             |
| CASCADE CORP                 | Common equity shares         | 147195101 | 10629  | 194206  | SH | DEFINED 1,2,8           |
| CASELLA WASTE SYS INC -CL A  | Common equity shares         | 147448104 | 1666   | 389055  | SH | DEFINED 1,2             |
| CASEYS GENERAL STORES INC    | Common equity shares         | 147528103 | 57937  | 1013903 | SH | DEFINED 1,2,5,6,8,17    |
| CASH AMERICA INTL INC        | Common equity shares         | 14754D100 | 22206  | 575789  | SH | DEFINED 1,2,6,8         |
| CASS INFORMATION SYSTEMS INC | Common equity shares         | 14808P109 | 6759   | 161014  | SH | DEFINED 1,2,8           |
| CASTLE (A M) & CO            | Common equity shares         | 148411101 | 3965   | 317762  | SH | DEFINED 1,2,8           |

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|                              |                              |           |         |          |    |                            |
|------------------------------|------------------------------|-----------|---------|----------|----|----------------------------|
| CATHAY GENERAL BANCORP       | Common equity shares         | 149150104 | 62755   | 3635804  | SH | DEFINED 1,2,5,6,8,12,18    |
| CATO CORP -CL A              | Common equity shares         | 149205106 | 26917   | 905986   | SH | DEFINED 1,2,5,6,8          |
| CEDAR FAIR -LP               | Limited Partnership          | 150185106 | 224     | 6692     | SH | DEFINED 1                  |
| CEDAR REALTY TRUST INC       | Real Estate Investment Trust | 150602209 | 9464    | 1791956  | SH | DEFINED 1,2,3,5,8          |
| CEL-SCI CORP                 | Common equity shares         | 150837409 | 36      | 104456   | SH | DEFINED 1                  |
| CELADON GROUP INC            | Common Stock                 | 150838100 | 7424    | 461880   | SH | DEFINED 1,2,6,8            |
| CELL THERAPEUTICS INC        | Common Stock                 | 150934883 | 90      | 36879    | SH | DEFINED 1,5,6,8            |
| CELESTICA INC                | Common equity shares         | 15101Q108 | 122     | 17061    | SH | DEFINED 1,2                |
| CELGENE CORP                 | Common equity shares         | 151020104 | 1344659 | 17600248 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CELSION CORP                 | Common Stock                 | 15117N305 | 57      | 10444    | SH | DEFINED 1                  |
| CEMEX SAB DE CV              | American Depository Receipt  | 151290889 | 18306   | 2197395  | SH | DEFINED 1,2,4,5,6,8,10,18  |
| CENTER BANCORP INC           | Common equity shares         | 151408101 | 1848    | 154883   | SH | DEFINED 1,2                |
| CENTERSTATE BANKS INC        | Common equity shares         | 15201P109 | 4442    | 498018   | SH | DEFINED 1,2,6              |
| CENTRAIS ELETRICAS BRASILEIR | American Depository Receipt  | 15234Q108 | 1845    | 204210   | SH | DEFINED 1,2,4,5,10         |
| ELETROBRAS-CENTR ELETR BRAS  | Depository Receipt           | 15234Q207 | 4567    | 769874   | SH | DEFINED 1,2,4,5,6,10       |
| CENTRAL EUROPEAN DIST CORP   | Common equity shares         | 153435102 | 3527    | 1237076  | SH | DEFINED 1,2,5,6,8          |
| CENTURY ALUMINUM CO          | Common equity shares         | 156431108 | 22168   | 3100431  | SH | DEFINED 1,2,5,6,8          |
| CENTURY BANCORP INC/MA       | Common equity shares         | 156432106 | 2161    | 67736    | SH | DEFINED 1,2                |
| CBIZ INC                     | Common equity shares         | 124805102 | 4591    | 762730   | SH | DEFINED 1,2,6,8            |
| CENTURY CASINOS INC          | Common equity shares         | 156492100 | 28      | 10400    | SH | DEFINED 1                  |
| CEPHEID INC                  | Common Stock                 | 15670R107 | 63140   | 1829426  | SH | DEFINED 1,2,5,6,8          |
| CERADYNE INC                 | Common equity shares         | 156710105 | 13634   | 558039   | SH | DEFINED 1,2,6,8            |

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|                              |                             |           |        |          |    |                            |
|------------------------------|-----------------------------|-----------|--------|----------|----|----------------------------|
| ARBITRON INC                 | Common equity shares        | 03875Q108 | 22430  | 591937   | SH | DEFINED 1,2,5,6,8          |
| CERNER CORP                  | Common equity shares        | 156782104 | 442603 | 5717625  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| COCA-COLA ENTERPRISES INC    | Common equity shares        | 19122T109 | 390325 | 12482318 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CERUS CORP                   | Common equity shares        | 157085101 | 2633   | 774552   | SH | DEFINED 1,2                |
| CHARLES & COLVARD LTD        | Common equity shares        | 159765106 | 37     | 10104    | SH | DEFINED 1                  |
| CRA INTERNATIONAL INC        | Common equity shares        | 12618T105 | 3396   | 196639   | SH | DEFINED 1,2,6,8            |
| CHASE CORP                   | Common equity shares        | 16150R104 | 2107   | 114607   | SH | DEFINED 1,2                |
| CHECKPOINT SYSTEMS INC       | Common equity shares        | 162825103 | 6248   | 754109   | SH | DEFINED 1,2,6,8            |
| CHEESECAKE FACTORY INC       | Common equity shares        | 163072101 | 62090  | 1736738  | SH | DEFINED 1,2,5,6,8,12       |
| CHEMED CORP                  | Common equity shares        | 16359R103 | 31438  | 453619   | SH | DEFINED 1,2,5,6,8          |
| CHEMICAL FINANCIAL CORP      | Common equity shares        | 163731102 | 15302  | 632277   | SH | DEFINED 1,2,5,8            |
| CHENIERE ENERGY INC          | Common equity shares        | 16411R208 | 37395  | 2404943  | SH | DEFINED 1,2,5,6,8          |
| CHEROKEE INC/DE              | Common equity shares        | 16444H102 | 2095   | 144140   | SH | DEFINED 1,2,5              |
| CHESAPEAKE UTILITIES CORP    | Common equity shares        | 165303108 | 8611   | 181817   | SH | DEFINED 1,2,5,6,8,17       |
| BJ`S RESTAURANTS INC         | Common equity shares        | 09180C106 | 21180  | 467022   | SH | DEFINED 1,2,6,8            |
| CHILDRENS PLACE RETAIL STRS  | Common equity shares        | 168905107 | 41055  | 684202   | SH | DEFINED 1,2,5,6,8          |
| CHINA MOBILE LTD             | American Depository Receipt | 16941M109 | 3811   | 68852    | SH | DEFINED 1,4,6              |
| CHINA PETROLEUM & CHEM CORP  | American Depository Receipt | 16941R108 | 1213   | 13131    | SH | DEFINED 4,5,6              |
| CHINA UNICOM (HONG KONG) LTD | American Depository Receipt | 16945R104 | 296    | 18127    | SH | DEFINED 1,6                |
| CHOICE HOTELS INTL INC       | Common equity shares        | 169905106 | 10490  | 327991   | SH | DEFINED 1,2,5,6,8          |
| ECHO THERAPEUTICS            | Common                      |           |        |          |    |                            |

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|                                 |                                   |           |        |          |    |                               |
|---------------------------------|-----------------------------------|-----------|--------|----------|----|-------------------------------|
| INC                             | Stock                             | 27876L107 | 28     | 18200    | SH | DEFINED 1                     |
| CHRISTOPHER &<br>BANKS CORP     | Common<br>equity<br>shares        | 171046105 | 221    | 62778    | SH | DEFINED 1,2,5                 |
| CHURCH & DWIGHT<br>INC          | Common<br>equity<br>shares        | 171340102 | 247167 | 4578059  | SH | DEFINED 1,2,5,6,8,10,12,18    |
| CHURCHILL DOWNS<br>INC          | Common<br>equity<br>shares        | 171484108 | 14653  | 233584   | SH | DEFINED 1,2,6,8               |
| CIBER INC                       | Common<br>equity<br>shares        | 17163B102 | 4718   | 1360353  | SH | DEFINED 1,2,6,8               |
| CIRCOR INTL INC                 | Common<br>equity<br>shares        | 17273K109 | 12561  | 332686   | SH | DEFINED 1,2,6,8               |
| CIRRUS LOGIC INC                | Common<br>equity<br>shares        | 172755100 | 49484  | 1288982  | SH | DEFINED 1,2,5,6,8             |
| READING INTL INC<br>-CL A       | Common<br>Stock                   | 755408101 | 1137   | 192640   | SH | DEFINED 1,2                   |
| CITIZENS &<br>NORTHERN CORP     | Common<br>equity<br>shares        | 172922106 | 3794   | 193429   | SH | DEFINED 1,2                   |
| CITIZENS REPUBLIC<br>BANCORP    | Common<br>Stock                   | 174420307 | 31408  | 1623185  | SH | DEFINED 1,2,6,8               |
| CITIZENS INC                    | Common<br>equity<br>shares        | 174740100 | 6581   | 627226   | SH | DEFINED 1,2,6,8               |
| CITY HOLDING CO                 | Common<br>equity<br>shares        | 177835105 | 14972  | 417707   | SH | DEFINED 1,2,6,8,17            |
| CITY NATIONAL<br>CORP           | Common<br>equity<br>shares        | 178566105 | 135573 | 2632067  | SH | DEFINED 1,2,5,6,8,12          |
| CLARCOR INC                     | Common<br>equity<br>shares        | 179895107 | 123648 | 2770544  | SH | DEFINED 1,2,5,6,8,12          |
| BLACK DIAMOND<br>INC            | Common<br>Stock                   | 09202G101 | 2452   | 279581   | SH | DEFINED 1,2                   |
| CLEAN HARBORS<br>INC            | Common<br>Stock                   | 184496107 | 64648  | 1323296  | SH | DEFINED 1,2,5,6,8,12          |
| CLIFFS NATURAL<br>RESOURCES INC | Common<br>equity<br>shares        | 18683K101 | 265007 | 6772346  | SH | DEFINED 1,2,5,6,8,10,12,17,18 |
| COCA-COLA BTLNG<br>CONS         | Common<br>equity<br>shares        | 191098102 | 6250   | 91764    | SH | DEFINED 1,2,6,8               |
| COCA-COLA FEMSA<br>SAB DE CV    | American<br>Depository<br>Receipt | 191241108 | 11847  | 91834    | SH | DEFINED 1,4,6                 |
| COEUR D`ALENE<br>MINES CORP     | Common<br>equity<br>shares        | 192108504 | 85078  | 2951061  | SH | DEFINED 1,2,5,6,8             |
| COGNEX CORP                     | Common<br>equity<br>shares        | 192422103 | 31485  | 910464   | SH | DEFINED 1,2,5,6,8             |
| COGNIZANT TECH<br>SOLUTIONS     | Common<br>equity<br>shares        | 192446102 | 815990 | 11670262 | SH | DEFINED 1,2,5,6,8,10,12,18    |
| COHERENT INC                    | Common<br>Stock                   | 192479103 | 21153  | 461206   | SH | DEFINED 1,2,6,8               |

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|                              |                              |           |        |         |    |                            |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| COHU INC                     | Common equity shares         | 192576106 | 5158   | 549065  | SH | DEFINED 1,2,5,8            |
| COINSTAR INC                 | Common equity shares         | 19259P300 | 31262  | 695170  | SH | DEFINED 1,2,6,8            |
| COLDWATER CREEK INC          | Common equity shares         | 193068202 | 111    | 133406  | SH | DEFINED 1,2                |
| COLLECTORS UNIVERSE INC      | Common equity shares         | 19421R200 | 896    | 63816   | SH | DEFINED 1,2                |
| COLONIAL PROPERTIES TRUST    | Real Estate Investment Trust | 195872106 | 63524  | 3017708 | SH | DEFINED 1,2,3,5,6,8        |
| COBIZ FINANCIAL INC          | Common equity shares         | 190897108 | 3948   | 563517  | SH | DEFINED 1,2                |
| COLUMBIA BANKING SYSTEM INC  | Common equity shares         | 197236102 | 22106  | 1192361 | SH | DEFINED 1,2,6,8            |
| KODIAK OIL & GAS CORP        | Common Stock                 | 50015Q100 | 49735  | 5313729 | SH | DEFINED 1,2,6,8            |
| COLUMBIA LABORATORIES INC    | Common equity shares         | 197779101 | 50     | 51280   | SH | DEFINED 1                  |
| COLUMBIA SPORTSWEAR CO       | Common equity shares         | 198516106 | 12304  | 227870  | SH | DEFINED 1,2,5,6,8          |
| COLUMBUS MCKINNON CORP       | Common equity shares         | 199333105 | 5204   | 344251  | SH | DEFINED 1,2,8              |
| COMFORT SYSTEMS USA INC      | Common equity shares         | 199908104 | 8857   | 810599  | SH | DEFINED 1,2,5,6,8          |
| COMCAST CORP NEW             | Common equity shares         | 20030N200 | 143825 | 4132744 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| COMMERCE BANCSHARES INC      | Common equity shares         | 200525103 | 235594 | 5841772 | SH | DEFINED 1,2,5,6,8,12       |
| COMMERCIAL METALS            | Common equity shares         | 201723103 | 66570  | 5043032 | SH | DEFINED 1,2,5,6,8,12       |
| NATIONAL RETAIL PROPERTIES   | Real Estate Investment Trust | 637417106 | 245406 | 8046005 | SH | DEFINED 1,2,3,5,6,8,12     |
| COMMUNITY BANK SYSTEM INC    | Common equity shares         | 203607106 | 30713  | 1089534 | SH | DEFINED 1,2,6,8            |
| COMMUNITY TRUST BANCORP INC  | Common equity shares         | 204149108 | 8387   | 235913  | SH | DEFINED 1,2,8              |
| CIA ENERGETICA DE MINAS      | American Depository Receipt  | 204409601 | 40909  | 3375344 | SH | DEFINED 1,2,4,5,6,10       |
| CIA BRASILEIRA DE DISTRIB    | American Depository Receipt  | 20440T201 | 6047   | 134067  | SH | DEFINED 1,2,5,6,10         |
| COMPANHIA SIDERURGICA NACION | American Depository Receipt  | 20440W105 | 9257   | 1644190 | SH | DEFINED 1,2,4,5,6,8,10     |

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|                                     |                                   |           |        |          |    |                            |
|-------------------------------------|-----------------------------------|-----------|--------|----------|----|----------------------------|
| VALE S A                            | American<br>Depository<br>Receipt | 91912E204 | 99972  | 5758733  | SH | DEFINED 1,2,4,5,6,8,10     |
| COPEL-CIA<br>PARANAENSE<br>ENERGIA  | American<br>Depository<br>Receipt | 20441B407 | 3204   | 195175   | SH | DEFINED 1,4,5,6,10         |
| CIA DE BEBIDAS<br>DAS AMERICAS      | American<br>Depository<br>Receipt | 20441W203 | 130115 | 3399947  | SH | DEFINED 1,2,4,5,6,8,10,18  |
| COMPANIA<br>CERVECERIAS<br>UNIDAS   | American<br>Depository<br>Receipt | 204429104 | 10889  | 152652   | SH | DEFINED 1,2,4,5,6,10       |
| COMPUTER TASK<br>GROUP INC<br>COMPX | Common<br>Stock                   | 205477102 | 4413   | 272774   | SH | DEFINED 1,2                |
| INTERNATIONAL<br>INC                | Common<br>Stock                   | 20563P101 | 211    | 13845    | SH | DEFINED 1,2                |
| COMSTOCK<br>RESOURCES INC           | Common<br>equity<br>shares        | 205768203 | 29950  | 1629370  | SH | DEFINED 1,2,5,6,8          |
| COMTECH<br>TELECOMMUN               | Common<br>equity<br>shares        | 205826209 | 11875  | 429595   | SH | DEFINED 1,2,5,6,8,17       |
| CONCEPTUS INC                       | Common<br>Stock                   | 206016107 | 11454  | 563963   | SH | DEFINED 1,2,6,8            |
| CONCUR<br>TECHNOLOGIES<br>INC       | Common<br>equity<br>shares        | 206708109 | 94759  | 1285226  | SH | DEFINED 1,2,5,6,8,12       |
| CONMED CORP                         | Common<br>equity<br>shares        | 207410101 | 18007  | 631910   | SH | DEFINED 1,2,6,8            |
| CONNECTICUT<br>WATER SVC INC        | Common<br>equity<br>shares        | 207797101 | 5479   | 171769   | SH | DEFINED 1,2,5,17           |
| MAJESCO<br>ENTERTAINMENT<br>CO      | Common<br>equity<br>shares        | 560690208 | 30     | 23557    | SH | DEFINED 1                  |
| CONSOL ENERGY<br>INC                | Common<br>equity<br>shares        | 20854P109 | 320621 | 10669898 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CONSOLIDATED<br>GRAPHICS INC        | Common<br>equity<br>shares        | 209341106 | 4907   | 188014   | SH | DEFINED 1,2,6,8            |
| CONSOLIDATED<br>TOMOKA LAND<br>CO   | Common<br>equity<br>shares        | 210226106 | 3012   | 91514    | SH | DEFINED 1,2,5              |
| CONTANGO OIL &<br>GAS CO            | Common<br>equity<br>shares        | 21075N204 | 20378  | 414703   | SH | DEFINED 1,2,5,6,8          |
| COOPER COMPANIES<br>INC             | Common<br>equity<br>shares        | 216648402 | 123180 | 1304058  | SH | DEFINED 1,2,5,6,8,12       |
| COPART INC                          | Common<br>equity<br>shares        | 217204106 | 84684  | 3053913  | SH | DEFINED 1,2,5,6,8,12,18    |
| INGREDION INC                       | Common<br>equity<br>shares        | 457187102 | 118571 | 2149578  | SH | DEFINED 1,2,5,6,8,12,18    |
| NEOSTEM INC                         | Common<br>equity<br>shares        | 640650305 | 15     | 21800    | SH | DEFINED 1                  |
| CORPORATE                           |                                   |           |        |          |    |                            |



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|                                   |                                    |           |        |          |    |                            |
|-----------------------------------|------------------------------------|-----------|--------|----------|----|----------------------------|
| EXECUTIVE BRD<br>CO               | Common<br>Stock                    | 21988R102 | 63746  | 1188731  | SH | DEFINED 1,2,5,6,8,12,18    |
| CORRECTIONS CORP<br>AMER          | Common<br>equity<br>shares         | 22025Y407 | 86176  | 2576341  | SH | DEFINED 1,2,5,6,8,12       |
| CORVEL CORP                       | Common<br>equity<br>shares         | 221006109 | 5293   | 118329   | SH | DEFINED 1,2,6,8            |
| COSTAR GROUP INC                  | Common<br>equity<br>shares         | 22160N109 | 45083  | 552874   | SH | DEFINED 1,2,5,6,8          |
| COURIER CORP                      | Common<br>equity<br>shares         | 222660102 | 3419   | 279608   | SH | DEFINED 1,2                |
| COUSINS<br>PROPERTIES INC         | Real Estate<br>Investment<br>Trust | 222795106 | 23536  | 2964532  | SH | DEFINED 1,2,3,5,6,8        |
| COVENANT<br>TRANSPORTATION<br>GRP | Common<br>equity<br>shares         | 22284P105 | 60     | 13080    | SH | DEFINED 1                  |
| CRAWFORD & CO                     | Common<br>equity<br>shares         | 224633107 | 2322   | 463087   | SH | DEFINED 1,2                |
| CRAY INC                          | Common<br>Stock                    | 225223304 | 8319   | 655109   | SH | DEFINED 1,2,5,6,8          |
| CREDIT<br>ACCEPTANCE<br>CORP      | Common<br>Stock                    | 225310101 | 13194  | 154289   | SH | DEFINED 1,2,6,8            |
| CRESCENT<br>FINANCIAL<br>BANCSHRS | Common<br>equity<br>shares         | 225743103 | 52     | 11476    | SH | DEFINED 1,2                |
| CROSS (A.T.) & CO<br>-CL A        | Common<br>equity<br>shares         | 227478104 | 1321   | 132278   | SH | DEFINED 1,2                |
| CROWN CASTLE<br>INTL CORP         | Common<br>equity<br>shares         | 228227104 | 750080 | 11701724 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CROWN HOLDINGS<br>INC             | Common<br>equity<br>shares         | 228368106 | 96521  | 2626595  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AMERICA`S<br>CAR-MART INC         | Common<br>equity<br>shares         | 03062T105 | 7048   | 154934   | SH | DEFINED 1,2,5,6,8          |
| CROWN MEDIA<br>HOLDINGS INC       | Common<br>equity<br>shares         | 228411104 | 819    | 490537   | SH | DEFINED 1,2                |
| CRYOLIFE INC                      | Common<br>equity<br>shares         | 228903100 | 6057   | 901553   | SH | DEFINED 1,2                |
| CUBIC CORP                        | Common<br>equity<br>shares         | 229669106 | 16465  | 328987   | SH | DEFINED 1,2,6,8            |
| CUBIC ENERGY INC                  | Common<br>equity<br>shares         | 229675103 | 9      | 23500    | SH | DEFINED 1                  |
| CUBIST<br>PHARMACEUTICALS<br>INC  | Common<br>equity<br>shares         | 229678107 | 86844  | 1821380  | SH | DEFINED 1,2,5,6,8          |
| CULLEN/FROST<br>BANKERS INC       | Common<br>equity<br>shares         | 229899109 | 159022 | 2768916  | SH | DEFINED 1,2,5,6,8,12,17    |
| CULP INC                          | Common                             |           |        |          |    |                            |

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|                            |                      |           |        |         |    |                            |
|----------------------------|----------------------|-----------|--------|---------|----|----------------------------|
| CURIS INC                  | equity shares        | 230215105 | 1191   | 101300  | SH | DEFINED 1,2                |
| CURTISS-WRIGHT CORP        | Common equity shares | 231269101 | 5973   | 1442636 | SH | DEFINED 1,2,6,8            |
| CYBERONICS INC             | Common equity shares | 231561101 | 30813  | 942243  | SH | DEFINED 1,2,5,6,8          |
| CYMER INC                  | Stock                | 23251P102 | 28782  | 549070  | SH | DEFINED 1,2,6,8            |
| CYPRESS SEMICONDUCTOR CORP | Common equity shares | 232572107 | 33930  | 664514  | SH | DEFINED 1,2,5,6,8          |
| OPKO HEALTH INC            | Common Stock         | 232806109 | 46667  | 4353046 | SH | DEFINED 1,2,5,6,8,12       |
| AVIAT NETWORKS INC         | Common Stock         | 68375N103 | 13566  | 3246115 | SH | DEFINED 1,2,6              |
| DSP GROUP INC              | Common Stock         | 05366Y102 | 2834   | 1191468 | SH | DEFINED 1,2,5,8            |
| DXP ENTERPRISES INC        | Common equity shares | 23332B106 | 2764   | 464886  | SH | DEFINED 1,2                |
| DAILY JOURNAL CORP         | Common equity shares | 233377407 | 7212   | 151023  | SH | DEFINED 1,2,6              |
| DAKTRONICS INC             | Common equity shares | 233912104 | 946    | 10083   | SH | DEFINED 1,2                |
| COVANTA HOLDING CORP       | Common equity shares | 234264109 | 6479   | 681302  | SH | DEFINED 1,2,8              |
| DARLING INTERNATIONAL INC  | Common equity shares | 22282E102 | 22012  | 1282816 | SH | DEFINED 1,2,5,6,8          |
| ACORN ENERGY INC           | Common equity shares | 237266101 | 42644  | 2331619 | SH | DEFINED 1,2,5,6,8          |
| DATALINK CORP              | Common equity shares | 004848107 | 1958   | 219726  | SH | DEFINED 1,2                |
| DAVITA INC                 | Common equity shares | 237934104 | 1905   | 229849  | SH | DEFINED 1,2                |
| DAWSON GEOPHYSICAL CO      | Common equity shares | 23918K108 | 382369 | 3690520 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| DECKERS OUTDOOR CORP       | Common equity shares | 239359102 | 4163   | 164768  | SH | DEFINED 1,2,5,8            |
| DELTA APPAREL INC          | Common equity shares | 243537107 | 40298  | 1099823 | SH | DEFINED 1,2,5,6,8,12       |
| DELTA NATURAL GAS CO INC   | Common equity shares | 247368103 | 1283   | 93173   | SH | DEFINED 1,2                |
| DELTIC TIMBER CORP         | Common equity shares | 247748106 | 2330   | 120297  | SH | DEFINED 1,2                |
|                            | Common equity shares | 247850100 | 14066  | 215493  | SH | DEFINED 1,2,6,8            |

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|                                    |                            |           |        |          |    |         |                           |
|------------------------------------|----------------------------|-----------|--------|----------|----|---------|---------------------------|
| DENBURY<br>RESOURCES INC           | Common<br>equity<br>shares | 247916208 | 301697 | 18669665 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DENDREON CORP                      | Common<br>Stock            | 24823Q107 | 35506  | 7351261  | SH | DEFINED | 1, 2, 5, 6, 8             |
| DENTSPLY<br>INTERNATL INC          | Common<br>equity<br>shares | 249030107 | 205917 | 5399148  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DERMA SCIENCES<br>INC              | Common<br>equity<br>shares | 249827502 | 1022   | 98517    | SH | DEFINED | 1, 2                      |
| DEPOMED INC                        | Common<br>Stock            | 249908104 | 5630   | 952699   | SH | DEFINED | 1, 2, 6, 8                |
| CASUAL MALE<br>RETAIL GRP INC      | Common<br>equity<br>shares | 148711302 | 3069   | 663761   | SH | DEFINED | 1, 2                      |
| DEVRY INC                          | Common<br>equity<br>shares | 251893103 | 41212  | 1810694  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12     |
| DIAMOND OFFSHRE<br>DRILLING INC    | Common<br>equity<br>shares | 25271C102 | 208240 | 3164300  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DIEBOLD INC                        | Common<br>equity<br>shares | 253651103 | 170278 | 5051362  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| DIGI<br>INTERNATIONAL<br>INC       | Common<br>equity<br>shares | 253798102 | 4924   | 484902   | SH | DEFINED | 1, 2, 5, 6, 8             |
| DIGITAL RIVER INC                  | Common<br>equity<br>shares | 25388B104 | 14954  | 897508   | SH | DEFINED | 1, 2, 6, 8                |
| DIGITAL<br>GENERATION INC          | Common<br>Stock            | 25400B108 | 5711   | 502996   | SH | DEFINED | 1, 2, 6, 8                |
| DIME COMMUNITY<br>BANCSHARES       | Common<br>equity<br>shares | 253922108 | 8754   | 605946   | SH | DEFINED | 1, 2, 8                   |
| ALLIANCE ONE INTL<br>INC           | Common<br>equity<br>shares | 018772103 | 4836   | 1496697  | SH | DEFINED | 1, 2, 5, 6                |
| DIODES INC                         | Common<br>equity<br>shares | 254543101 | 12274  | 721474   | SH | DEFINED | 1, 2, 6, 8                |
| DISCOVERY<br>LABORATORIES<br>INC   | Common<br>Stock            | 254668403 | 1617   | 493189   | SH | DEFINED | 1, 2                      |
| INFINITY<br>PHARMACEUTICALS<br>INC | Common<br>Stock            | 45665G303 | 7637   | 324404   | SH | DEFINED | 1, 2                      |
| NAUTILUS INC                       | Common<br>equity<br>shares | 63910B102 | 43     | 16260    | SH | DEFINED | 1                         |
| DITECH NETWORKS<br>INC             | Common<br>equity<br>shares | 25500T108 | 26     | 18800    | SH | DEFINED | 1                         |
| DOLLAR THRIFTY<br>AUTOMOTIVE GP    | Common<br>equity<br>shares | 256743105 | 51260  | 589673   | SH | DEFINED | 1, 2, 5, 6, 8             |
| DONALDSON CO INC                   | Common<br>equity<br>shares | 257651109 | 132068 | 3804906  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| DOT HILL SYSTEMS<br>CORP           | Common<br>equity           |           |        |          |    |         |                           |

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|                          |  |           |        |         |    |         |              |  |
|--------------------------|--|-----------|--------|---------|----|---------|--------------|--|
| ASCENA RETAIL GROUP INC  | shares<br>Common equity                | 25848T109 | 38     | 35984   | SH | DEFINED | 1            |  |
| DREW INDUSTRIES INC      | shares<br>Common equity                | 04351G101 | 77275  | 3602433 | SH | DEFINED | 1,2,5,6,8,12 |  |
| DRIL-QUIP INC            | shares<br>Common equity                | 26168L205 | 11088  | 367162  | SH | DEFINED | 1,2,6,8      |  |
| PACIFIC ETHANOL INC      | shares<br>Common Stock                 | 262037104 | 103751 | 1443356 | SH | DEFINED | 1,2,5,6,8,12 |  |
| DUCOMMUN INC             | shares<br>Common equity                | 69423U206 | 42     | 107037  | SH | DEFINED | 1            |  |
| DURECT CORP              | shares<br>Common equity                | 264147109 | 171    | 12578   | SH | DEFINED | 1,5          |  |
| DUSA PHARMACEUTICALS INC | shares<br>Common equity                | 266605104 | 94     | 65376   | SH | DEFINED | 1,5          |  |
| DYAX CORP                | shares<br>Common equity                | 266898105 | 2739   | 403410  | SH | DEFINED | 1,2          |  |
| DYCOM INDUSTRIES INC     | shares<br>Common equity                | 26746E103 | 4327   | 1663877 | SH | DEFINED | 1,2,5,6,8    |  |
| DYNAMIC MATERIALS CORP   | shares<br>Common equity                | 267475101 | 10789  | 750038  | SH | DEFINED | 1,2,5,6,8    |  |
| DYNEX CAPITAL INC        | shares<br>Real Estate Investment Trust | 267888105 | 3838   | 255268  | SH | DEFINED | 1,2,5,6,8    |  |
| PERFUMANIA HOLDINGS INC  | shares<br>Common equity                | 26817Q506 | 10937  | 1017209 | SH | DEFINED | 1,2,6,8      |  |
| EMC INSURANCE GROUP INC  | shares<br>Common equity                | 71376C100 | 404    | 56227   | SH | DEFINED | 1,2          |  |
|                          | shares                                 | 268664109 | 1687   | 80317   | SH | DEFINED | 1,2          |  |

| ISSUER               | CLASS                       | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|----------------------|-----------------------------|-----------|-------|-------------|-------------------|-------------|----------|
| ENI SPA              | American Depository Receipt | 26874R108 | 599   | 13659       | SH                | DEFINED     | 1,2      |
| EPIQ SYSTEMS INC     | Common equity shares        | 26882D109 | 8077  | 601951      | SH                | DEFINED     | 1,2,6,8  |
| ESB FINANCIAL CORP   | Common equity shares        | 26884F102 | 2424  | 173474      | SH                | DEFINED     | 1,2,5    |
| EAGLE BANCORP INC/MD | Common equity shares        | 268948106 | 4443  | 265880      | SH                | DEFINED     | 1,2      |
| EARTHLINK INC        | Common                      |           |       |             |                   |             |          |

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|                             |                             |           |        |         |    |         |                    |
|-----------------------------|-----------------------------|-----------|--------|---------|----|---------|--------------------|
|                             | equity shares               | 270321102 | 19264  | 2705364 | SH | DEFINED | 1,2,5,6,8,17       |
| EAST WEST BANCORP INC       | Common equity shares        | 27579R104 | 153701 | 7277392 | SH | DEFINED | 1,2,5,6,8,12       |
| EASTERN CO                  | Common Stock                | 276317104 | 1433   | 76489   | SH | DEFINED | 1,2                |
| EATON VANCE CORP            | Common equity shares        | 278265103 | 254428 | 8785413 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| EBIX INC                    | Common equity shares        | 278715206 | 13882  | 588050  | SH | DEFINED | 1,2,6,8            |
| ECHELON CORP                | Common Stock                | 27874N105 | 2573   | 669850  | SH | DEFINED | 1,2,6,8            |
| EDGEWATER TECHNOLOGY INC    | Common equity shares        | 280358102 | 46     | 11719   | SH | DEFINED | 1                  |
| EL PASO ELECTRIC CO         | Common equity shares        | 283677854 | 33193  | 969084  | SH | DEFINED | 1,2,5,6,8          |
| ELAN CORP PLC               | American Depository Receipt | 284131208 | 23502  | 2192249 | SH | DEFINED | 1,19               |
| ELECTRO RENT CORP           | Common equity shares        | 285218103 | 6786   | 383566  | SH | DEFINED | 1,2,5,8            |
| ELECTRO SCIENTIFIC INDS INC | Common equity shares        | 285229100 | 6308   | 516123  | SH | DEFINED | 1,2,8              |
| ELECTRONICS FOR IMAGING INC | Common equity shares        | 286082102 | 18520  | 1114880 | SH | DEFINED | 1,2,5,6,8          |
| ELLIS PERRY INTL INC        | Common equity shares        | 288853104 | 4682   | 212399  | SH | DEFINED | 1,2,6,8            |
| MATTERSIGHT CORP            | Common equity shares        | 577097108 | 647    | 109430  | SH | DEFINED | 1,2                |
| EMAGIN CORP                 | Common equity shares        | 29076N206 | 47     | 11610   | SH | DEFINED | 1                  |
| EMBRAER SA                  | American Depository Receipt | 29082A107 | 5339   | 200509  | SH | DEFINED | 1,2,4,5,6,10       |
| EMBOTELLADORA ANDINA S A    | American Depository Receipt | 29081P204 | 255    | 9114    | SH | DEFINED | 1                  |
| EMBOTELLADORA ANDINA SA     | American Depository Receipt | 29081P303 | 787    | 22903   | SH | DEFINED | 1,5                |
| EMCORE CORP                 | Common equity shares        | 290846203 | 84     | 14840   | SH | DEFINED | 1                  |
| EMCOR GROUP INC             | Common equity shares        | 29084Q100 | 43090  | 1509964 | SH | DEFINED | 1,2,5,6,8,12       |
| EMERITUS CORP               | Common equity shares        | 291005106 | 10921  | 521464  | SH | DEFINED | 1,2,6,8            |
| EMMIS COMMUNICATIONS        | Common equity               |           |        |         |    |         |                    |

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|                              |                              |           |        |         |    |                            |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| CP-CL A                      | shares                       | 291525103 | 48     | 24108   | SH | DEFINED 1                  |
| EMPIRE DISTRICT ELECTRIC CO  | Common equity shares         |           |        |         |    |                            |
|                              |                              | 291641108 | 18148  | 842294  | SH | DEFINED 1,2,6,8            |
| ENDESA-EMPR NAC ELEC (CHILE) | American Depository Receipt  | 29244T101 | 28741  | 599291  | SH | DEFINED 1,2,4,5,6,10       |
| ENBRIDGE INC                 | Common equity shares         | 29250N105 | 311    | 7936    | SH | DEFINED 1                  |
| ENCORE WIRE CORP             | Common equity shares         | 292562105 | 9999   | 341698  | SH | DEFINED 1,2,5,8            |
| ENDO HEALTH SOLUTIONS INC    | Common equity shares         | 29264F205 | 123142 | 3882144 | SH | DEFINED 1,2,5,6,8,12,18    |
| ENERGEN CORP                 | Common equity shares         | 29265N108 | 200749 | 3830335 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EPL OIL & GAS INC            | Common Stock                 | 26883D108 | 18931  | 933168  | SH | DEFINED 1,2,6,8            |
| ENERSIS SA                   | American Depository Receipt  | 29274F104 | 17429  | 1063475 | SH | DEFINED 1,2,4,5,6,10,18    |
| ENNIS INC                    | Common equity shares         | 293389102 | 9400   | 572829  | SH | DEFINED 1,2,8              |
| ENSTAR GROUP LTD             | Common equity shares         | G3075P101 | 13888  | 139341  | SH | DEFINED 1,2,6,8            |
| ENTERCOM COMMUNICATIONS CORP | Common equity shares         | 293639100 | 3564   | 519424  | SH | DEFINED 1,2                |
| ENTERPRISE PRODS PRTNRS -LP  | Limited Partnership          | 293792107 | 30840  | 575374  | SH | DEFINED 1                  |
| ENTERTAINMENT PROPERTIES TR  | Real Estate Investment Trust | 29380T105 | 48963  | 1101927 | SH | DEFINED 1,2,3,5,6,8        |
| ENTRAVISION COMMUNICATIONS   | Common equity shares         | 29382R107 | 1001   | 747621  | SH | DEFINED 1,2                |
| ENZON PHARMACEUTICALS INC    | Common Stock                 | 293904108 | 7556   | 1085240 | SH | DEFINED 1,2,6,8            |
| ENZO BIOCHEM INC             | Common equity shares         | 294100102 | 122    | 60432   | SH | DEFINED 1,2,5              |
| EPLUS INC                    | Common Stock                 | 294268107 | 2885   | 73476   | SH | DEFINED 1,2                |
| EQUINIX INC                  | Common equity shares         | 29444U502 | 300078 | 1456353 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EQT CORP                     | Common equity shares         | 26884L109 | 355886 | 6031809 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EQUITY ONE INC               | Real Estate Investment Trust | 294752100 | 52097  | 2473876 | SH | DEFINED 1,2,3,5,6,8,12     |
| ERICSSON                     | American Depository Receipt  | 294821608 | 4059   | 444569  | SH | DEFINED 1,2                |
| ERIE INDEMNITY CO            | Common                       |           |        |         |    |                            |

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|                              |                      |           |        |         |    |                            |
|------------------------------|----------------------|-----------|--------|---------|----|----------------------------|
| -CL A                        | equity shares        | 29530P102 | 24832  | 386438  | SH | DEFINED 1,2,5,6,8,12       |
| ESCO TECHNOLOGIES INC        | Common equity shares | 296315104 | 19707  | 507279  | SH | DEFINED 1,2,5,6,8          |
| BGC PARTNERS INC             | Common equity shares | 05541T101 | 8122   | 1657727 | SH | DEFINED 1,2,6,8            |
| ESTERLINE TECHNOLOGIES CORP  | Common equity shares | 297425100 | 60808  | 1083077 | SH | DEFINED 1,2,5,6,8,12       |
| ETHAN ALLEN INTERIORS INC    | Common equity shares | 297602104 | 40527  | 1848911 | SH | DEFINED 1,2,6,8            |
| NEWMARKET CORP               | Common equity shares | 651587107 | 72211  | 292955  | SH | DEFINED 1,2,5,6,8,12,18    |
| EURONET WORLDWIDE INC        | Common equity shares | 298736109 | 20178  | 1073860 | SH | DEFINED 1,2,5,6,8          |
| EXACT SCIENCES CORP          | Common Stock         | 30063P105 | 18521  | 1682405 | SH | DEFINED 1,2,6,8            |
| EXAR CORP                    | Common equity shares | 300645108 | 5907   | 738445  | SH | DEFINED 1,2,5,6,8          |
| EXACTECH INC                 | Common equity shares | 30064E109 | 2404   | 134714  | SH | DEFINED 1,2                |
| EXELIXIS INC                 | Common equity shares | 30161Q104 | 31966  | 6631736 | SH | DEFINED 1,2,6,8            |
| EXPONENT INC                 | Common equity shares | 30214U102 | 14960  | 262010  | SH | DEFINED 1,2,6,8            |
| EZCORP INC -CL A             | Common equity shares | 302301106 | 25021  | 1091182 | SH | DEFINED 1,2,5,6,8          |
| FBL FINANCIAL GROUP INC-CL A | Common equity shares | 30239F106 | 6552   | 197338  | SH | DEFINED 1,2,8              |
| FEI CO                       | Common equity shares | 30241L109 | 45259  | 845965  | SH | DEFINED 1,2,5,6,8,17       |
| FLIR SYSTEMS INC             | Common equity shares | 302445101 | 116981 | 5855659 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FMC CORP                     | Common equity shares | 302491303 | 305960 | 5524859 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FNB UNITED CORP              | Common Stock         | 302519202 | 1613   | 135551  | SH | DEFINED 1,2                |
| F N B CORP/FL                | Common equity shares | 302520101 | 49946  | 4455136 | SH | DEFINED 1,2,5,6,8          |
| FSI INTL INC                 | Common Stock         | 302633102 | 3938   | 634800  | SH | DEFINED 1,2                |
| FX ENERGY INC                | Common Stock         | 302695101 | 6765   | 907259  | SH | DEFINED 1,2,5,6,8          |
| OPPENHEIMER HOLDINGS INC     | Common equity shares | 683797104 | 3116   | 195315  | SH | DEFINED 1,2,8              |
| FTI CONSULTING               | Common               |           |        |         |    |                            |

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|                              |                              |           |        |          |    |         |                       |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|-----------------------|
| INC                          | equity shares                | 302941109 | 37039  | 1388288  | SH | DEFINED | 1,2,5,6,8,12          |
| FACTSET RESEARCH SYSTEMS INC | Common equity shares         | 303075105 | 111231 | 1153580  | SH | DEFINED | 1,2,5,6,8,12          |
| FAIR ISAAC CORP              | Common equity shares         | 303250104 | 55401  | 1251706  | SH | DEFINED | 1,2,5,6,8,12,17,18    |
| FAIRCHILD SEMICONDUCTOR INTL | Common equity shares         | 303726103 | 48170  | 3672002  | SH | DEFINED | 1,2,5,6,8,12          |
| FARMER BROS CO               | Common equity shares         | 307675108 | 1253   | 131606   | SH | DEFINED | 1,2                   |
| FARMERS NATL BANC CORP/OH    | Common Stock                 | 309627107 | 1492   | 231132   | SH | DEFINED | 1,2                   |
| FARO TECHNOLOGIES INC        | Common equity shares         | 311642102 | 13215  | 319849   | SH | DEFINED | 1,2,6,8               |
| FASTENAL CO                  | Common equity shares         | 311900104 | 451063 | 10492362 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| FEDERAL AGRICULTURE MTG CP   | Common equity shares         | 313148306 | 4048   | 157206   | SH | DEFINED | 1,2                   |
| FEDERAL REALTY INVESTMENT TR | Real Estate Investment Trust | 313747206 | 433991 | 4121447  | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| FEDERAL SIGNAL CORP          | Common equity shares         | 313855108 | 7356   | 1163017  | SH | DEFINED | 1,2,6,8               |
| FELCOR LODGING TRUST INC     | Real Estate Investment Trust | 31430F101 | 17768  | 3747340  | SH | DEFINED | 1,2,3,5,6,8           |
| FEMALE HEALTH CO             | Common Stock                 | 314462102 | 1936   | 270789   | SH | DEFINED | 1,2                   |
| FERRELLGAS PARTNERS -LP      | Limited Partnership          | 315293100 | 1134   | 58450    | SH | DEFINED | 1                     |
| FERRO CORP                   | Common equity shares         | 315405100 | 5319   | 1550409  | SH | DEFINED | 1,2,6,8               |
| F5 NETWORKS INC              | Common equity shares         | 315616102 | 354771 | 3388503  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| FIDELITY SOUTHERN CORP       | Common equity shares         | 316394105 | 985    | 104256   | SH | DEFINED | 1,2                   |
| FINANCIAL INSTITUTIONS INC   | Common equity shares         | 317585404 | 4254   | 228126   | SH | DEFINED | 1,2                   |
| FINISAR CORP                 | Common equity shares         | 31787A507 | 23377  | 1634857  | SH | DEFINED | 1,2,5,6,8             |
| FINISH LINE INC -CL A        | Common equity shares         | 317923100 | 32933  | 1448361  | SH | DEFINED | 1,2,5,6,8             |
| GLEACHER & COMPANY INC       | Common Stock                 | 377341102 | 35     | 48235    | SH | DEFINED | 1                     |
| CORELOGIC INC                | Common equity shares         | 21871D103 | 84891  | 3199827  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| FIRST BANCORP P R            | Common                       |           |        |          |    |         |                       |



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|                              |                              |           |        |          |    |         |                   |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|-------------------|
| FIRST BANCORP/NC             | equity shares                | 318672706 | 5108   | 1156002  | SH | DEFINED | 1, 2, 6           |
| FIRST BUSEY CORP             | Common equity shares         | 318910106 | 3134   | 271652   | SH | DEFINED | 1, 2, 5, 8        |
| FIRST CASH FINANCIAL SVCS    | Common equity shares         | 319383105 | 5954   | 1220198  | SH | DEFINED | 1, 2, 5, 6, 8     |
| FIRST CITIZENS BANCSH -CL A  | Common equity shares         | 31942D107 | 25475  | 553640   | SH | DEFINED | 1, 2, 6, 8        |
| FIRST COMMONWLTH FINL CP/PA  | Common equity shares         | 31946M103 | 11473  | 70428    | SH | DEFINED | 1, 2, 5, 6, 8     |
| FIRST CMNTY BANCSHARES INC   | Common equity shares         | 319829107 | 24477  | 3472072  | SH | DEFINED | 1, 2, 5, 6, 8     |
| PACWEST BANCORP              | Common equity shares         | 31983A103 | 5558   | 364227   | SH | DEFINED | 1, 2, 8           |
| FIRST DEFIANCE FINANCIAL CP  | Common equity shares         | 695263103 | 25454  | 1089159  | SH | DEFINED | 1, 2, 6, 8        |
| FIRST FINL BANCORP INC/OH    | Common equity shares         | 32006W106 | 2592   | 150329   | SH | DEFINED | 1, 2              |
| FIRST FEDERAL BANCSHARES/AR  | Common equity shares         | 320209109 | 27495  | 1625993  | SH | DEFINED | 1, 2, 6, 8        |
| FIRST FINL BANKSHARES INC    | Common equity shares         | 32020F303 | 333    | 33912    | SH | DEFINED | 1, 2              |
| FIRST FINANCIAL CORP/IN      | Common equity shares         | 32020R109 | 33111  | 918987   | SH | DEFINED | 1, 2, 5, 6, 8     |
| FIRST FINANCIAL HOLDINGS INC | Common equity shares         | 320218100 | 6359   | 202958   | SH | DEFINED | 1, 2, 8           |
| FIRST INDL REALTY TRUST INC  | Real Estate Investment Trust | 320239106 | 4800   | 369484   | SH | DEFINED | 1, 2              |
| FIRST LONG ISLAND CORP       | Common equity shares         | 32054K103 | 34349  | 2614363  | SH | DEFINED | 1, 2, 3, 6, 8     |
| FIRST MERCHANTS CORP         | Common equity shares         | 320734106 | 3538   | 114849   | SH | DEFINED | 1, 2              |
| FIRST MIDWEST BANCORP INC    | Common equity shares         | 320817109 | 7329   | 487909   | SH | DEFINED | 1, 2, 8           |
| SCBT FINANCIAL CORP          | Common equity shares         | 320867104 | 33443  | 2664817  | SH | DEFINED | 1, 2, 5, 6, 8     |
| FIRST BANCORP INC/ME         | Common equity shares         | 78401V102 | 10940  | 271611   | SH | DEFINED | 1, 2, 5, 6, 8     |
| FIRST NIAGARA FINANCIAL GRP  | Common equity shares         | 31866P102 | 2636   | 150300   | SH | DEFINED | 1, 2              |
|                              | shares                       | 33582V108 | 144089 | 17810854 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |

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|                            |                              |           |        |         |    |         |                               |
|----------------------------|------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| 1ST SOURCE CORP            | Common equity shares         | 336901103 | 6290   | 282337  | SH | DEFINED | 1, 2, 6, 8                    |
| WINTHROP REALTY TRUST      | Real Estate Investment Trust | 976391300 | 5777   | 535870  | SH | DEFINED | 1, 2, 3, 5, 6, 8              |
| FISHER COMMUNICATIONS INC  | Common Stock                 | 337756209 | 5056   | 137598  | SH | DEFINED | 1, 2, 8                       |
| FIRSTMERIT CORP            | Common equity shares         | 337915102 | 82376  | 5592357 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| FLAGSTAR BANCORP INC       | Common equity shares         | 337930705 | 210    | 190209  | SH | DEFINED | 1                             |
| FLEXSTEEL INDUSTRIES INC   | Common equity shares         | 339382103 | 1142   | 55240   | SH | DEFINED | 1, 2                          |
| FLOTEK INDUSTRIES INC      | Common equity shares         | 343389102 | 11365  | 896921  | SH | DEFINED | 1, 2, 6, 8                    |
| FLOW INTL CORP             | Common Stock                 | 343468104 | 3022   | 816206  | SH | DEFINED | 1, 2                          |
| FLOWERS FOODS INC          | Common equity shares         | 343498101 | 68430  | 3391129 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17         |
| FLOWSERVE CORP             | Common equity shares         | 34354P105 | 254389 | 1991414 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| FLUSHING FINANCIAL CORP    | Common equity shares         | 343873105 | 10134  | 641276  | SH | DEFINED | 1, 2, 8                       |
| FOMENTO ECONOMICO MEXICANO | American Depository Receipt  | 344419106 | 17598  | 191322  | SH | DEFINED | 1, 2, 4, 5, 6, 18             |
| FOREST CITY ENTRPRS -CL A  | Common equity shares         | 345550107 | 34614  | 2184103 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10          |
| FOREST OIL CORP            | Common equity shares         | 346091705 | 47758  | 5651882 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| FORRESTER RESEARCH INC     | Common equity shares         | 346563109 | 8066   | 280306  | SH | DEFINED | 1, 2, 6, 8                    |
| FOSSIL INC                 | Common equity shares         | 349882100 | 175276 | 2069510 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FOSTER (LB) CO             | Common equity shares         | 350060109 | 7166   | 221488  | SH | DEFINED | 1, 2, 6, 8                    |
| FOSTER WHEELER AG          | Common Stock                 | H27178104 | 8754   | 365360  | SH | DEFINED | 1, 2, 5, 8, 10, 12            |
| FRANCE TELECOM             | American Depository Receipt  | 35177Q105 | 160    | 13046   | SH | DEFINED | 1, 2                          |
| FRANKLIN COVEY CO          | Common equity shares         | 353469109 | 2399   | 199915  | SH | DEFINED | 1, 2                          |
| FRANKLIN ELECTRIC CO INC   | Common equity shares         | 353514102 | 27029  | 446904  | SH | DEFINED | 1, 2, 6, 8                    |
| FREDS INC                  | Common                       |           |        |         |    |         |                               |

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|                              |                              |           |        |          |    |                         |
|------------------------------|------------------------------|-----------|--------|----------|----|-------------------------|
|                              | equity shares                | 356108100 | 17231  | 1211009  | SH | DEFINED 1,2,5,6,8       |
| FRESENIUS MEDICAL CARE AG&CO | American Depository Receipt  | 358029106 | 287    | 3914     | SH | DEFINED 1               |
| ARLINGTON ASSET INVESTMENT   | Real Estate Investment Trust | 041356205 | 3154   | 132227   | SH | DEFINED 1,2             |
| FRISCH`S RESTAURANTS INC     | Common equity shares         | 358748101 | 708    | 35564    | SH | DEFINED 1,2             |
| FUEL TECH INC                | Common equity shares         | 359523107 | 60     | 14240    | SH | DEFINED 1,5             |
| FUELCELL ENERGY INC          | Common equity shares         | 35952H106 | 2164   | 2461547  | SH | DEFINED 1,2,6,8         |
| FULLER (H. B.) CO            | Common equity shares         | 359694106 | 29747  | 969713   | SH | DEFINED 1,2,5,6,8       |
| FULTON FINANCIAL CORP        | Common equity shares         | 360271100 | 106066 | 10756947 | SH | DEFINED 1,2,5,6,8,12    |
| FURNITURE BRANDS INTL INC    | Common equity shares         | 360921100 | 44     | 30504    | SH | DEFINED 1               |
| G&K SERVICES INC -CL A       | Common equity shares         | 361268105 | 10892  | 347810   | SH | DEFINED 1,2,6,8         |
| LADENBURG THALMANN FINL SERV | Common equity shares         | 50575Q102 | 2214   | 1677242  | SH | DEFINED 1,2,6           |
| GP STRATEGIES CORP           | Common equity shares         | 36225V104 | 4767   | 246662   | SH | DEFINED 1,2             |
| GSE SYSTEMS INC              | Common equity shares         | 36227K106 | 22     | 10232    | SH | DEFINED 1               |
| GSI GROUP INC                | Common Stock                 | 36191C205 | 3869   | 434002   | SH | DEFINED 1,2             |
| G-III APPAREL GROUP LTD      | Common equity shares         | 36237H101 | 11099  | 309182   | SH | DEFINED 1,2,6,8         |
| GAMCO INVESTORS INC          | Common equity shares         | 361438104 | 6203   | 124616   | SH | DEFINED 1,2,6,8         |
| GAIAM INC                    | Common equity shares         | 36268Q103 | 52     | 14860    | SH | DEFINED 1               |
| ARTHUR J GALLAGHER & CO      | Common equity shares         | 363576109 | 127746 | 3566488  | SH | DEFINED 1,2,5,6,8,12    |
| GARDNER DENVER INC           | Common equity shares         | 365558105 | 76001  | 1258134  | SH | DEFINED 1,2,5,6,8,12    |
| GARTNER INC                  | Common equity shares         | 366651107 | 114073 | 2475099  | SH | DEFINED 1,2,5,6,8,12,18 |
| GASTAR EXPLORATION LTD       | Common equity shares         | 367299203 | 1499   | 904989   | SH | DEFINED 1,2,5,6,8       |
| RYMAN                        | Common                       |           |        |          |    |                         |

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|  |  |           |        |          |    |                        |
|--|--|-----------|--------|----------|----|------------------------|
| HOSPITALITY<br>PPTYS INC<br>GENCORP INC                              | equity<br>shares<br>Common<br>equity<br>shares | 78377T107 | 26548  | 671563   | SH | DEFINED 1,2,6,8        |
| GENERAL CABLE<br>CORP/DE   | Common<br>equity<br>shares                     | 368682100 | 12299  | 1296066  | SH | DEFINED 1,2,6,8        |
| GENERAL<br>COMMUNICATION<br>-CL A<br>GENESCO INC                     | Common<br>equity<br>shares                     | 369300108 | 39288  | 1337146  | SH | DEFINED 1,2,5,6,8,12   |
| GENESE &<br>WYOMING INC -CL<br>A<br>INOVIO<br>PHARMACEUTICALS<br>INC | Common<br>equity<br>shares                     | 369385109 | 7413   | 756107   | SH | DEFINED 1,2,6,8        |
| GENESE &<br>WYOMING INC -CL<br>A<br>INOVIO<br>PHARMACEUTICALS<br>INC | Common<br>equity<br>shares                     | 371532102 | 43767  | 655916   | SH | DEFINED 1,2,5,6,8      |
| GENESE &<br>WYOMING INC -CL<br>A<br>INOVIO<br>PHARMACEUTICALS<br>INC | Common<br>equity<br>shares                     | 371559105 | 58403  | 873524   | SH | DEFINED 1,2,5,6,8      |
| GENESE &<br>WYOMING INC -CL<br>A<br>INOVIO<br>PHARMACEUTICALS<br>INC | Common<br>equity<br>shares                     | 45773H102 | 30     | 51951    | SH | DEFINED 1              |
| GENESIS ENERGY<br>-LP  | Misc<br>Equity                                 | 371927104 | 2380   | 70768    | SH | DEFINED 1              |
| GENTIVA HEALTH<br>SERVICES INC                                       | Common<br>equity<br>shares                     | 37247A102 | 6770   | 597950   | SH | DEFINED 1,2,5,6        |
| GEORGIA GULF<br>CORP   | Common<br>equity<br>shares                     | 373200302 | 22936  | 633208   | SH | DEFINED 1,2,6,8        |
| GERDAU SA  | American<br>Depository<br>Receipt              | 373737105 | 18560  | 1951719  | SH | DEFINED 1,2,4,5,6,8,10 |
| GERMAN AMERICAN<br>BANCORP INC                                       | Common<br>equity<br>shares                     | 373865104 | 4827   | 200185   | SH | DEFINED 1,2            |
| GERON CORP   | Common<br>Stock                                | 374163103 | 3867   | 2276615  | SH | DEFINED 1,2,6,8        |
| GETTY REALTY<br>CORP   | Real Estate<br>Investment<br>Trust             | 374297109 | 9674   | 539094   | SH | DEFINED 1,2,3,6,8      |
| GIBRALTAR<br>INDUSTRIES INC  | Common<br>equity<br>shares                     | 374689107 | 8078   | 629704   | SH | DEFINED 1,2,6,8        |
| GLACIER BANCORP<br>INC   | Common<br>equity<br>shares                     | 37637Q105 | 36349  | 2332804  | SH | DEFINED 1,2,6,8        |
| GLATFELTER   | Common<br>equity<br>shares                     | 377316104 | 15952  | 895995   | SH | DEFINED 1,2,6,8        |
| GLAXOSMITHKLINE<br>PLC   | American<br>Depository<br>Receipt              | 37733W105 | 525950 | 11374358 | SH | DEFINED 1              |
| OUTDOOR CHANNEL<br>HLDGS INC   | Common<br>Stock                                | 690027206 | 1571   | 215627   | SH | DEFINED 1,2,8          |
| GLIMCHER REALTY<br>TRUST   | Real Estate<br>Investment<br>Trust             | 379302102 | 43348  | 4100914  | SH | DEFINED 1,2,3,6,8      |
| GLOBAL PAYMENTS<br>INC   | Common<br>equity<br>shares                     | 37940X102 | 91556  | 2188907  | SH | DEFINED 1,2,5,6,8,12   |
| GLOBECOMM<br>SYSTEMS INC   | Common<br>equity<br>shares                     | 37956X103 | 4432   | 397038   | SH | DEFINED 1,2,6          |

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|                                    |                                    |           |        |         |    |                            |
|------------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| GOLD FIELDS LTD                    | American<br>Depository<br>Receipt  | 38059T106 | 8466   | 658861  | SH | DEFINED 1,2,4,5,6          |
| GOLD RESERVE INC                   | Common<br>equity<br>shares         | 38068N108 | 2068   | 638612  | SH | DEFINED 1,2,6              |
| GOLDCORP INC                       | Common<br>equity<br>shares         | 380956409 | 635    | 13850   | SH | DEFINED 1,18               |
| GOLDEN STAR<br>RESOURCES LTD       | Common<br>equity<br>shares         | 38119T104 | 8967   | 4552019 | SH | DEFINED 1,2,6              |
| PERNIX<br>THERAPEUTICS<br>HOLDINGS | Real Estate<br>Investment<br>Trust | 71426V108 | 982    | 131991  | SH | DEFINED 1,2                |
| GOODRICH<br>PETROLEUM CORP         | Common<br>equity<br>shares         | 382410405 | 17710  | 1401307 | SH | DEFINED 1,2,6,8            |
| GORMAN-RUPP CO                     | Common<br>equity<br>shares         | 383082104 | 7428   | 275045  | SH | DEFINED 1,2,6,8            |
| GRACE (W R) & CO                   | Common<br>equity<br>shares         | 38388F108 | 55890  | 946024  | SH | DEFINED 1,2,5,6,8          |
| GRACO INC                          | Common<br>equity<br>shares         | 384109104 | 80568  | 1602376 | SH | DEFINED 1,2,5,6,8,12       |
| GRAHAM CORP                        | Common<br>equity<br>shares         | 384556106 | 3402   | 188264  | SH | DEFINED 1,2                |
| GRANITE<br>CONSTRUCTION<br>INC     | Common<br>equity<br>shares         | 387328107 | 36702  | 1277921 | SH | DEFINED 1,2,5,6,8,12       |
| GRAPHIC<br>PACKAGING<br>HOLDING CO | Common<br>equity<br>shares         | 388689101 | 16439  | 2828864 | SH | DEFINED 1,2,6,8            |
| GRAY TELEVISION<br>INC             | Common<br>equity<br>shares         | 389375106 | 96     | 41881   | SH | DEFINED 1                  |
| GREAT SOUTHERN<br>BANCORP          | Common<br>equity<br>shares         | 390905107 | 5684   | 184099  | SH | DEFINED 1,2,6              |
| GREEN MTN COFFEE<br>ROASTERS       | Common<br>equity<br>shares         | 393122106 | 100611 | 4236154 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| GREENBRIER<br>COMPANIES INC        | Common<br>equity<br>shares         | 393657101 | 6350   | 393390  | SH | DEFINED 1,2,6,8            |
| GREIF INC -CL A                    | Common<br>equity<br>shares         | 397624107 | 36087  | 816870  | SH | DEFINED 1,2,5,6,8,12,18    |
| GRIFFIN LAND &<br>NURSERIES INC    | Common<br>equity<br>shares         | 398231100 | 1489   | 44139   | SH | DEFINED 1,2                |
| GRIFFON CORP                       | Common<br>equity<br>shares         | 398433102 | 9605   | 932364  | SH | DEFINED 1,2,6,8            |
| GROUP 1<br>AUTOMOTIVE INC          | Common<br>equity<br>shares         | 398905109 | 36243  | 601744  | SH | DEFINED 1,2,5,6,8          |
| CGI GROUP INC -CL<br>A             | Common<br>equity                   |           |        |         |    |                            |

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|                                   |   |           |       |         |    |         |                       |
|-----------------------------------|---|-----------|-------|---------|----|---------|-----------------------|
| WINMARK CORP                      | shares<br>Common<br>equity                  | 39945C109 | 540   | 20100   | SH | DEFINED | 2                     |
| GRUPO<br>AEROPORTUARIO<br>SURESTE | shares<br>American<br>Depository<br>Receipt | 974250102 | 1726  | 31960   | SH | DEFINED | 1, 2                  |
| GUESS INC                         | Common<br>equity<br>shares                  | 40051E202 | 2099  | 23690   | SH | DEFINED | 1, 5                  |
| GULF ISLAND<br>FABRICATION INC    | Common<br>equity<br>shares                  | 401617105 | 53046 | 2086682 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| GULFMARK<br>OFFSHORE INC          | Common<br>equity<br>shares                  | 402307102 | 7912  | 283702  | SH | DEFINED | 1, 2, 6, 8            |
| GULFPORT ENERGY<br>CORP           | Common<br>equity<br>shares                  | 402629208 | 19052 | 576644  | SH | DEFINED | 1, 2, 5, 6, 8         |
| CRIMSON<br>EXPLORATION INC        | Common<br>equity<br>shares                  | 402635304 | 45181 | 1445126 | SH | DEFINED | 1, 2, 5, 6, 8         |
| GYRODYNE CO OF<br>AMERICA INC     | Stock<br>Common<br>equity<br>shares         | 22662K207 | 1649  | 386573  | SH | DEFINED | 1, 2                  |
| HCC INSURANCE<br>HOLDINGS INC     | Common<br>equity<br>shares                  | 403820103 | 1601  | 14739   | SH | DEFINED | 1, 2                  |
| COMMONWEALTH<br>REIT              | Real Estate<br>Investment<br>Trust          | 404132102 | 94645 | 2792846 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| HSBC HLDGS PLC                    | American<br>Depository<br>Receipt           | 203233101 | 34008 | 2335664 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 12  |
| HAEMONETICS<br>CORP               | Common<br>equity<br>shares                  | 404280406 | 1303  | 28042   | SH | DEFINED | 1, 2                  |
|                                   |   | 405024100 | 45203 | 563695  | SH | DEFINED | 1, 2, 5, 6, 8         |

| ISSUER                            | CLASS                      | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS          |
|-----------------------------------|----------------------------|-----------|--------|----------------|------------|--------------|-----------------|-------------------|
| HAIN CELESTIAL<br>GROUP INC       | Common<br>equity<br>shares | 405217100 | 53013  | 841481         | SH         |              | DEFINED         | 1, 2, 5, 6, 8     |
| HALLADOR ENERGY<br>CO             | Common<br>equity<br>shares | 40609P105 | 920    | 110441         | SH         |              | DEFINED         | 1, 2              |
| HALLMARK<br>FINANCIAL<br>SERVICES | Common<br>equity<br>shares | 40624Q203 | 1602   | 197076         | SH         |              | DEFINED         | 1, 2              |
| HANCOCK HOLDING<br>CO             | Common<br>equity<br>shares | 410120109 | 153914 | 4972939        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12 |
| HANGER INC                        | Common<br>equity<br>shares | 41043F208 | 20334  | 712628         | SH         |              | DEFINED         | 1, 2, 5, 6, 8     |
| HANMI FINANCIAL                   | Common                     |           |        |                |            |              |                 |                   |

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|                             |                              |           |         |          |    |         |                              |
|-----------------------------|------------------------------|-----------|---------|----------|----|---------|------------------------------|
| CORP                        | equity shares                | 410495204 | 7010    | 547222   | SH | DEFINED | 1, 2                         |
| WALTER INVESTMENT MGMT CORP | Real Estate Investment Trust | 93317W102 | 19229   | 519548   | SH | DEFINED | 1, 2, 6, 8                   |
| EXTERRAN HOLDINGS INC       | Common equity shares         | 30225X103 | 37423   | 1845304  | SH | DEFINED | 1, 2, 5, 6, 8                |
| MONSTER BEVERAGE CORP       | Common equity shares         | 611740101 | 430376  | 7946489  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| HARDINGE INC                | Common equity shares         | 412324303 | 1352    | 131965   | SH | DEFINED | 1, 2                         |
| HARMONIC INC                | Common equity shares         | 413160102 | 9960    | 2194256  | SH | DEFINED | 1, 2, 5, 6, 8                |
| HARMONY GOLD MINING CO LTD  | American Depository Receipt  | 413216300 | 1266    | 150707   | SH | DEFINED | 1, 4, 5, 6                   |
| HARRIS & HARRIS GROUP       | Common equity shares         | 413833104 | 1823    | 481449   | SH | DEFINED | 1, 2                         |
| HARRIS INTERACTIVE INC      | Common equity shares         | 414549105 | 21      | 14406    | SH | DEFINED | 1                            |
| HARSCO CORP                 | Common equity shares         | 415864107 | 46624   | 2270903  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12        |
| HARVARD BIOSCIENCE INC      | Common equity shares         | 416906105 | 1597    | 377646   | SH | DEFINED | 1, 2                         |
| HAVERTY FURNITURE           | Common equity shares         | 419596101 | 6141    | 442374   | SH | DEFINED | 1, 2, 6, 8                   |
| HAWAIIAN HOLDINGS INC       | Common Stock                 | 419879101 | 5095    | 911910   | SH | DEFINED | 1, 2                         |
| HAWAIIAN ELECTRIC INDS      | Common equity shares         | 419870100 | 73558   | 2795722  | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| HAWKINS INC                 | Common Stock                 | 420261109 | 6999    | 168527   | SH | DEFINED | 1, 2, 6, 8                   |
| HEALTHCARE SERVICES GROUP   | Common equity shares         | 421906108 | 29685   | 1297954  | SH | DEFINED | 1, 2, 6, 8                   |
| HCP INC                     | Real Estate Investment Trust | 40414L109 | 1184975 | 26640536 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| HEALTHSOUTH CORP            | Common equity shares         | 421924309 | 44070   | 1831601  | SH | DEFINED | 1, 2, 6, 8                   |
| HEALTHCARE REALTY TRUST INC | Real Estate Investment Trust | 421946104 | 60554   | 2627025  | SH | DEFINED | 1, 2, 3, 5, 6, 8             |
| HEADWATERS INC              | Common equity shares         | 42210P102 | 7887    | 1199087  | SH | DEFINED | 1, 2, 6                      |
| HEALTH CARE REIT INC        | Real Estate Investment Trust | 42217K106 | 719729  | 12462752 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| HMS HOLDINGS CORP           | Common equity                |           |         |          |    |         |                              |

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|                                   |                                    |           |        |          |    |         |                    |
|-----------------------------------|------------------------------------|-----------|--------|----------|----|---------|--------------------|
| HEALTHSTREAM<br>INC               | shares<br>Common<br>Stock          | 40425J101 | 100664 | 3011013  | SH | DEFINED | 1,2,5,6,8,12       |
| HEARTLAND<br>EXPRESS INC          | Common<br>equity<br>shares         | 42222N103 | 9436   | 331523   | SH | DEFINED | 1,2,6,8            |
| HEARTLAND<br>FINANCIAL USA<br>INC | Common<br>equity<br>shares         | 422347104 | 13747  | 1029115  | SH | DEFINED | 1,2,5,6,8          |
| HECLA MINING CO                   | Common<br>equity<br>shares         | 42234Q102 | 7574   | 277666   | SH | DEFINED | 1,2,5,8            |
| HEICO CORP                        | Common<br>equity<br>shares         | 422704106 | 74988  | 11448463 | SH | DEFINED | 1,2,5,6,8          |
| HEICO CORP NEW                    | Common<br>equity<br>shares         | 422806109 | 34085  | 880951   | SH | DEFINED | 1,2,5,6,8          |
| HEIDRICK &<br>STRUGGLES INTL      | Common<br>equity<br>shares         | 422806208 | 1110   | 36361    | SH | DEFINED | 1,6                |
| HELMERICH &<br>PAYNE              | Common<br>equity<br>shares         | 422819102 | 4353   | 341834   | SH | DEFINED | 1,2,5,8            |
| HEMISPHERX<br>BIOPHARMA INC       | Common<br>equity<br>shares         | 423452101 | 218413 | 4587234  | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HENRY (JACK) &<br>ASSOCIATES      | Common<br>equity<br>shares         | 42366C103 | 72     | 90710    | SH | DEFINED | 1                  |
| ENERGY TRANSFER<br>PARTNERS -LP   | Limited<br>Partnership             | 426281101 | 85937  | 2267536  | SH | DEFINED | 1,2,5,6,8,12       |
| HERITAGE<br>COMMERCE CORP         | Partnership                        | 29273R109 | 8309   | 195178   | SH | DEFINED | 1                  |
| HERITAGE<br>FINANCIAL CORP        | Common<br>equity<br>shares         | 426927109 | 2046   | 294872   | SH | DEFINED | 1,2                |
| HERITAGE OAKS<br>BANCORP          | Common<br>equity<br>shares         | 42722X106 | 3531   | 234675   | SH | DEFINED | 1,2                |
| HERSHA<br>HOSPITALITY<br>TRUST    | Common<br>equity<br>shares         | 42724R107 | 1403   | 243439   | SH | DEFINED | 1,2                |
| HEXCEL CORP                       | Real Estate<br>Investment<br>Trust | 427825104 | 25470  | 5197216  | SH | DEFINED | 1,2,3,5,6,8        |
| HI TECH<br>PHARMACAL CO<br>INC    | Common<br>equity<br>shares         | 428291108 | 43705  | 1819683  | SH | DEFINED | 1,2,6,8            |
| HIBBETT SPORTS<br>INC             | Common<br>equity<br>shares         | 42840B101 | 9135   | 275831   | SH | DEFINED | 1,2,6,8            |
| HICKORY TECH<br>CORP              | Common<br>equity<br>shares         | 428567101 | 39850  | 670270   | SH | DEFINED | 1,2,6,8            |
| HIGHWOODS<br>PROPERTIES INC       | Common<br>equity<br>shares         | 429060106 | 2037   | 192347   | SH | DEFINED | 1,2                |
| HINGHAM INSTN<br>FOR SAVINGS      | Real Estate<br>Investment<br>Trust | 431284108 | 110009 | 3372462  | SH | DEFINED | 1,2,3,5,6,8,12,18  |
|                                   | Common<br>equity<br>shares         | 433323102 | 900    | 13990    | SH | DEFINED | 1,2                |



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|                                    |                                    |           |        |          |    |         |                       |
|------------------------------------|------------------------------------|-----------|--------|----------|----|---------|-----------------------|
| HOLLYFRONTIER<br>CORP              | Common<br>equity<br>shares         | 436106108 | 296905 | 7194271  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HOLLYWOOD<br>MEDIA CORP            | Common<br>equity<br>shares         | 436233100 | 14     | 10485    | SH | DEFINED | 1                     |
| HOLOGIC INC                        | Common<br>equity<br>shares         | 436440101 | 172762 | 8535782  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| HOME PROPERTIES<br>INC             | Real Estate<br>Investment<br>Trust | 437306103 | 127333 | 2078179  | SH | DEFINED | 1,2,3,5,6,8,12,18     |
| MOVE INC                           | Common<br>equity<br>shares         | 62458M207 | 6657   | 772229   | SH | DEFINED | 1,2,5,6,8             |
| HNI CORP                           | Common<br>equity<br>shares         | 404251100 | 40966  | 1605756  | SH | DEFINED | 1,2,5,6,8,12          |
| HOOKER<br>FURNITURE CORP           | Common<br>equity<br>shares         | 439038100 | 1794   | 138191   | SH | DEFINED | 1,2                   |
| HOOPER HOLMES<br>INC               | Common<br>equity<br>shares         | 439104100 | 37     | 59032    | SH | DEFINED | 1                     |
| HORACE MANN<br>EDUCATORS CORP      | Common<br>equity<br>shares         | 440327104 | 17666  | 975496   | SH | DEFINED | 1,2,6,8               |
| HORIZON BANCORP/<br>IN             | Common<br>equity<br>shares         | 440407104 | 1276   | 44636    | SH | DEFINED | 1,2                   |
| HORMEL FOODS<br>CORP               | Common<br>equity<br>shares         | 440452100 | 282726 | 9669431  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HOT TOPIC INC                      | Common<br>equity<br>shares         | 441339108 | 17627  | 2025708  | SH | DEFINED | 1,2,5,6,8             |
| HOVNIANIAN<br>ENTRPRS INC -CL<br>A | Common<br>equity<br>shares         | 442487203 | 5710   | 1650551  | SH | DEFINED | 1,2,6,8               |
| HUANENG POWER<br>INTERNATIONAL     | American<br>Depository<br>Receipt  | 443304100 | 332    | 11101    | SH | DEFINED | 1,4,6                 |
| HUB GROUP INC -CL<br>A             | Common<br>equity<br>shares         | 443320106 | 23734  | 799676   | SH | DEFINED | 1,2,5,6,8             |
| HUDSON CITY<br>BANCORP INC         | Common<br>equity<br>shares         | 443683107 | 209529 | 26322236 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| HUDSON VALLEY<br>HOLDING CORP      | Common<br>Stock                    | 444172100 | 4279   | 251041   | SH | DEFINED | 1,2                   |
| HUNT (JB)<br>TRANSPRT SVCS<br>INC  | Common<br>equity<br>shares         | 445658107 | 147615 | 2836676  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HURCO COMPANIES<br>INC             | Common<br>equity<br>shares         | 447324104 | 2109   | 92017    | SH | DEFINED | 1,2                   |
| HUTCHINSON<br>TECHNOLOGY INC       | Common<br>equity<br>shares         | 448407106 | 31     | 18318    | SH | DEFINED | 1                     |
| IDERA<br>PHARMACEUTICALS<br>INC    | Common<br>equity<br>shares         | 45168K306 | 18     | 17900    | SH | DEFINED | 1                     |

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|                                  |                                   |           |        |          |    |                                      |
|----------------------------------|-----------------------------------|-----------|--------|----------|----|--------------------------------------|
| HYPERDYNAMICS<br>CORP            | Common<br>Stock                   | 448954107 | 121    | 167804   | SH | DEFINED 1, 6, 8                      |
| ICU MEDICAL INC                  | Common<br>equity<br>shares        | 44930G107 | 14697  | 243051   | SH | DEFINED 1, 2, 6, 8                   |
| IGI LABORATORIES<br>INC          | Common<br>equity<br>shares        | 449575109 | 13     | 10100    | SH | DEFINED 1                            |
| DINEEQUITY INC                   | Common<br>equity<br>shares        | 254423106 | 17112  | 305544   | SH | DEFINED 1, 2, 6, 8                   |
| MOSAIC CO                        | Common<br>equity<br>shares        | 61945C103 | 677095 | 11753173 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| MIDWESTONE<br>FINANCIAL<br>GROUP | Common<br>equity<br>shares        | 598511103 | 1896   | 88055    | SH | DEFINED 1, 2                         |
| IXIA                             | Common<br>equity<br>shares        | 45071R109 | 12109  | 753549   | SH | DEFINED 1, 2, 6, 8                   |
| IBERIABANK CORP                  | Common<br>equity<br>shares        | 450828108 | 41607  | 908497   | SH | DEFINED 1, 2, 5, 6, 8                |
| ICON PLC                         | American<br>Depository<br>Receipt | 45103T107 | 11285  | 463066   | SH | DEFINED 5, 19                        |
| ICICI BANK LTD                   | American<br>Depository<br>Receipt | 45104G104 | 41917  | 1044268  | SH | DEFINED 1, 2, 4, 5, 6, 8, 10         |
| IDACORP INC                      | Common<br>equity<br>shares        | 451107106 | 80321  | 1856273  | SH | DEFINED 1, 2, 5, 6, 8, 12, 18        |
| GENERAL MOLY INC                 | Common<br>equity<br>shares        | 370373102 | 3787   | 1194975  | SH | DEFINED 1, 2, 6, 8                   |
| IDEXX LABS INC                   | Common<br>equity<br>shares        | 45168D104 | 151502 | 1524927  | SH | DEFINED 1, 2, 5, 6, 8, 12, 18        |
| IGATE CORP                       | Common<br>Stock                   | 45169U105 | 10416  | 573237   | SH | DEFINED 1, 2, 6, 8                   |
| ILLUMINA INC                     | Common<br>equity<br>shares        | 452327109 | 99821  | 2071118  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18    |
| IMATION CORP                     | Common<br>equity<br>shares        | 45245A107 | 3117   | 557425   | SH | DEFINED 1, 2, 5, 6, 8                |
| IMMERSION CORP                   | Common<br>Stock                   | 452521107 | 2651   | 484991   | SH | DEFINED 1, 2, 5                      |
| IMMUNOGEN INC                    | Common<br>Stock                   | 45253H101 | 37381  | 2560180  | SH | DEFINED 1, 2, 5, 6, 8                |
| FUEL SYSTEMS<br>SOLUTIONS INC    | Common<br>Stock                   | 35952W103 | 4566   | 265599   | SH | DEFINED 1, 2, 6, 8                   |
| IMPAX<br>LABORATORIES<br>INC     | Common<br>Stock                   | 45256B101 | 41811  | 1610580  | SH | DEFINED 1, 2, 5, 6, 8                |
| IMMUNOMEDICS<br>INC              | Common<br>equity<br>shares        | 452907108 | 4118   | 1174106  | SH | DEFINED 1, 2, 5, 6, 8                |
| IMPERIAL OIL LTD                 | Common<br>equity<br>shares        | 453038408 | 710    | 15422    | SH | DEFINED 1                            |
| INCYTE CORP                      | Common                            |           |        |          |    |                                      |

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|                             |                               |           |        |         |    |         |                       |
|-----------------------------|-------------------------------|-----------|--------|---------|----|---------|-----------------------|
| INDEPENDENCE HOLDING CO     | Stock<br>Common equity shares | 45337C102 | 45342  | 2512153 | SH | DEFINED | 1, 2, 5, 6, 8         |
| INDEPENDENT BANK CORP/MA    | Common equity shares          | 453440307 | 1056   | 104715  | SH | DEFINED | 1, 2                  |
| MIDDLEBURG FINANCIAL CORP   | Common equity shares          | 453836108 | 16395  | 544941  | SH | DEFINED | 1, 2, 5, 6, 8         |
| MAINSOURCE FINL GROUP INC   | Common equity shares          | 596094102 | 1055   | 59365   | SH | DEFINED | 1, 2                  |
| WISDOMTREE INVESTMENTS INC  | Common equity shares          | 56062Y102 | 5229   | 407150  | SH | DEFINED | 1, 2                  |
| ENGLOBAL CORP               | Stock<br>Common equity shares | 97717P104 | 6336   | 945827  | SH | DEFINED | 1, 2, 6, 8            |
| INFORMATICA CORP            | Common equity shares          | 293306106 | 7      | 14250   | SH | DEFINED | 1                     |
| INGLES MARKETS INC -CL A    | Common equity shares          | 45666Q102 | 100663 | 2891883 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| INGRAM MICRO INC            | Common equity shares          | 457030104 | 5200   | 317949  | SH | DEFINED | 1, 2, 5, 8, 17        |
| NEKTAR THERAPEUTICS         | Common equity shares          | 457153104 | 64339  | 4224327 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| INNODATA INC                | Common equity shares          | 640268108 | 29471  | 2759686 | SH | DEFINED | 1, 2, 5, 6, 8         |
| ION GEOPHYSICAL CORP        | Common equity shares          | 457642205 | 1120   | 276447  | SH | DEFINED | 1, 2                  |
| INSIGHT ENTERPRISES INC     | Common equity shares          | 462044108 | 21985  | 3168026 | SH | DEFINED | 1, 2, 5, 6, 8         |
| AEGION CORP                 | Common equity shares          | 45765U103 | 19814  | 1133710 | SH | DEFINED | 1, 2, 5, 6, 8         |
| INSTEEL INDUSTRIES          | Common equity shares          | 00770F104 | 16685  | 870937  | SH | DEFINED | 1, 2, 5, 6, 8         |
| JOE`S JEANS INC             | Common equity shares          | 45774W108 | 3770   | 321294  | SH | DEFINED | 1, 2                  |
| INTEGRA LIFESCIENCES HLDGS  | Common equity shares          | 47777N101 | 30     | 28157   | SH | DEFINED | 1                     |
| INTEGRATED DEVICE TECH INC  | Common equity shares          | 457985208 | 16439  | 399967  | SH | DEFINED | 1, 2, 6, 8            |
| INTEGRATED SILICON SOLUTION | Common equity shares          | 458118106 | 31549  | 5365381 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| INTER PARFUMS INC           | Common Stock                  | 45812P107 | 6932   | 748358  | SH | DEFINED | 1, 2                  |
| INTERACTIVE INTELLIGENCE    | Common equity shares          | 458334109 | 5476   | 299117  | SH | DEFINED | 1, 2, 6, 8            |

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|                   |             |           |        |         |    |         |                    |
|-------------------|-------------|-----------|--------|---------|----|---------|--------------------|
| GRP               | Stock       | 45841V109 | 8065   | 268384  | SH | DEFINED | 1,2,5,6,8          |
| INTERFACE INC     | Common      |           |        |         |    |         |                    |
|                   | Stock       | 458665304 | 14709  | 1113157 | SH | DEFINED | 1,2,6,8            |
| INTERDIGITAL INC  | Common      |           |        |         |    |         |                    |
|                   | equity      |           |        |         |    |         |                    |
|                   | shares      | 45867G101 | 55939  | 1500345 | SH | DEFINED | 1,2,5,6,8,12       |
| INTERNAP          | Common      |           |        |         |    |         |                    |
| NETWORK SVCS      | equity      |           |        |         |    |         |                    |
| CORP              | shares      | 45885A300 | 6753   | 957792  | SH | DEFINED | 1,2,5,6,8          |
| INTERMUNE INC     | Common      |           |        |         |    |         |                    |
|                   | equity      |           |        |         |    |         |                    |
|                   | shares      | 45884X103 | 25271  | 2817311 | SH | DEFINED | 1,2,5,6,8          |
| INTL FCSTONE INC  | Common      |           |        |         |    |         |                    |
|                   | Stock       | 46116V105 | 4779   | 250570  | SH | DEFINED | 1,2,6,8            |
| INTL BANCSHARES   | Common      |           |        |         |    |         |                    |
| CORP              | equity      |           |        |         |    |         |                    |
|                   | shares      | 459044103 | 46974  | 2465724 | SH | DEFINED | 1,2,5,6,8,12       |
| INTL RECTIFIER    | Common      |           |        |         |    |         |                    |
| CORP              | equity      |           |        |         |    |         |                    |
|                   | shares      | 460254105 | 41697  | 2498264 | SH | DEFINED | 1,2,5,6,8,12       |
| IRIS              |             |           |        |         |    |         |                    |
| INTERNATIONAL     | Common      |           |        |         |    |         |                    |
| INC               | Stock       | 46270W105 | 5189   | 265702  | SH | DEFINED | 1,2                |
| INTL SHIPHOLDING  | Common      |           |        |         |    |         |                    |
| CORP              | equity      |           |        |         |    |         |                    |
|                   | shares      | 460321201 | 1826   | 108317  | SH | DEFINED | 1,2,17             |
| INTL SPEEDWAY     | Common      |           |        |         |    |         |                    |
| CORP -CL A        | equity      |           |        |         |    |         |                    |
|                   | shares      | 460335201 | 25192  | 887919  | SH | DEFINED | 1,2,5,6,8,12,18    |
| ICG GROUP INC     | Common      |           |        |         |    |         |                    |
|                   | Stock       | 44928D108 | 7030   | 692256  | SH | DEFINED | 1,2,6,8            |
| INTERSIL CORP -CL | Common      |           |        |         |    |         |                    |
| A                 | equity      |           |        |         |    |         |                    |
|                   | shares      | 46069S109 | 40932  | 4677640 | SH | DEFINED | 1,2,5,6,8,10,12    |
| INTEVAC INC       | Common      |           |        |         |    |         |                    |
|                   | Stock       | 461148108 | 2802   | 458588  | SH | DEFINED | 1,2,5,6,8          |
| INVACARE CORP     | Common      |           |        |         |    |         |                    |
|                   | equity      |           |        |         |    |         |                    |
|                   | shares      | 461203101 | 9534   | 674303  | SH | DEFINED | 1,2,5,6,8          |
| INTUITIVE         | Common      |           |        |         |    |         |                    |
| SURGICAL INC      | equity      |           |        |         |    |         |                    |
|                   | shares      | 46120E602 | 756268 | 1525858 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| INVESTMENT        | Common      |           |        |         |    |         |                    |
| TECHNOLOGY GP     | equity      |           |        |         |    |         |                    |
| INC               | shares      | 46145F105 | 8487   | 975510  | SH | DEFINED | 1,2,5,6,8          |
| INVESTORS REAL    | Real Estate |           |        |         |    |         |                    |
| ESTATE TRUST      | Investment  |           |        |         |    |         |                    |
|                   | Trust       | 461730103 | 14292  | 1727840 | SH | DEFINED | 1,2,3,5,6,8        |
| INVESTORS TITLE   | Common      |           |        |         |    |         |                    |
| CO                | equity      |           |        |         |    |         |                    |
|                   | shares      | 461804106 | 902    | 13790   | SH | DEFINED | 1,2                |
| IRON MOUNTAIN     | Common      |           |        |         |    |         |                    |
| INC               | equity      |           |        |         |    |         |                    |
|                   | shares      | 462846106 | 204785 | 6003786 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ISIS              |             |           |        |         |    |         |                    |
| PHARMACEUTICALS   | Common      |           |        |         |    |         |                    |
| INC               | Stock       | 464330109 | 41532  | 2951592 | SH | DEFINED | 1,2,5,6,8          |
| ISLE OF CAPRI     | Common      |           |        |         |    |         |                    |
| CASINOS INC       | equity      |           |        |         |    |         |                    |
|                   | shares      | 464592104 | 2593   | 372981  | SH | DEFINED | 1,2,5,6            |
| ISRAMCO INC       | Common      |           |        |         |    |         |                    |
|                   | equity      |           |        |         |    |         |                    |

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|                                    |                            |           |        |         |    |                               |
|------------------------------------|----------------------------|-----------|--------|---------|----|-------------------------------|
| ITRON INC                          | shares<br>Common<br>equity | 465141406 | 1912   | 16468   | SH | DEFINED 1,2                   |
| IXYS CORP                          | shares<br>Common<br>Stock  | 465741106 | 47859  | 1109072 | SH | DEFINED 1,2,5,6,8,12          |
| J & J SNACK FOODS<br>CORP          | Common<br>equity<br>shares | 46600W106 | 5189   | 522954  | SH | DEFINED 1,2,5,6,8             |
| JDA SOFTWARE<br>GROUP INC          | Common<br>Stock            | 466032109 | 16893  | 294719  | SH | DEFINED 1,2,6,8               |
| EPOCH HOLDING<br>CORP              | Common<br>Stock            | 46612K108 | 26485  | 833465  | SH | DEFINED 1,2,5,6,8             |
| J2 GLOBAL INC                      | Common<br>equity<br>shares | 29428R103 | 6115   | 264657  | SH | DEFINED 1,2,6,8               |
| JACK IN THE BOX<br>INC             | Common<br>equity<br>shares | 48123V102 | 34858  | 1061981 | SH | DEFINED 1,2,5,6,8             |
| JACOBS<br>ENGINEERING<br>GROUP INC | Common<br>equity<br>shares | 466367109 | 27619  | 982482  | SH | DEFINED 1,2,5,6,8             |
| JAKKS PACIFIC INC                  | Common<br>equity<br>shares | 469814107 | 190584 | 4714063 | SH | DEFINED 1,2,5,6,8,10,12,18    |
| JOHNSON<br>OUTDOORS INC<br>-CL A   | Common<br>equity<br>shares | 47012E106 | 7254   | 497665  | SH | DEFINED 1,2,6,8               |
| JONES LANG<br>LASALLE INC          | Common<br>equity<br>shares | 479167108 | 1837   | 85844   | SH | DEFINED 1,2                   |
| JOS A BANK<br>CLOTHIERS INC        | Common<br>equity<br>shares | 48020Q107 | 89664  | 1174372 | SH | DEFINED 1,2,5,6,8,12          |
| KMG CHEMICALS<br>INC               | Common<br>Stock            | 480838101 | 34721  | 716150  | SH | DEFINED 1,2,5,6,8             |
| K-SWISS INC -CL A                  | Common<br>equity<br>shares | 482564101 | 2043   | 110274  | SH | DEFINED 1,2                   |
| KVH INDUSTRIES<br>INC              | Common<br>Stock            | 482686102 | 1655   | 481771  | SH | DEFINED 1,2,6                 |
| KAMAN CORP                         | Common<br>Stock            | 482738101 | 3303   | 244958  | SH | DEFINED 1,2                   |
| FURMANITE CORP                     | Common<br>equity<br>shares | 483548103 | 19166  | 534537  | SH | DEFINED 1,2,5,6,8             |
| KANSAS CITY LIFE<br>INS CO         | Common<br>equity<br>shares | 361086101 | 3267   | 575007  | SH | DEFINED 1,2,6                 |
| GREAT PLAINS<br>ENERGY INC         | Common<br>equity<br>shares | 484836101 | 4201   | 109036  | SH | DEFINED 1,2,8,17              |
| KANSAS CITY<br>SOUTHERN            | Common<br>equity<br>shares | 391164100 | 84731  | 3806507 | SH | DEFINED 1,2,5,6,8,12,17,18    |
| KAYDON CORP                        | Common<br>equity<br>shares | 485170302 | 254682 | 3360764 | SH | DEFINED 1,2,5,6,8,10,12,17,18 |
| KELLY SERVICES<br>INC -CL A        | Common<br>equity<br>shares | 486587108 | 16650  | 745041  | SH | DEFINED 1,2,5,6,8             |
| KEMET CORP                         | Common<br>equity<br>shares | 488152208 | 7512   | 596041  | SH | DEFINED 1,2,5,6,8             |

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|                              |                              |           |         |         |         |                       |                   |
|------------------------------|------------------------------|-----------|---------|---------|---------|-----------------------|-------------------|
| KENNAMETAL INC               | Stock                        | 488360207 | 3753    | 852899  | SH      | DEFINED               | 1, 2, 6, 8        |
|                              | Common equity shares         |           |         |         |         |                       |                   |
|                              | 489170100                    | 74606     | 2012081 | SH      | DEFINED | 1, 2, 5, 6, 8, 12, 18 |                   |
| KENNEDY-WILSON HOLDINGS INC  | Stock                        | 489398107 | 8544    | 611793  | SH      | DEFINED               | 1, 2, 6, 8        |
| KERYX BIOPHARMACEUTICALS INC | Common equity shares         | 492515101 | 3299    | 1169456 | SH      | DEFINED               | 1, 2, 6           |
| KEY TRONIC CORP              | Common equity shares         | 493144109 | 1326    | 133641  | SH      | DEFINED               | 1, 2              |
| KEYNOTE SYSTEMS INC          | Common Stock                 | 493308100 | 4477    | 309209  | SH      | DEFINED               | 1, 2, 6, 8        |
| KFORCE INC                   | Common equity shares         | 493732101 | 6866    | 582371  | SH      | DEFINED               | 1, 2, 5, 6, 8     |
| MAGNUM HUNTER RESOURCES CORP | Common Stock                 | 55973B102 | 23213   | 5228263 | SH      | DEFINED               | 1, 2, 6, 8        |
| KIMBALL INTERNATIONAL -CL B  | Common equity shares         | 494274103 | 7558    | 618436  | SH      | DEFINED               | 1, 2, 8           |
| KILROY REALTY CORP           | Real Estate Investment Trust | 49427F108 | 87514   | 1954378 | SH      | DEFINED               | 1, 2, 3, 5, 6, 8  |
| KINDER MORGAN ENERGY -LP     | Limited Partnership          | 494550106 | 18780   | 227632  | SH      | DEFINED               | 1                 |
| KIRBY CORP                   | Common equity shares         | 497266106 | 85176   | 1540833 | SH      | DEFINED               | 1, 2, 5, 6, 8, 12 |
| KNIGHT CAPITAL GROUP INC     | Common Stock                 | 499005106 | 6225    | 2322133 | SH      | DEFINED               | 1, 2, 5, 6, 8     |
| KNIGHT TRANSPORTATION INC    | Common equity shares         | 499064103 | 18796   | 1314440 | SH      | DEFINED               | 1, 2, 5, 6, 8     |
| XO GROUP INC                 | Common Stock                 | 983772104 | 4940    | 591507  | SH      | DEFINED               | 1, 2, 5, 6, 8     |
| KOPIN CORP                   | Common Stock                 | 500600101 | 4641    | 1233921 | SH      | DEFINED               | 1, 2, 6, 8        |
| KT CORP                      | American Depository Receipt  | 48268K101 | 10320   | 659911  | SH      | DEFINED               | 1, 2, 4, 5, 6     |
| KORN/FERRY INTERNATIONAL     | Common equity shares         | 500643200 | 23457   | 1530181 | SH      | DEFINED               | 1, 2, 5, 6, 8, 12 |
| KRISPY KREME DOUGHNUTS INC   | Common equity shares         | 501014104 | 8253    | 1040698 | SH      | DEFINED               | 1, 2, 6, 8        |
| SUNLINK HEALTH SYSTEMS INC   | Common equity shares         | 86737U102 | 18      | 11500   | SH      | DEFINED               | 1                 |
| KUBOTA CORP                  | American Depository Receipt  | 501173207 | 209     | 4140    | SH      | DEFINED               | 1                 |
| KULICKE & SOFFA INDUSTRIES   | Common Stock                 | 501242101 | 1991    | 191295  | SH      | DEFINED               | 1, 2, 8           |
| LATAM AIRLINES GROUP SA      | American Depository Receipt  | 501723100 | 20273   | 802021  | SH      | DEFINED               | 1, 2, 4, 5, 6, 10 |
| LCA VISION INC               | Common equity shares         | 501803308 | 44      | 10935   | SH      | DEFINED               | 1                 |

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|                             |                              |           |        |         |    |                            |
|-----------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| LMI AEROSPACE INC           | Common equity shares         | 502079106 | 3178   | 155665  | SH | DEFINED 1,2                |
| NEWBRIDGE BANCORP           | Common equity shares         | 65080T102 | 65     | 13538   | SH | DEFINED 1                  |
| LSB INDUSTRIES INC          | Common equity shares         | 502160104 | 15274  | 348179  | SH | DEFINED 1,2,6,8            |
| LSI INDUSTRIES INC          | Common equity shares         | 50216C108 | 2195   | 326138  | SH | DEFINED 1,2                |
| LTC PROPERTIES INC          | Real Estate Investment Trust | 502175102 | 29823  | 936455  | SH | DEFINED 1,2,3,5,6,8        |
| LA-Z-BOY INC                | Common equity shares         | 505336107 | 42038  | 2873359 | SH | DEFINED 1,2,6,8            |
| TRUEBLUE INC                | Common equity shares         | 89785X101 | 14925  | 949334  | SH | DEFINED 1,2,5,6,8          |
| LACLEDE GROUP INC           | Common equity shares         | 505597104 | 23193  | 539264  | SH | DEFINED 1,2,5,6,8          |
| ENBRIDGE ENERGY PARTNRS -LP | Limited Partnership          | 29250R106 | 5642   | 191645  | SH | DEFINED 1                  |
| LAKELAND BANCORP INC        | Common equity shares         | 511637100 | 4327   | 417940  | SH | DEFINED 1,2,8              |
| LAKELAND FINANCIAL CORP     | Common equity shares         | 511656100 | 7451   | 269787  | SH | DEFINED 1,2,8              |
| LAKES ENTERTAINMENT INC     | Common equity shares         | 51206P109 | 23     | 10600   | SH | DEFINED 1                  |
| LAMAR ADVERTISING CO -CL A  | Common equity shares         | 512815101 | 65786  | 1775244 | SH | DEFINED 1,2,5,6,8,12       |
| SNYDERS-LANCE INC           | Common equity shares         | 833551104 | 21586  | 863152  | SH | DEFINED 1,2,6,8            |
| LANDEC CORP                 | Common equity shares         | 514766104 | 5277   | 460658  | SH | DEFINED 1,2                |
| LANDAUER INC                | Common equity shares         | 51476K103 | 13069  | 218776  | SH | DEFINED 1,2,6,8            |
| LANDSTAR SYSTEM INC         | Common equity shares         | 515098101 | 63701  | 1347371 | SH | DEFINED 1,2,5,6,8,12,18    |
| LANNETT CO INC              | Common equity shares         | 516012101 | 1018   | 211411  | SH | DEFINED 1,2,6              |
| LATTICE SEMICONDUCTOR CORP  | Common Stock                 | 518415104 | 9464   | 2471593 | SH | DEFINED 1,2,6,8            |
| LAYNE CHRISTENSEN CO        | Common equity shares         | 521050104 | 7722   | 393660  | SH | DEFINED 1,2,6,8            |
| LENNOX INTERNATIONAL INC    | Common equity shares         | 526107107 | 136423 | 2821036 | SH | DEFINED 1,2,5,6,8,12,17,18 |

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|                                   |                                    |           |        |         |    |         |                    |
|-----------------------------------|------------------------------------|-----------|--------|---------|----|---------|--------------------|
| LEUCADIA<br>NATIONAL CORP         | Common<br>equity<br>shares         | 527288104 | 175476 | 7712886 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LEXICON<br>PHARMACEUTICALS<br>INC | Common<br>Stock                    | 528872104 | 7885   | 3399520 | SH | DEFINED | 1,2,6,8            |
| LEXINGTON REALTY<br>TRUST         | Real Estate<br>Investment<br>Trust | 529043101 | 32255  | 3339104 | SH | DEFINED | 1,2,3,5,6,8,17     |
| LIBBEY INC                        | Common<br>Stock                    | 529898108 | 5388   | 341316  | SH | DEFINED | 1,2,6,8            |
| FIRST ACCEPTANCE<br>CORP          | Common<br>equity<br>shares         | 318457108 | 13     | 11846   | SH | DEFINED | 1                  |
| LIFEWAY FOODS<br>INC              | Common<br>equity<br>shares         | 531914109 | 744    | 78436   | SH | DEFINED | 1,2                |
| LIFETIME BRANDS<br>INC            | Common<br>equity<br>shares         | 53222Q103 | 2139   | 179629  | SH | DEFINED | 1,2                |

| ISSUER                            | CLASS                      | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS        |
|-----------------------------------|----------------------------|-----------|-------|----------------|------------|--------------|-----------------|-----------------|
| LIFEPOINT<br>HOSPITALS INC        | Common<br>equity<br>shares | 53219L109 | 60398 | 1411712        | SH         |              | DEFINED         | 1,2,5,6,8,12,18 |
| LIGAND<br>PHARMACEUTICAL<br>INC   | Common<br>equity<br>shares | 53220K504 | 5717  | 333393         | SH         |              | DEFINED         | 1,2,6,8         |
| LIMONEIRA CO                      | Common<br>equity<br>shares | 532746104 | 2267  | 123059         | SH         |              | DEFINED         | 1,2             |
| LINCOLN ELECTRIC<br>HLDGS INC     | Common<br>equity<br>shares | 533900106 | 88988 | 2278917        | SH         |              | DEFINED         | 1,2,5,6,8,12    |
| LINDSAY CORP                      | Common<br>equity<br>shares | 535555106 | 18190 | 252756         | SH         |              | DEFINED         | 1,2,5,6,8,17    |
| LIONS GATE<br>ENTERTAINMENT<br>CP | Common<br>equity<br>shares | 535919203 | 22717 | 1487637        | SH         |              | DEFINED         | 1,2,6,8         |
| LIONBRIDGE<br>TECHNOLOGIES<br>INC | Common<br>equity<br>shares | 536252109 | 3726  | 1058126        | SH         |              | DEFINED         | 1,2             |
| LITHIA MOTORS INC<br>-CL A        | Common<br>equity<br>shares | 536797103 | 22688 | 681063         | SH         |              | DEFINED         | 1,2,6,8         |
| LITTELFUSE INC                    | Common<br>equity<br>shares | 537008104 | 28402 | 502279         | SH         |              | DEFINED         | 1,2,5,6,8       |
| LIVEPERSON INC                    | Common<br>Stock            | 538146101 | 18373 | 1014393        | SH         |              | DEFINED         | 1,2,5,6,8       |
| LOJACK CORP                       | Common<br>equity<br>shares | 539451104 | 25    | 11169          | SH         |              | DEFINED         | 1               |



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|                             |                              |           |        |         |    |         |                    |
|-----------------------------|------------------------------|-----------|--------|---------|----|---------|--------------------|
| LODGENET INTERACTIVE CORP   | Common equity shares         | 540211109 | 11     | 16589   | SH | DEFINED | 1                  |
| LUBYS INC                   | Common equity shares         | 549282101 | 1652   | 245705  | SH | DEFINED | 1,2                |
| LUFKIN INDUSTRIES INC       | Common equity shares         | 549764108 | 46461  | 863261  | SH | DEFINED | 1,2,5,6,8          |
| LUMINEX CORP                | Common Stock                 | 55027E102 | 14919  | 767519  | SH | DEFINED | 1,2,5,6,8          |
| LYDALL INC                  | Common equity shares         | 550819106 | 4448   | 315676  | SH | DEFINED | 1,2                |
| MB FINANCIAL INC/ MD        | Common equity shares         | 55264U108 | 33310  | 1686552 | SH | DEFINED | 1,2,6,8            |
| MDC HOLDINGS INC            | Common equity shares         | 552676108 | 118512 | 3077485 | SH | DEFINED | 1,2,5,6,8,12       |
| MDC PARTNERS INC            | Common Stock                 | 552697104 | 4967   | 402274  | SH | DEFINED | 1,2,6              |
| MDU RESOURCES GROUP INC     | Common equity shares         | 552690109 | 210089 | 9532150 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ENCORE CAPITAL GROUP INC    | Common equity shares         | 292554102 | 10910  | 386086  | SH | DEFINED | 1,2,6,8            |
| MGM RESORTS INTERNATIONAL   | Common equity shares         | 552953101 | 64694  | 6017900 | SH | DEFINED | 1,2,5,8,10,12,18   |
| BIOSCRIP INC                | Common Stock                 | 09069N108 | 6700   | 735502  | SH | DEFINED | 1,2,6,8            |
| M/I HOMES INC               | Common equity shares         | 55305B101 | 7161   | 370057  | SH | DEFINED | 1,2,6,8            |
| MKS INSTRUMENTS INC         | Common equity shares         | 55306N104 | 27058  | 1061528 | SH | DEFINED | 1,2,5,6,8          |
| MSC INDUSTRIAL DIRECT -CL A | Common equity shares         | 553530106 | 88299  | 1308879 | SH | DEFINED | 1,2,5,6,8,12       |
| MTR GAMING GROUP INC        | Common equity shares         | 553769100 | 1203   | 285734  | SH | DEFINED | 1,2                |
| MTS SYSTEMS CORP            | Common equity shares         | 553777103 | 16785  | 313470  | SH | DEFINED | 1,2,6,8            |
| MAC-GRAY CORP               | Common equity shares         | 554153106 | 2452   | 182952  | SH | DEFINED | 1,2                |
| MACATAWA BANK CORP          | Common equity shares         | 554225102 | 43     | 13822   | SH | DEFINED | 1                  |
| MACK-CALI REALTY CORP       | Real Estate Investment Trust | 554489104 | 89293  | 3356546 | SH | DEFINED | 1,2,3,5,6,8,12,18  |
| ROVI CORP                   | Common equity shares         | 779376102 | 44595  | 3073239 | SH | DEFINED | 1,2,5,6,8,12       |
| MADDEN STEVEN LTD           | Common equity                |           |        |         |    |         |                    |

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|                                 |                                    |           |        |         |    |         |                    |
|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|--------------------|
| MGE ENERGY INC                  | shares<br>Common<br>equity         | 556269108 | 37147  | 849631  | SH | DEFINED | 1,2,5,6,8,17       |
| MAGELLAN HEALTH<br>SERVICES INC | shares<br>Common<br>equity         | 55277P104 | 23470  | 442866  | SH | DEFINED | 1,2,6,8,17         |
| MAGELLAN<br>PETROLEUM CORP      | shares<br>Common<br>equity         | 559079207 | 58956  | 1142274 | SH | DEFINED | 1,2,5,6,8          |
| MAGNA<br>INTERNATIONAL<br>INC   | shares<br>Common<br>equity         | 559091301 | 20     | 19023   | SH | DEFINED | 1                  |
| CENVEO INC                      | shares<br>Common<br>equity         | 559222401 | 342    | 7900    | SH | DEFINED | 18                 |
| MANITOWOC CO                    | shares<br>Common<br>equity         | 15670S105 | 2476   | 1080818 | SH | DEFINED | 1,2,5,8            |
| EQUITY LIFESTYLE<br>PROPERTIES  | Real Estate<br>Investment<br>Trust | 563571108 | 26826  | 2010911 | SH | DEFINED | 1,2,5,6,8,10       |
| MARCUS CORP                     | shares<br>Common<br>equity         | 29472R108 | 70417  | 1033725 | SH | DEFINED | 1,2,3,5,6,8        |
| MARINEMAX INC                   | shares<br>Common<br>equity         | 566330106 | 4795   | 431809  | SH | DEFINED | 1,2,8              |
| MARINE PRODUCTS<br>CORP         | shares<br>Common<br>equity         | 567908108 | 2939   | 355013  | SH | DEFINED | 1,2                |
| MARKEL CORP                     | shares<br>Common<br>equity         | 568427108 | 955    | 160404  | SH | DEFINED | 1,2                |
| MARTEN<br>TRANSPORT LTD         | shares<br>Common<br>equity         | 570535104 | 69856  | 152361  | SH | DEFINED | 1,2,5,6,8,12       |
| MARTHA STEWART<br>LIVING OMNIMD | shares<br>Common<br>equity         | 573075108 | 5105   | 290383  | SH | DEFINED | 1,2,8              |
| MARTIN MARIETTA<br>MATERIALS    | shares<br>Common<br>equity         | 573083102 | 1503   | 490664  | SH | DEFINED | 1,2,6              |
| MASTEC INC                      | shares<br>Common<br>equity         | 573284106 | 119223 | 1438669 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MATRIX SERVICE<br>CO            | shares<br>Common<br>Stock          | 576323109 | 19949  | 1012685 | SH | DEFINED | 1,2,5,6,8          |
| PANASONIC CORP                  | American<br>Depository<br>Receipt  | 576853105 | 5963   | 564257  | SH | DEFINED | 1,2,5,6,8          |
| MATTHEWS INTL<br>CORP -CL A     | shares<br>Common<br>equity         | 69832A205 | 69     | 10530   | SH | DEFINED | 1                  |
| MATTSON<br>TECHNOLOGY INC       | shares<br>Common<br>equity         | 577128101 | 30090  | 1008951 | SH | DEFINED | 1,2,5,6,8,12       |
| MAXWELL<br>TECHNOLOGIES<br>INC  | shares<br>Common<br>Stock          | 577223100 | 634    | 652885  | SH | DEFINED | 1,2                |
| MAXYGEN INC                     | Common<br>Stock                    | 577767106 | 4105   | 505496  | SH | DEFINED | 1,2,6,8            |
|                                 | Common<br>Stock                    | 577776107 | 1731   | 655693  | SH | DEFINED | 1,2,6              |

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|                              |                      |           |        |            |                         |
|------------------------------|----------------------|-----------|--------|------------|-------------------------|
| MAXIMUS INC                  | Common equity shares | 577933104 | 45471  | 761345 SH  | DEFINED 1,2,5,6,8       |
| MBT FINANCIAL CORP           | Common equity shares | 578877102 | 38     | 14467 SH   | DEFINED 1               |
| MCCLATCHY CO -CL A           | Common equity shares | 579489105 | 2326   | 1042586 SH | DEFINED 1,2,8           |
| MCDERMOTT INTL INC           | Common equity shares | 580037109 | 46460  | 3801842 SH | DEFINED 1,2,5,6,8,10,12 |
| MCGRATH RENTCORP             | Common equity shares | 580589109 | 11713  | 449008 SH  | DEFINED 1,2,6,8         |
| MCMORAN EXPLORATION CO       | Common equity shares | 582411104 | 33509  | 2851703 SH | DEFINED 1,2,5,6,8       |
| MEADOWBROOK INS GROUP INC    | Common equity shares | 58319P108 | 9782   | 1271897 SH | DEFINED 1,2,6,8         |
| MEASUREMENT SPECIALTIES INC  | Common equity shares | 583421102 | 9425   | 285804 SH  | DEFINED 1,2,6,8         |
| MEDALLION FINANCIAL CORP     | Common equity shares | 583928106 | 3328   | 281876 SH  | DEFINED 1,2             |
| MEDIA GENERAL -CL A          | Common equity shares | 584404107 | 1044   | 201503 SH  | DEFINED 1,17            |
| MEDICAL ACTION INDUSTRIES    | Common equity shares | 58449L100 | 42     | 12200 SH   | DEFINED 1               |
| PROASSURANCE CORP            | Common equity shares | 74267C106 | 44605  | 493208 SH  | DEFINED 1,2,5,6,8       |
| MEDICINES CO                 | Common equity shares | 584688105 | 41433  | 1605166 SH | DEFINED 1,2,5,6,8       |
| MEDICIS PHARMACEUT CP -CL A  | Common equity shares | 584690309 | 100881 | 2331419 SH | DEFINED 1,2,5,6,8,12    |
| MEDIFAST INC                 | Common equity shares | 58470H101 | 7231   | 276463 SH  | DEFINED 1,2,6,8         |
| MEDIWARE INFORMATION SYSTEMS | Common equity shares | 584946107 | 845    | 38593 SH   | DEFINED 1,2             |
| MENS WEARHOUSE INC           | Common equity shares | 587118100 | 46991  | 1364750 SH | DEFINED 1,2,5,6,8       |
| MENTOR GRAPHICS CORP         | Common equity shares | 587200106 | 52860  | 3414567 SH | DEFINED 1,2,5,6,8,12,18 |
| MERCANTILE BANK CORP         | Common equity shares | 587376104 | 1872   | 109269 SH  | DEFINED 1,2             |
| MERCER INTL INC              | Common Stock         | 588056101 | 87     | 11714 SH   | DEFINED 1,8             |
| MERCHANTS BANCSHARES INC/ VT | Common Stock         | 588448100 | 2307   | 78007 SH   | DEFINED 1,2,6,17        |

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|                                    |                                    |           |       |         |    |                      |
|------------------------------------|------------------------------------|-----------|-------|---------|----|----------------------|
| MERCURY<br>COMPUTER<br>SYSTEMS INC | Common<br>equity<br>shares         | 589378108 | 6128  | 577265  | SH | DEFINED 1,2,6,8      |
| MERCURY GENERAL<br>CORP            | Common<br>equity<br>shares         | 589400100 | 71015 | 1837488 | SH | DEFINED 1,2,5,6,8,12 |
| MERIDIAN<br>BIOSCIENCE INC         | Common<br>equity<br>shares         | 589584101 | 15310 | 798362  | SH | DEFINED 1,2,6,8      |
| MERIT MEDICAL<br>SYSTEMS INC       | Common<br>equity<br>shares         | 589889104 | 11984 | 802423  | SH | DEFINED 1,2,6,8      |
| MERGE<br>HEALTHCARE INC            | Common<br>Stock                    | 589499102 | 3501  | 914367  | SH | DEFINED 1,2,6,8      |
| MERITAGE HOMES<br>CORP             | Common<br>equity<br>shares         | 59001A102 | 22080 | 580633  | SH | DEFINED 1,2,6,8      |
| MESA<br>LABORATORIES<br>INC        | Common<br>equity<br>shares         | 59064R109 | 1595  | 32969   | SH | DEFINED 1,2          |
| MET-PRO CORP                       | Common<br>equity<br>shares         | 590876306 | 2127  | 237675  | SH | DEFINED 1,2          |
| SILVER BULL<br>RESOURCES INC       | Common<br>equity<br>shares         | 827458100 | 28    | 56400   | SH | DEFINED 1            |
| METHODE<br>ELECTRONICS INC         | Common<br>equity<br>shares         | 591520200 | 7650  | 787714  | SH | DEFINED 1,2,5,6,8    |
| POWERSECURE INTL<br>INC            | Common<br>equity<br>shares         | 73936N105 | 91    | 15100   | SH | DEFINED 1            |
| METROCORP<br>BANCSHARES INC        | Common<br>equity<br>shares         | 591650106 | 2186  | 206487  | SH | DEFINED 1,2          |
| METROPOLITAN<br>HLTH NTRKS<br>INC  | Common<br>Stock                    | 592142103 | 7400  | 792354  | SH | DEFINED 1,2,5,6      |
| MICREL INC                         | Common<br>equity<br>shares         | 594793101 | 10798 | 1036285 | SH | DEFINED 1,2,5,6,8    |
| MICROVISION INC                    | Common<br>equity<br>shares         | 594960304 | 291   | 125431  | SH | DEFINED 1            |
| MICROSTRATEGY<br>INC               | Common<br>equity<br>shares         | 594972408 | 21872 | 163167  | SH | DEFINED 1,2,5,6,8,17 |
| MICROFINANCIAL<br>INC              | Common<br>equity<br>shares         | 595072109 | 822   | 89899   | SH | DEFINED 1,2          |
| MICROSEMI CORP                     | Common<br>equity<br>shares         | 595137100 | 39614 | 1973924 | SH | DEFINED 1,2,5,6,8    |
| MID-AMERICA APT<br>CMNTYS INC      | Real Estate<br>Investment<br>Trust | 59522J103 | 73527 | 1125751 | SH | DEFINED 1,2,3,6,8    |
| MIDDLEBY CORP                      | Common<br>equity<br>shares         | 596278101 | 44130 | 381600  | SH | DEFINED 1,2,5,6,8    |
| MIDDLESEX WATER<br>CO              | Common<br>equity<br>shares         | 596680108 | 5391  | 281385  | SH | DEFINED 1,2,5,8      |

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|                                   |                                    |           |       |         |    |                         |
|-----------------------------------|------------------------------------|-----------|-------|---------|----|-------------------------|
| MIDSOUTH<br>BANCORP INC           | Common<br>equity<br>shares         | 598039105 | 1912  | 118078  | SH | DEFINED 1,2             |
| MILLER (HERMAN)<br>INC            | Common<br>equity<br>shares         | 600544100 | 40516 | 2084076 | SH | DEFINED 1,2,5,6,8,12,18 |
| MILLER INDUSTRIES<br>INC/TN       | Common<br>equity<br>shares         | 600551204 | 3441  | 214430  | SH | DEFINED 1,2             |
| MILLER ENERGY<br>RESOURCES INC    | Common<br>equity<br>shares         | 600527105 | 2221  | 441416  | SH | DEFINED 1,2             |
| MINE SAFETY<br>APPLIANCES CO      | Common<br>equity<br>shares         | 602720104 | 38569 | 1034871 | SH | DEFINED 1,2,5,6,8,12    |
| MINERALS<br>TECHNOLOGIES<br>INC   | Common<br>equity<br>shares         | 603158106 | 45547 | 642162  | SH | DEFINED 1,2,5,6,8,12    |
| MINES<br>MANAGEMENT<br>INC        | Common<br>equity<br>shares         | 603432105 | 22    | 14300   | SH | DEFINED 1               |
| MIPS<br>TECHNOLOGIES<br>INC       | Common<br>equity<br>shares         | 604567107 | 6646  | 899626  | SH | DEFINED 1,2,6,8         |
| MISSION WEST<br>PROPERTIES INC    | Real Estate<br>Investment<br>Trust | 605203108 | 3116  | 358460  | SH | DEFINED 1,2,5           |
| MITCHAM<br>INDUSTRIES INC         | Common<br>equity<br>shares         | 606501104 | 3453  | 216761  | SH | DEFINED 1,2             |
| MITEK SYSTEMS INC                 | Common<br>Stock                    | 606710200 | 39    | 12300   | SH | DEFINED 1               |
| MOBILE MINI INC                   | Common<br>equity<br>shares         | 60740F105 | 12184 | 729400  | SH | DEFINED 1,2,5,6,8       |
| IGO INC                           | Common<br>Stock                    | 449593102 | 8     | 20476   | SH | DEFINED 1               |
| MODINE<br>MANUFACTURING<br>CO     | Common<br>equity<br>shares         | 607828100 | 7613  | 1031697 | SH | DEFINED 1,2,6,8         |
| MOLEX INC                         | Common<br>equity<br>shares         | 608554200 | 2526  | 116372  | SH | DEFINED 1,2,5,8,12      |
| MONARCH<br>CASINO & RESORT<br>INC | Common<br>equity<br>shares         | 609027107 | 1908  | 218786  | SH | DEFINED 1,2             |
| MONMOUTH RE<br>INVESTMENT CP      | REIT                               | 609720107 | 7676  | 685833  | SH | DEFINED 1,2,5,6,8       |
| MONRO MUFFLER<br>BRAKE INC        | Common<br>equity<br>shares         | 610236101 | 28784 | 818006  | SH | DEFINED 1,2,5,6,8       |
| MOOG INC -CL A                    | Common<br>equity<br>shares         | 615394202 | 34063 | 899593  | SH | DEFINED 1,2,5,6,8       |
| DESTINATION<br>MATERNITY CORP     | Common<br>Stock                    | 25065D100 | 4890  | 261371  | SH | DEFINED 1,2,5           |
| MOVADO GROUP<br>INC               | Common<br>equity<br>shares         | 624580106 | 11433 | 339013  | SH | DEFINED 1,2,8           |
| MUELLER<br>INDUSTRIES             | Common<br>equity<br>shares         | 624756102 | 28827 | 634043  | SH | DEFINED 1,2,5,6,8       |

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|                             |                             |           |        |         |    |         |                           |
|-----------------------------|-----------------------------|-----------|--------|---------|----|---------|---------------------------|
| MULTI-COLOR CORP            | Common equity shares        | 625383104 | 4909   | 211889  | SH | DEFINED | 1, 2, 6, 8                |
| MULTIMEDIA GAMES HOLDING CO | Common equity shares        | 625453105 | 8826   | 561086  | SH | DEFINED | 1, 2, 6                   |
| MURPHY OIL CORP             | Common equity shares        | 626717102 | 467705 | 8711228 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MYERS INDUSTRIES INC        | Common equity shares        | 628464109 | 11607  | 743062  | SH | DEFINED | 1, 2, 8                   |
| N B T BANCORP INC           | Common equity shares        | 628778102 | 19820  | 897995  | SH | DEFINED | 1, 2, 5, 6, 8             |
| NCI BUILDING SYSTEMS INC    | Common equity shares        | 628852204 | 4017   | 400481  | SH | DEFINED | 1, 2                      |
| NASB FINANCIAL INC          | Common equity shares        | 628968109 | 1120   | 45162   | SH | DEFINED | 1, 2                      |
| NL INDUSTRIES               | Common equity shares        | 629156407 | 2082   | 181320  | SH | DEFINED | 1, 2                      |
| NN INC                      | Common equity shares        | 629337106 | 2256   | 265799  | SH | DEFINED | 1, 2, 6                   |
| NTT DOCOMO INC              | American Depository Receipt | 62942M201 | 573    | 35420   | SH | DEFINED | 1, 2                      |
| NVE CORP                    | Common equity shares        | 629445206 | 4844   | 81801   | SH | DEFINED | 1, 2, 8                   |
| NACCO INDUSTRIES -CL A      | Common equity shares        | 629579103 | 16317  | 130081  | SH | DEFINED | 1, 2, 6, 8                |
| NAM TAI ELECTRONIC          | Common equity shares        | 629865205 | 114    | 10586   | SH | DEFINED | 1                         |
| NANOMETRICS INC             | Common Stock                | 630077105 | 5561   | 402593  | SH | DEFINED | 1, 2, 6, 8                |
| NAPCO SECURITY TECH INC     | Common equity shares        | 630402105 | 41     | 12100   | SH | DEFINED | 1                         |
| BBCN BANCORP INC            | Common equity shares        | 073295107 | 28848  | 2287890 | SH | DEFINED | 1, 2, 6, 8                |
| NASH FINCH CO               | Common equity shares        | 631158102 | 6579   | 322057  | SH | DEFINED | 1, 2, 5, 8, 17            |
| NATHAN'S FAMOUS INC         | Common equity shares        | 632347100 | 964    | 30649   | SH | DEFINED | 1, 2                      |
| NATIONAL BANK OF GREECE     | American Depository Receipt | 633643606 | 98     | 40360   | SH | DEFINED | 1, 2                      |
| NATIONAL BANKSHARES INC VA  | Common equity shares        | 634865109 | 3869   | 116494  | SH | DEFINED | 1, 2, 17                  |
| NATIONAL BEVERAGE CORP      | Common equity shares        | 635017106 | 3065   | 201772  | SH | DEFINED | 1, 2, 6, 8                |

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|   |                                    |           |         |          |    |         |                              |
|---|------------------------------------|-----------|---------|----------|----|---------|------------------------------|
| NATIONAL HEALTHCARE CORP                                | Common equity shares               | 635906100 | 10392   | 217652   | SH | DEFINED | 1, 2, 5, 6, 8, 17            |
| NATIONAL FUEL GAS CO                                    | Common equity shares               | 636180101 | 266556  | 4932669  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18        |
| NATIONAL HEALTH INVESTORS                               | Real Estate Investment Trust       | 63633D104 | 25850   | 502565   | SH | DEFINED | 1, 2, 3, 6, 8                |
| NIC INC   | Common equity shares               | 62914B100 | 17531   | 1184265  | SH | DEFINED | 1, 2, 6, 8                   |
| FIRST CALIF FINL GROUP INC                              | Common equity shares               | 319395109 | 1997    | 286974   | SH | DEFINED | 1, 2                         |
| NATIONAL OILWELL VARCO INC                              | Common equity shares               | 637071101 | 1434531 | 17907100 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| NATIONAL PENN BANCSHARES INC                            | Common equity shares               | 637138108 | 40309   | 4424326  | SH | DEFINED | 1, 2, 5, 6, 8                |
| NATIONAL PRESTO INDS INC                                | Common equity shares               | 637215104 | 8794    | 120652   | SH | DEFINED | 1, 2, 5, 6, 8, 17            |
| NATIONAL RESEARCH CORP                                  | Common equity shares               | 637372103 | 1640    | 32700    | SH | DEFINED | 1, 2                         |
| NATIONAL TECHNICAL SYS INC                              | Common equity shares               | 638104109 | 123     | 16211    | SH | DEFINED | 1, 17                        |
| NATIONAL WESTERN LIFE -CL A                             | Common equity shares               | 638522102 | 6143    | 42900    | SH | DEFINED | 1, 2, 8                      |
| NAVIGATORS GROUP INC                                    | Common equity shares               | 638904102 | 10287   | 208931   | SH | DEFINED | 1, 2, 6, 8                   |
| NATURES SUNSHINE PRODS INC                              | Common Stock                       | 639027101 | 2810    | 171777   | SH | DEFINED | 1, 2, 6                      |
| NAVARRE CORP  | Common equity shares               | 639208107 | 38      | 24656    | SH | DEFINED | 1                            |
| BPZ RESOURCES INC                                       | Common Stock                       | 055639108 | 5450    | 1905217  | SH | DEFINED | 1, 2, 5, 6, 8                |
| NAVIGANT CONSULTING INC                                 | Common equity shares               | 63935N107 | 11126   | 1006623  | SH | DEFINED | 1, 2, 6, 8                   |
| NEOGEN CORP   | Common equity shares               | 640491106 | 20143   | 471834   | SH | DEFINED | 1, 2, 6, 8                   |
| NAVIDEA BIOPHARMACEUTICALS SPECTRUM PHARMACEUTICALS INC | Common Stock                       | 63937X103 | 3898    | 1417811  | SH | DEFINED | 1, 2, 6                      |
| NETEASE INC   | Common American Depository Receipt | 84763A108 | 33898   | 2897529  | SH | DEFINED | 1, 2, 6, 8                   |
| 8X8 INC   | Common equity shares               | 64110W102 | 10795   | 192289   | SH | DEFINED | 1, 2                         |
| NETSCOUT SYSTEMS INC                                    | Common equity shares               | 282914100 | 6947    | 1059221  | SH | DEFINED | 1, 2, 8                      |

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|                                    |   |           |        |         |    |         |                           |
|------------------------------------|---|-----------|--------|---------|----|---------|---------------------------|
| FALCONSTOR<br>SOFTWARE INC         | shares<br>Common<br>equity                  | 64115T104 | 17717  | 694590  | SH | DEFINED | 1, 2, 6, 8                |
| UNITED ONLINE INC                  | shares<br>Common<br>equity                  | 306137100 | 1272   | 541739  | SH | DEFINED | 1, 2                      |
| NEUROCRINE<br>BIOSCIENCES INC      | shares<br>Common<br>equity                  | 911268100 | 11221  | 2032178 | SH | DEFINED | 1, 2, 6, 8                |
| NEVADA GOLD &<br>CASINOS INC       | shares<br>Common<br>equity                  | 64125C109 | 13367  | 1674870 | SH | DEFINED | 1, 2, 6, 8                |
| NEW FRONTIER<br>MEDIA INC          | shares<br>Common<br>equity                  | 64126Q206 | 13     | 14982   | SH | DEFINED | 1                         |
| NEW JERSEY<br>RESOURCES CORP       | shares<br>Common<br>equity                  | 644398109 | 18     | 13539   | SH | DEFINED | 1                         |
| EINSTEIN NOAH<br>RESTAURANT GRP    | shares<br>Common<br>equity                  | 646025106 | 39022  | 853467  | SH | DEFINED | 1, 2, 5, 6, 8             |
| NEWFIELD<br>EXPLORATION CO         | shares<br>Common<br>equity                  | 28257U104 | 2109   | 119180  | SH | DEFINED | 1, 2                      |
| NEWPARK<br>RESOURCES               | shares<br>Common<br>equity                  | 651290108 | 187056 | 5972259 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NEWPORT CORP                       | shares<br>Common<br>equity                  | 651718504 | 15323  | 2068110 | SH | DEFINED | 1, 2, 5, 6, 8             |
| APRICUS<br>BIOSCIENCES INC         | shares<br>Common<br>equity                  | 651824104 | 8413   | 760828  | SH | DEFINED | 1, 2, 6, 8                |
| NICE SYSTEMS LTD                   | shares<br>American<br>Depository<br>Receipt | 03832V109 | 37     | 11498   | SH | DEFINED | 1                         |
| NICHOLAS<br>FINANCIAL INC          | shares<br>Common<br>equity                  | 653656108 | 279    | 8378    | SH | DEFINED | 1                         |
| NIPPON<br>TELEGRAPH &<br>TELEPHONE | shares<br>American<br>Depository<br>Receipt | 65373J209 | 1667   | 129221  | SH | DEFINED | 1, 2                      |
| NOBLE ENERGY INC                   | shares<br>Common<br>equity                  | 654624105 | 293    | 12370   | SH | DEFINED | 1                         |
| NOKIA CORP                         | shares<br>American<br>Depository<br>Receipt | 655044105 | 702022 | 7572210 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NORDSON CORP                       | shares<br>Common<br>equity                  | 654902204 | 2294   | 892680  | SH | DEFINED | 1, 2                      |
| ONEOK PARTNERS<br>-LP              | shares<br>Limited<br>Partnership            | 655663102 | 149802 | 2555434 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| NORTHTRIM<br>BANCORP INC           | shares<br>Common<br>equity                  | 68268N103 | 7925   | 133191  | SH | DEFINED | 1                         |
| NORTHWEST<br>NATURAL GAS CO        | shares<br>Common<br>equity                  | 666762109 | 1601   | 79582   | SH | DEFINED | 1, 2                      |
| NORTHWEST PIPE<br>CO               | shares<br>Common<br>equity                  | 667655104 | 26960  | 547472  | SH | DEFINED | 1, 2, 5, 6, 8, 17         |



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|                                    |   |           |        |         |    |                            |
|------------------------------------|---|-----------|--------|---------|----|----------------------------|
| NOVATEL WIRELESS<br>INC            | shares<br>Common<br>equity                  | 667746101 | 3989   | 161795  | SH | DEFINED 1,2,5,6,8          |
| NOVARTIS AG                        | shares<br>American<br>Depository<br>Receipt | 66987M604 | 137    | 68993   | SH | DEFINED 1,2,5              |
| NOVAVAX INC                        | Common<br>equity<br>shares                  | 66987V109 | 952    | 15523   | SH | DEFINED 1,5,12             |
| NOVO NORDISK A/S                   | American<br>Depository<br>Receipt           | 670002104 | 3735   | 1729072 | SH | DEFINED 1,2,6              |
| NU SKIN<br>ENTERPRISES -CL<br>A    | Common<br>equity<br>shares                  | 670100205 | 368    | 2330    | SH | DEFINED 1                  |
| NUMEREX CORP -CL<br>A              | Common<br>equity<br>shares                  | 67018T105 | 29605  | 762491  | SH | DEFINED 1,2,5,6,8,17       |
| NUTRACEUTICAL<br>INTL CORP         | Common<br>equity<br>shares                  | 67053A102 | 1376   | 121455  | SH | DEFINED 1,2                |
| NUTRISYSTEM INC                    | Common<br>equity<br>shares                  | 67060Y101 | 2761   | 175292  | SH | DEFINED 1,2                |
| OGE ENERGY CORP                    | Common<br>equity<br>shares                  | 67069D108 | 5875   | 557948  | SH | DEFINED 1,2,5,8            |
| OM GROUP INC                       | Common<br>equity<br>shares                  | 670837103 | 144533 | 2606080 | SH | DEFINED 1,2,5,6,8,12,18    |
| OSI SYSTEMS INC                    | Common<br>Stock                             | 670872100 | 11959  | 644833  | SH | DEFINED 1,2,5,6,8          |
| GEOSPACE<br>TECHNOLOGIES<br>CORP   | Common<br>equity<br>shares                  | 671044105 | 30827  | 396048  | SH | DEFINED 1,2,6,8            |
| STERLING<br>CONSTRUCTION<br>CO INC | Common<br>equity<br>shares                  | 37364X109 | 17258  | 140979  | SH | DEFINED 1,2,6,8,17         |
| OCEANEERING<br>INTERNATIONAL       | Common<br>equity<br>shares                  | 859241101 | 2923   | 293039  | SH | DEFINED 1,2,8              |
| OCEANFIRST<br>FINANCIAL CORP       | Common<br>equity<br>shares                  | 675232102 | 173033 | 3131723 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| INNOSPEC INC                       | Common<br>equity<br>shares                  | 675234108 | 4039   | 275324  | SH | DEFINED 1,2                |
| OCWEN FINANCIAL<br>CORP            | Common<br>equity<br>shares                  | 45768S105 | 16221  | 478069  | SH | DEFINED 1,2,6,8            |
| ITERIS INC                         | Common<br>equity<br>shares                  | 675746309 | 97094  | 3542449 | SH | DEFINED 1,2,5,6,8          |
| ODYSSEY MARINE<br>EXPLORATION      | Common<br>equity<br>shares                  | 46564T107 | 17     | 11165   | SH | DEFINED 1                  |
| BRISTOW GROUP<br>INC               | Common<br>equity<br>shares                  | 676118102 | 3258   | 1030765 | SH | DEFINED 1,2,6              |
| OIL DRI CORP<br>AMERICA            | Common<br>equity<br>shares                  | 110394103 | 42944  | 849593  | SH | DEFINED 1,2,5,6,8          |

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|                                 |  |           |        |         |    |                           |
|---------------------------------|--|-----------|--------|---------|----|---------------------------|
| OIL STATES INTL<br>INC          | shares<br>Common<br>equity                   | 677864100 | 2078   | 89826   | SH | DEFINED 1,2               |
| OLD DOMINION<br>FREIGHT         | shares<br>Common<br>equity                   | 678026105 | 120496 | 1516383 | SH | DEFINED 1,2,5,6,8,12,17   |
| OLD NATIONAL<br>BANCORP         | shares<br>Common<br>equity                   | 679580100 | 46944  | 1556497 | SH | DEFINED 1,2,5,6,8         |
| OLIN CORP                       | shares<br>Common<br>equity                   | 680033107 | 40107  | 2946927 | SH | DEFINED 1,2,5,6,8         |
| OLYMPIC STEEL INC               | shares<br>Common<br>equity                   | 680665205 | 140364 | 6459525 | SH | DEFINED 1,2,5,6,8,12,18   |
| OMEGA<br>HEALTHCARE<br>INVS INC | shares<br>Real Estate<br>Investment<br>Trust | 68162K106 | 4222   | 249966  | SH | DEFINED 1,2,5,8           |
|                                 |  | 681936100 | 93987  | 4134990 | SH | DEFINED 1,2,3,5,6,8,12,18 |

| ISSUER                            | CLASS                              | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION            | MANAGERS |
|-----------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|----------------------------|----------|
| OMEGA PROTEIN<br>CORP             | Common<br>equity<br>shares         | 68210P107 | 2307   | 336563         | SH         |              | DEFINED 1,2                |          |
| OMNIVISION<br>TECHNOLOGIES<br>INC | Common<br>equity<br>shares         | 682128103 | 16723  | 1198261        | SH         |              | DEFINED 1,2,5,6,8          |          |
| OMNOVA<br>SOLUTIONS INC           | Common<br>equity<br>shares         | 682129101 | 7888   | 1041786        | SH         |              | DEFINED 1,2,6,8            |          |
| ON ASSIGNMENT<br>INC              | Common<br>Stock                    | 682159108 | 16047  | 805551         | SH         |              | DEFINED 1,2,6,8            |          |
| ON<br>SEMICONDUCTOR<br>CORP       | Common<br>equity<br>shares         | 682189105 | 33854  | 5487306        | SH         |              | DEFINED 1,2,5,6,8          |          |
| ONE LIBERTY<br>PROPERTIES INC     | Real Estate<br>Investment<br>Trust | 682406103 | 3127   | 167866         | SH         |              | DEFINED 1,2,5              |          |
| 1-800-FLOWERS.COM                 | Common<br>equity<br>shares         | 68243Q106 | 2467   | 661425         | SH         |              | DEFINED 1,2                |          |
| ONEOK INC                         | Common<br>equity<br>shares         | 682680103 | 498341 | 10315401       | SH         |              | DEFINED 1,2,5,6,8,10,12,18 |          |
| ONLINE RESOURCES<br>CORP          | Common<br>equity<br>shares         | 68273G101 | 48     | 16363          | SH         |              | DEFINED 1                  |          |
| ONYX<br>PHARMACEUTICALS<br>INC    | Common<br>Stock                    | 683399109 | 88067  | 1042228        | SH         |              | DEFINED 1,2,5,6,8,17       |          |
| OPEN TEXT CORP                    | Common<br>Stock                    | 683715106 | 262    | 4769           | SH         |              | DEFINED 1,2                |          |
| UNWIRED PLANET<br>INC             | Common<br>equity                   |           |        |                |            |              |                            |          |

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|                   |             |           |        |         |    |                            |
|-------------------|-------------|-----------|--------|---------|----|----------------------------|
| OPNET             | shares      | 91531F103 | 2827   | 1471811 | SH | DEFINED 1,2                |
| TECHNOLOGIES      | Common      |           |        |         |    |                            |
| INC               | equity      |           |        |         |    |                            |
| OPLINK            | shares      | 683757108 | 9488   | 278549  | SH | DEFINED 1,2,5,6,8          |
| COMMUNICATIONS    | Common      |           |        |         |    |                            |
| INC               | Stock       | 68375Q403 | 7636   | 461390  | SH | DEFINED 1,2,6,8            |
| ORASURE           |             |           |        |         |    |                            |
| TECHNOLOGIES      | Common      |           |        |         |    |                            |
| INC               | Stock       | 68554V108 | 9872   | 887754  | SH | DEFINED 1,2,6,8            |
| ORBITAL SCIENCES  | Common      |           |        |         |    |                            |
| CORP              | equity      |           |        |         |    |                            |
|                   | shares      | 685564106 | 19921  | 1368425 | SH | DEFINED 1,2,6,8            |
| MEDIVATION INC    | Common      |           |        |         |    |                            |
|                   | equity      |           |        |         |    |                            |
|                   | shares      | 58501N101 | 76738  | 1361556 | SH | DEFINED 1,2,5,6,8          |
| O'REILLY          | Common      |           |        |         |    |                            |
| AUTOMOTIVE INC    | equity      |           |        |         |    |                            |
|                   | shares      | 67103H107 | 411854 | 4926913 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ORIENTAL          | Common      |           |        |         |    |                            |
| FINANCIAL         | equity      |           |        |         |    |                            |
| GROUP INC         | shares      | 68618W100 | 19408  | 1845060 | SH | DEFINED 1,2,6,8            |
| OTTER TAIL CORP   | Common      |           |        |         |    |                            |
|                   | equity      |           |        |         |    |                            |
|                   | shares      | 689648103 | 15874  | 665271  | SH | DEFINED 1,2,5,6,8          |
| OVERSEAS          | Common      |           |        |         |    |                            |
| SHIPHOLDING       | equity      |           |        |         |    |                            |
| GROUP             | shares      | 690368105 | 3363   | 509926  | SH | DEFINED 1,2,5,6,8          |
| OWENS & MINOR     | Common      |           |        |         |    |                            |
| INC               | equity      |           |        |         |    |                            |
|                   | shares      | 690732102 | 69119  | 2313290 | SH | DEFINED 1,2,5,6,8,12       |
| OWENS-ILLINOIS    | Common      |           |        |         |    |                            |
| INC               | equity      |           |        |         |    |                            |
|                   | shares      | 690768403 | 127456 | 6794016 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| OXFORD            | Common      |           |        |         |    |                            |
| INDUSTRIES INC    | equity      |           |        |         |    |                            |
|                   | shares      | 691497309 | 15759  | 279197  | SH | DEFINED 1,2,6,8            |
| VIRNETX HOLDING   | Common      |           |        |         |    |                            |
| CORP              | equity      |           |        |         |    |                            |
|                   | shares      | 92823T108 | 18869  | 741897  | SH | DEFINED 1,2,6,8            |
| PC CONNECTION INC | Common      |           |        |         |    |                            |
|                   | equity      |           |        |         |    |                            |
|                   | shares      | 69318J100 | 3406   | 295574  | SH | DEFINED 1,2                |
| PCTEL INC         | Common      |           |        |         |    |                            |
|                   | equity      |           |        |         |    |                            |
|                   | shares      | 69325Q105 | 1937   | 274895  | SH | DEFINED 1,2                |
| ACADIA            |             |           |        |         |    |                            |
| HEALTHCARE CO     | Common      |           |        |         |    |                            |
| INC               | Stock       | 00404A109 | 8778   | 368146  | SH | DEFINED 1,2,6              |
| PICO HOLDINGS INC | Common      |           |        |         |    |                            |
|                   | Stock       | 693366205 | 9190   | 402640  | SH | DEFINED 1,2,6,8            |
| PLX TECHNOLOGY    | Common      |           |        |         |    |                            |
| INC               | equity      |           |        |         |    |                            |
|                   | shares      | 693417107 | 4853   | 840861  | SH | DEFINED 1,2                |
| PS BUSINESS PARKS | Real Estate |           |        |         |    |                            |
|                   | Investment  |           |        |         |    |                            |
|                   | Trust       | 69360J107 | 37906  | 567275  | SH | DEFINED 1,2,3,5,6,8,17     |
| PVF CAPITAL CORP  | Common      |           |        |         |    |                            |
|                   | equity      |           |        |         |    |                            |
|                   | shares      | 693654105 | 45     | 21290   | SH | DEFINED 1                  |
| PSS WORLD         | Common      |           |        |         |    |                            |
| MEDICAL INC       | equity      |           |        |         |    |                            |

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|                              |                                       |           |        |         |    |                      |
|------------------------------|---------------------------------------|-----------|--------|---------|----|----------------------|
| PREMIERE GLOBAL SERVICES INC | shares<br>Common equity               | 69366A100 | 24181  | 1061527 | SH | DEFINED 1,2,5,6,8    |
| PACIFIC CAPITAL BANCORP      | shares<br>Common equity               | 740585104 | 9733   | 1041187 | SH | DEFINED 1,2,6,8      |
| BANK OF HAWAII CORP          | shares<br>Common equity               | 69404P200 | 3400   | 74020   | SH | DEFINED 1,2          |
| PACIFIC CONTINENTAL CORP     | shares<br>Common equity               | 062540109 | 126669 | 2776634 | SH | DEFINED 1,2,5,6,8,12 |
| PACIFIC MERCANTILE BANCORP   | shares<br>Common equity               | 69412V108 | 2564   | 287149  | SH | DEFINED 1,2          |
| PACIFIC SUNWEAR CALIF INC    | shares<br>Common equity               | 694552100 | 759    | 116172  | SH | DEFINED 1,2          |
| PAIN THERAPEUTICS INC        | shares<br>Common Stock                | 694873100 | 159    | 63875   | SH | DEFINED 1,5          |
| PALATIN TECHNOLOGIES INC     | shares<br>Common equity               | 69562K100 | 3115   | 616206  | SH | DEFINED 1,2,6        |
| PALOMAR MED TECHNOLOGIES INC | shares<br>Common equity               | 696077403 | 13     | 20020   | SH | DEFINED 1            |
| PARAMOUNT GOLD AND SILVER    | shares<br>Common equity               | 697529303 | 3508   | 371326  | SH | DEFINED 1,2,6,8      |
| PANHANDLE OIL & GAS INC      | shares<br>Common equity               | 69924P102 | 5468   | 2055011 | SH | DEFINED 1,2,6        |
| PANTRY INC                   | shares<br>Common equity               | 698477106 | 3590   | 117114  | SH | DEFINED 1,2          |
| PAPA JOHNS INTERNATIONAL INC | shares<br>Common equity               | 698657103 | 6755   | 464322  | SH | DEFINED 1,2,5,6,8    |
| PAREXEL INTERNATIONAL CORP   | shares<br>Common equity               | 698813102 | 23229  | 434954  | SH | DEFINED 1,2,6,8      |
| PARK ELECTROCHEMICAL CORP    | shares<br>Common equity               | 699462107 | 35677  | 1159916 | SH | DEFINED 1,2,6,8      |
| PARK NATIONAL CORP           | shares<br>Common equity               | 700416209 | 10395  | 418628  | SH | DEFINED 1,2,6,8      |
| PARK OHIO HOLDINGS CORP      | shares<br>Common equity               | 700658107 | 23568  | 336589  | SH | DEFINED 1,2,5,6,8    |
| PARKER DRILLING CO           | shares<br>Common equity               | 700666100 | 3146   | 145017  | SH | DEFINED 1,2          |
| PARKERVISION INC             | shares<br>Common equity               | 701081101 | 12634  | 2985919 | SH | DEFINED 1,2,5,6,8    |
| PARKWAY PROPERTIES INC       | Stock<br>Real Estate Investment Trust | 701354102 | 2254   | 962918  | SH | DEFINED 1,2          |
| PATRICK INDUSTRIES INC       | shares<br>Common equity               | 70159Q104 | 9238   | 690853  | SH | DEFINED 1,2,3,6,8    |
|                              | shares                                | 703343103 | 1037   | 67042   | SH | DEFINED 1,2          |

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|                               |                              |           |        |          |    |                               |
|-------------------------------|------------------------------|-----------|--------|----------|----|-------------------------------|
| PATRIOT NATIONAL BANCORP INC  | Common equity shares         | 70336F104 | 21     | 14400    | SH | DEFINED 1                     |
| PATRIOT TRANSHOLDING INC      | Common equity shares         | 70337B102 | 2598   | 93159    | SH | DEFINED 1,2,6                 |
| COLLECTIVE BRANDS INC         | Common equity shares         | 19421W100 | 51850  | 2388294  | SH | DEFINED 1,2,5,6,8,12          |
| PEAPACK-GLADSTONE FINL CORP   | Common equity shares         | 704699107 | 1849   | 113057   | SH | DEFINED 1,2                   |
| MEDNAX INC                    | Common equity shares         | 58502B106 | 105375 | 1415409  | SH | DEFINED 1,2,5,6,8,12          |
| PMFG INC                      | Common Stock                 | 69345P103 | 2705   | 334285   | SH | DEFINED 1,2,6,8               |
| PEET`S COFFEE & TEA INC       | Common equity shares         | 705560100 | 18502  | 252278   | SH | DEFINED 1,2,6,8               |
| PEGASYSTEMS INC               | Common equity shares         | 705573103 | 8762   | 301781   | SH | DEFINED 1,2,6,8               |
| PENN NATIONAL GAMING INC      | Common equity shares         | 707569109 | 32914  | 763645   | SH | DEFINED 1,2,5,6,8,12          |
| PENN VIRGINIA CORP            | Common equity shares         | 707882106 | 6583   | 1062090  | SH | DEFINED 1,2,6,8               |
| PENNS WOODS BANCORP INC       | Common equity shares         | 708430103 | 2513   | 56763    | SH | DEFINED 1,2                   |
| METRO BANCORP INC             | Common equity shares         | 59161R101 | 2855   | 225477   | SH | DEFINED 1,2                   |
| PENNSYLVANIA RE INVS TRUST    | Real Estate Investment Trust | 709102107 | 27221  | 1716340  | SH | DEFINED 1,2,3,6,8             |
| PEOPLES BANCORP INC/OH        | Common equity shares         | 709789101 | 4768   | 208340   | SH | DEFINED 1,2,8                 |
| PEOPLE`S UNITED FINL INC      | Common equity shares         | 712704105 | 225253 | 18554574 | SH | DEFINED 1,2,5,6,8,10,12,17,18 |
| RENASANT CORP                 | Common equity shares         | 75970E107 | 9435   | 481194   | SH | DEFINED 1,2,8                 |
| PEP BOYS-MANNY MOE & JACK     | Common equity shares         | 713278109 | 19207  | 1886927  | SH | DEFINED 1,2,6,8               |
| BRF--BRASIL FOODS SA          | American Depository Receipt  | 10552T107 | 12211  | 705792   | SH | DEFINED 1,2,4,5,6,10          |
| PEREGRINE PHARMACEUTICALS INC | Common equity shares         | 713661304 | 77     | 74019    | SH | DEFINED 1,5                   |
| PERFICIENT INC                | Common equity shares         | 71375U101 | 7185   | 595405   | SH | DEFINED 1,2,5,6,8             |
| PERFORMANCE TECHNOLOGIES INC  | Common equity shares         | 71376K102 | 19     | 13957    | SH | DEFINED 1                     |

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|                                     |                                   |           |        |         |    |                            |
|-------------------------------------|-----------------------------------|-----------|--------|---------|----|----------------------------|
| PERICOM<br>SEMICONDUCTOR<br>CORP    | Common<br>equity<br>shares        | 713831105 | 4764   | 548443  | SH | DEFINED 1,2,6,8            |
| TUTOR PERINI CORP                   | Common<br>equity<br>shares        | 901109108 | 7786   | 680804  | SH | DEFINED 1,2,5,6,8          |
| PERMA-FIX<br>ENVIRONMENTAL<br>SVCS  | Common<br>equity<br>shares        | 714157104 | 35     | 33700   | SH | DEFINED 1                  |
| PERRIGO CO                          | Common<br>equity<br>shares        | 714290103 | 425354 | 3661497 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TELEKOMUNIKASI<br>INDONESIA         | American<br>Depository<br>Receipt | 715684106 | 8081   | 207632  | SH | DEFINED 1,2,4,6            |
| PERVASIVE<br>SOFTWARE INC           | Common<br>equity<br>shares        | 715710109 | 1279   | 148512  | SH | DEFINED 1,2                |
| PETMED EXPRESS<br>INC               | Common<br>equity<br>shares        | 716382106 | 4464   | 444620  | SH | DEFINED 1,2,5,8            |
| PETROCHINA CO<br>LTD                | American<br>Depository<br>Receipt | 71646E100 | 3014   | 23338   | SH | DEFINED 1,2,4,5,6          |
| PETROLEO<br>BRASILEIRO SA<br>PETRO  | American<br>Depository<br>Receipt | 71654V101 | 157769 | 7148474 | SH | DEFINED 1,2,4,5,6,8,10,18  |
| PETROBRAS-<br>PETROLEO<br>BRASILIER | American<br>Depository<br>Receipt | 71654V408 | 177343 | 7730732 | SH | DEFINED 1,2,4,5,6,8,10,18  |
| PDC ENERGY INC                      | Common<br>equity<br>shares        | 69327R101 | 30823  | 974550  | SH | DEFINED 1,2,5,6,8          |
| PHI INC                             | Common<br>equity<br>shares        | 69336T205 | 7534   | 239477  | SH | DEFINED 1,2,6,8            |
| PETROQUEST<br>ENERGY INC            | Common<br>equity<br>shares        | 716748108 | 7251   | 1081214 | SH | DEFINED 1,2,6,8            |
| PHARMACYCLICS<br>INC                | Common<br>Stock                   | 716933106 | 90684  | 1405937 | SH | DEFINED 1,2,5,6,8,17       |
| PAR<br>PHARMACEUTICAL<br>COS INC    | Common<br>equity<br>shares        | 69888P106 | 68247  | 1365434 | SH | DEFINED 1,2,5,6,8          |
| ACCELRYIS INC                       | Common<br>Stock                   | 00430U103 | 8528   | 984686  | SH | DEFINED 1,2,6,8            |
| AQUA AMERICA INC                    | Common<br>equity<br>shares        | 03836W103 | 159199 | 6429852 | SH | DEFINED 1,2,5,6,8,10,12    |
| PLDT-PHILIPPINE<br>LNG DIST TEL     | American<br>Depository<br>Receipt | 718252604 | 23614  | 357687  | SH | DEFINED 1,2,4,5,6,18       |
| PVH CORP                            | Common<br>equity<br>shares        | 693656100 | 207468 | 2213740 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| PHOTOMEDEX INC                      | Common<br>Stock                   | 719358301 | 2607   | 185422  | SH | DEFINED 1,2                |
| PHOTRONICS INC                      | Common<br>equity<br>shares        | 719405102 | 5404   | 1006180 | SH | DEFINED 1,2,6,8            |
| PIEDMONT<br>NATURAL GAS CO          | Common<br>equity                  |           |        |         |    |                            |

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|                                  |                                      |           |        |         |    |         |                       |
|----------------------------------|--------------------------------------|-----------|--------|---------|----|---------|-----------------------|
| PIER 1 IMPORTS INC/<br>DE        | shares<br>Common<br>equity<br>shares | 720186105 | 111309 | 3426994 | SH | DEFINED | 1,2,5,6,8             |
| PINNACLE<br>ENTERTAINMENT<br>INC | Common<br>equity<br>shares           | 720279108 | 100566 | 5366349 | SH | DEFINED | 1,2,6,8               |
| PINNACLE FINL<br>PARTNERS INC    | Common<br>equity<br>shares           | 723456109 | 14783  | 1206945 | SH | DEFINED | 1,2,5,6,8             |
| AGILYSYS INC                     | Common<br>equity<br>shares           | 72346Q104 | 19523  | 1010466 | SH | DEFINED | 1,2,6,8               |
| BRINKS CO                        | Common<br>equity<br>shares           | 00847J105 | 3139   | 365196  | SH | DEFINED | 1,2,6                 |
| PIXELWORKS INC                   | Common<br>equity<br>shares           | 109696104 | 44892  | 1747347 | SH | DEFINED | 1,2,5,6,8,12,18       |
| PLAINS ALL AMER<br>PIPELNE -LP   | Limited<br>Partnership               | 72581M305 | 39     | 13163   | SH | DEFINED | 1                     |
| PLANAR SYSTEMS<br>INC            | Common<br>equity<br>shares           | 726503105 | 14935  | 169333  | SH | DEFINED | 1                     |
| PLANTRONICS INC                  | Common<br>equity<br>shares           | 726900103 | 21     | 15500   | SH | DEFINED | 1                     |
| POLARIS<br>INDUSTRIES INC        | Common<br>equity<br>shares           | 727493108 | 50862  | 1439581 | SH | DEFINED | 1,2,5,6,8,12          |
| RALPH LAUREN<br>CORP             | Common<br>equity<br>shares           | 731068102 | 143614 | 1775871 | SH | DEFINED | 1,2,5,6,8,12,18       |
| POLYCOM INC                      | Common<br>equity<br>shares           | 751212101 | 365053 | 2413983 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| POLYONE CORP                     | Common<br>equity<br>shares           | 73172K104 | 45194  | 4578460 | SH | DEFINED | 1,2,5,6,8,12          |
| INVENTURE FOODS<br>INC           | Common<br>Stock                      | 73179P106 | 31806  | 1919517 | SH | DEFINED | 1,2,5,6,8             |
| POST PROPERTIES<br>INC           | Real Estate<br>Investment<br>Trust   | 461212102 | 932    | 163645  | SH | DEFINED | 1,2                   |
| POTASH CORP SASK<br>INC          | Common<br>equity<br>shares           | 737464107 | 70012  | 1459720 | SH | DEFINED | 1,2,3,5,6,8           |
| POTLATCH CORP                    | REIT                                 | 73755L107 | 16678  | 384107  | SH | DEFINED | 1,2,5,17,18           |
| POWELL<br>INDUSTRIES INC         | Common<br>equity<br>shares           | 737630103 | 49055  | 1312625 | SH | DEFINED | 1,2,5,6,8,12          |
| POWER<br>INTEGRATIONS<br>INC     | Common<br>equity<br>shares           | 739128106 | 6310   | 163214  | SH | DEFINED | 1,2,6,8               |
| POWERWAVE<br>TECHNOLOGIES<br>INC | Common<br>equity<br>shares           | 739276103 | 17234  | 566400  | SH | DEFINED | 1,2,6,8               |
| POZEN INC                        | Common<br>equity<br>shares           | 739363307 | 15     | 25184   | SH | DEFINED | 1                     |
| PREFORMED LINE<br>PRODUCTS CO    | Common<br>Stock                      | 73941U102 | 3852   | 580323  | SH | DEFINED | 1,2,5,6               |
|                                  |                                      | 740444104 | 3036   | 55944   | SH | DEFINED | 1,2                   |

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|                              |                      |           |         |         |    |                            |
|------------------------------|----------------------|-----------|---------|---------|----|----------------------------|
| PRESIDENTIAL LIFE CORP       | Common equity shares | 740884101 | 7135    | 512109  | SH | DEFINED 1,2                |
| PRESSTEK INC                 | Common Stock         | 741113104 | 9       | 17624   | SH | DEFINED 1                  |
| PRICELINE.COM INC            | Common equity shares | 741503403 | 1242257 | 2007742 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| PRICESMART INC               | Common equity shares | 741511109 | 33231   | 438861  | SH | DEFINED 1,2,6,8            |
| RADNET INC                   | Common equity shares | 750491102 | 52      | 19000   | SH | DEFINED 1                  |
| PRIVATEBANCORP INC           | Common equity shares | 742962103 | 36570   | 2286884 | SH | DEFINED 1,2,5,6,8          |
| PDI INC                      | Common equity shares | 69329V100 | 896     | 112197  | SH | DEFINED 1,2                |
| PRGX GLOBAL INC              | Common equity shares | 69357C503 | 2538    | 296194  | SH | DEFINED 1,2                |
| PROGENICS PHARMACEUTICAL INC | Common Stock         | 743187106 | 1735    | 604954  | SH | DEFINED 1,2,6,8            |
| PROGRESS SOFTWARE CORP       | Common equity shares | 743312100 | 27303   | 1276343 | SH | DEFINED 1,2,5,6,8          |
| PROSPERITY BANCSHARES INC    | Common Stock         | 743606105 | 136905  | 3212209 | SH | DEFINED 1,2,5,6,8,12       |
| PROTECTIVE LIFE CORP         | Common equity shares | 743674103 | 68259   | 2604566 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| PDL BIOPHARMA INC            | Common equity shares | 69329Y104 | 26197   | 3406962 | SH | DEFINED 1,2,6,8,17         |
| PROVIDENT NEW YORK BANCORP   | Common Stock         | 744028101 | 5967    | 634265  | SH | DEFINED 1,2,8              |
| PROVIDENT FINANCIAL HOLDINGS | Common equity shares | 743868101 | 1687    | 118738  | SH | DEFINED 1,2                |
| PNM RESOURCES INC            | Common equity shares | 69349H107 | 63398   | 3014637 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| ARGAN INC                    | Common equity shares | 04010E109 | 2350    | 134831  | SH | DEFINED 1,2                |
| QUAKER CHEMICAL CORP         | Common equity shares | 747316107 | 12621   | 270486  | SH | DEFINED 1,2,6,8            |
| QUALITY SYSTEMS INC          | Common equity shares | 747582104 | 15510   | 835982  | SH | DEFINED 1,2,5,6,8          |
| QUANEX BUILDING PRODUCTS     | Common equity shares | 747619104 | 35276   | 1872452 | SH | DEFINED 1,2,6,8            |
| QUANTA SERVICES INC          | Common equity shares | 74762E102 | 192123  | 7778174 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| QUANTUM CORP                 | Common equity        |           |         |         |    |                            |



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|                                    |                                    |           |        |         |    |                            |
|------------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| MEETME INC                         | shares<br>Common<br>Stock          | 747906204 | 6762   | 4200042 | SH | DEFINED 1,2,6,8            |
| QUESTAR CORP                       | Common<br>equity<br>shares         | 585141104 | 514    | 179771  | SH | DEFINED 1,2                |
| QUESTCOR<br>PHARMACEUTICALS<br>INC | Common<br>Stock                    | 748356102 | 196973 | 9688894 | SH | DEFINED 1,2,5,6,8,12       |
| QUICKLOGIC CORP                    | Common<br>equity<br>shares         | 74835Y101 | 28830  | 1558238 | SH | DEFINED 1,2,5,6,8          |
| QUICKSILVER<br>RESOURCES INC       | Common<br>equity<br>shares         | 74837P108 | 1260   | 449548  | SH | DEFINED 1,2                |
| QUIKSILVER INC                     | Common<br>equity<br>shares         | 74837R104 | 29114  | 7118714 | SH | DEFINED 1,2,5,6,8,12       |
| QUIDEL CORP                        | Common<br>Stock                    | 74838C106 | 8344   | 2512907 | SH | DEFINED 1,2,5,6,8          |
| DORMAN PRODUCTS<br>INC             | Common<br>equity<br>shares         | 74838J101 | 9398   | 496455  | SH | DEFINED 1,2,5,6,8          |
| RAIT FINANCIAL<br>TRUST            | Real Estate<br>Investment<br>Trust | 258278100 | 12950  | 410984  | SH | DEFINED 1,2,6,8            |
| RLI CORP                           | Common<br>equity<br>shares         | 749227609 | 4239   | 807095  | SH | DEFINED 1,2,5,6,8          |
| PREMIER<br>EXHIBITIONS INC         | Common<br>equity<br>shares         | 749607107 | 138576 | 2078838 | SH | DEFINED 1,2,5,6,8,17       |
| RPC INC                            | Common<br>equity<br>shares         | 74051E102 | 674    | 284702  | SH | DEFINED 1,2                |
| RPM<br>INTERNATIONAL<br>INC        | Common<br>equity<br>shares         | 749660106 | 16313  | 1371924 | SH | DEFINED 1,2,6,8            |
| RTI INTL METALS<br>INC             | Common<br>equity<br>shares         | 749685103 | 197695 | 6926794 | SH | DEFINED 1,2,5,6,8,12,18    |
| RF MICRO DEVICES<br>INC            | Common<br>equity<br>shares         | 74973W107 | 31420  | 1312302 | SH | DEFINED 1,2,6,8            |
| ENDOLOGIX INC                      | Common<br>equity<br>shares         | 749941100 | 39271  | 9943918 | SH | DEFINED 1,2,5,6,8,12       |
| RADIO ONE INC                      | Common<br>Stock                    | 29266S106 | 12985  | 939543  | SH | DEFINED 1,2,6,8            |
| RADISYS CORP                       | Common<br>equity<br>shares         | 75040P405 | 21     | 26403   | SH | DEFINED 1                  |
| RALCORP HOLDINGS<br>INC            | Common<br>equity<br>shares         | 750459109 | 1619   | 449136  | SH | DEFINED 1,2,5              |
| RAMTRON<br>INTERNATIONAL<br>CORP   | Common<br>equity<br>shares         | 751028101 | 132287 | 1812038 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| RANGE RESOURCES<br>CORP            | Common<br>equity<br>shares         | 751907304 | 54     | 17500   | SH | DEFINED 1                  |
| RAVEN INDUSTRIES                   | Common<br>equity<br>shares         | 75281A109 | 505054 | 7228420 | SH | DEFINED 1,2,5,6,8,10,12,18 |

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|                               |                              |           |        |         |    |                                      |
|-------------------------------|------------------------------|-----------|--------|---------|----|--------------------------------------|
| INC                           | equity shares                | 754212108 | 19402  | 659311  | SH | DEFINED 1, 2, 6, 8                   |
| RAYMOND JAMES FINANCIAL CORP  | Common equity shares         | 754730109 | 108130 | 2950298 | SH | DEFINED 1, 2, 5, 6, 8, 12            |
| EVOLUTION PETROLEUM CORP      | Common equity shares         | 30049A107 | 1861   | 230484  | SH | DEFINED 1, 2                         |
| REALNETWORKS INC              | Common equity shares         | 75605L708 | 3309   | 397814  | SH | DEFINED 1, 2, 6, 8                   |
| REALTY INCOME CORP            | Real Estate Investment Trust | 756109104 | 187188 | 4577758 | SH | DEFINED 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| MIDWAY GOLD CORP              | Common equity shares         | 598153104 | 2487   | 1515095 | SH | DEFINED 1, 2, 6                      |
| RED HAT INC                   | Common equity shares         | 756577102 | 423455 | 7436857 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18    |
| CRAFT BREW ALLIANCE INC       | Common equity shares         | 224122101 | 1046   | 133255  | SH | DEFINED 1, 2                         |
| REDWOOD TRUST INC             | Real Estate Investment Trust | 758075402 | 23202  | 1604515 | SH | DEFINED 1, 2, 5, 6, 8                |
| REGAL-BELOIT CORP             | Common equity shares         | 758750103 | 81364  | 1154540 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18        |
| REGENERON PHARMACEUTICALS INC | Common Stock                 | 75886F107 | 377304 | 2471510 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18    |
| RTI BIOLOGICS INC             | Common Stock                 | 74975N105 | 5154   | 1236452 | SH | DEFINED 1, 2, 6, 8                   |
| RELIANCE STEEL & ALUMINUM CO  | Common equity shares         | 759509102 | 134423 | 2567869 | SH | DEFINED 1, 2, 5, 6, 8, 12            |
| REPLIGEN CORP                 | Common equity shares         | 759916109 | 2757   | 462694  | SH | DEFINED 1, 2                         |
| RENTECH INC                   | Common equity shares         | 760112102 | 19283  | 7837399 | SH | DEFINED 1, 2, 5, 6, 8                |
| RENTRAK CORP                  | Common equity shares         | 760174102 | 2673   | 158025  | SH | DEFINED 1, 2, 5                      |
| REPUBLIC BANCORP INC/KY       | Common equity shares         | 760281204 | 4440   | 202301  | SH | DEFINED 1, 2, 6, 8                   |
| REPUBLIC FIRST BANCORP INC    | Common equity shares         | 760416107 | 29     | 13749   | SH | DEFINED 1                            |
| RESEARCH FRONTIERS INC        | Common equity shares         | 760911107 | 59     | 13270   | SH | DEFINED 1                            |
| RESEARCH IN MOTION LTD        | Common Stock                 | 760975102 | 1049   | 139657  | SH | DEFINED 1, 2, 5, 8, 18               |
| RESMED INC                    | Common equity shares         | 761152107 | 156122 | 3857666 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18        |
| RESOURCE AMERICA INC          | Common equity shares         | 761195205 | 929    | 135665  | SH | DEFINED 1, 2                         |

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|                                    |                            |           |        |          |    |                            |
|------------------------------------|----------------------------|-----------|--------|----------|----|----------------------------|
| RESOURCES<br>CONNECTION INC        | Common<br>equity<br>shares | 76122Q105 | 15116  | 1153029  | SH | DEFINED 1,2,5,6,8          |
| REX AMERICAN<br>RESOURCES CORP     | Common<br>equity<br>shares | 761624105 | 4058   | 225262   | SH | DEFINED 1,2                |
| RICHARDSON<br>ELECTRONICS LTD      | Common<br>Stock            | 763165107 | 2980   | 250864   | SH | DEFINED 1,2,6              |
| RIGEL<br>PHARMACEUTICALS<br>INC    | Common<br>Stock            | 766559603 | 16730  | 1632140  | SH | DEFINED 1,2,5,6,8          |
| RIMAGE CORP                        | Common<br>equity<br>shares | 766721104 | 72     | 10867    | SH | DEFINED 1                  |
| RITCHIE BROS<br>AUCTIONEERS INC    | Common<br>equity<br>shares | 767744105 | 254    | 13200    | SH | DEFINED 1                  |
| RITE AID CORP                      | Common<br>equity<br>shares | 767754104 | 27101  | 23164270 | SH | DEFINED 1,2,5,6,8,12,17    |
| RIVERVIEW<br>BANCORP INC           | Common<br>equity<br>shares | 769397100 | 17     | 12835    | SH | DEFINED 1                  |
| ROBBINS & MYERS<br>INC             | Common<br>equity<br>shares | 770196103 | 51950  | 871590   | SH | DEFINED 1,2,5,6,8          |
| ROCHESTER<br>MEDICAL CORP          | Common<br>equity<br>shares | 771497104 | 1486   | 125811   | SH | DEFINED 1,2                |
| ROCK-TENN CO                       | Common<br>equity<br>shares | 772739207 | 155410 | 2153097  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ROCKWELL<br>MEDICAL INC            | Common<br>equity<br>shares | 774374102 | 2344   | 287012   | SH | DEFINED 1,2                |
| ROFIN SINAR<br>TECHNOLOGIES<br>INC | Common<br>equity<br>shares | 775043102 | 11070  | 561035   | SH | DEFINED 1,2,5,6,8          |
| ROGERS<br>COMMUNICATIONS<br>-CL B  | Common<br>equity<br>shares | 775109200 | 952    | 23579    | SH | DEFINED 1,2                |
| ROGERS CORP                        | Common<br>equity<br>shares | 775133101 | 13274  | 313552   | SH | DEFINED 1,2,6,8            |
| ROLLINS INC                        | Common<br>equity<br>shares | 775711104 | 39077  | 1670509  | SH | DEFINED 1,2,5,6,8,12       |
| ROYAL BANK OF<br>CANADA            | Common<br>equity<br>shares | 780087102 | 553    | 9638     | SH | DEFINED 1                  |
| ROYAL GOLD INC                     | Common<br>equity<br>shares | 780287108 | 197549 | 1978179  | SH | DEFINED 1,2,5,6,8,12       |
| HARRIS TEETER<br>SUPERMARKETS      | Common<br>equity<br>shares | 414585109 | 72527  | 1867298  | SH | DEFINED 1,2,5,6,8,12,18    |
| RUDOLPH<br>TECHNOLOGIES<br>INC     | Common<br>equity<br>shares | 781270103 | 8811   | 839083   | SH | DEFINED 1,2                |
| KID BRANDS INC                     | Common<br>equity<br>shares | 49375T100 | 27     | 17747    | SH | DEFINED 1                  |

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|                         |                      |           |        |         |    |         |                    |
|-------------------------|----------------------|-----------|--------|---------|----|---------|--------------------|
| S & T BANCORP INC       | Common equity shares | 783859101 | 12360  | 701721  | SH | DEFINED | 1,2,5,6,8          |
| NEONODE INC             | Common Stock         | 64051M402 | 1067   | 282514  | SH | DEFINED | 1,2                |
| SBA COMMUNICATIONS CORP | Common equity shares | 78388J106 | 140824 | 2238869 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| IDENTIVE GROUP INC      | Common equity shares | 45170X106 | 23     | 26565   | SH | DEFINED | 1                  |

| ISSUER                      | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS        |
|-----------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|-----------------|
| POOL CORP                   | Common equity shares | 73278L105 | 44086  | 1060359     | SH                | DEFINED     | 1,2,5,6,8       |
| SJW CORP                    | Common equity shares | 784305104 | 6376   | 251448      | SH                | DEFINED     | 1,2,8           |
| SABA SOFTWARE INC           | Common equity shares | 784932600 | 4716   | 471908      | SH                | DEFINED     | 1,2,5           |
| S Y BANCORP INC             | Common equity shares | 785060104 | 4825   | 204017      | SH                | DEFINED     | 1,2,8,17        |
| SMITH & WESSON HOLDING CORP | Common equity shares | 831756101 | 12972  | 1177849     | SH                | DEFINED     | 1,2,5,6,8       |
| SAFEGUARD SCIENTIFICS INC   | Common equity shares | 786449207 | 5380   | 342703      | SH                | DEFINED     | 1,2,5,6,8       |
| SM ENERGY CO                | Common equity shares | 78454L100 | 107290 | 1982867     | SH                | DEFINED     | 1,2,5,6,8,12,18 |
| SALEM COMMUNICATIONS CORP   | Common equity shares | 794093104 | 596    | 113852      | SH                | DEFINED     | 1,2             |
| GASCO ENERGY INC            | Common equity shares | 367220100 | 13     | 85700       | SH                | DEFINED     | 1               |
| SANDERSON FARMS INC         | Common equity shares | 800013104 | 19510  | 439701      | SH                | DEFINED     | 1,2,6,8         |
| SANDY SPRING BANCORP INC    | Common equity shares | 800363103 | 8239   | 428174      | SH                | DEFINED     | 1,2,6,8         |
| SANFILIPPO JOHN B&SON       | Common equity shares | 800422107 | 1543   | 118535      | SH                | DEFINED     | 1,2             |
| SANGAMO BIOSCIENCES INC     | Common equity shares | 800677106 | 5494   | 903239      | SH                | DEFINED     | 1,2,6,8         |
| SAPIENT CORP                | Common equity        |           |        |             |                   |             |                 |

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|                                    |             |           |        |         |    |                            |
|------------------------------------|-------------|-----------|--------|---------|----|----------------------------|
| SAPPI LTD                          | shares      | 803062108 | 22753  | 2134720 | SH | DEFINED 1,2,5,6,8          |
|                                    | American    |           |        |         |    |                            |
|                                    | Depository  |           |        |         |    |                            |
|                                    | Receipt     | 803069202 | 114    | 40156   | SH | DEFINED 1,6                |
| SASOL LTD                          | American    |           |        |         |    |                            |
|                                    | Depository  |           |        |         |    |                            |
|                                    | Receipt     | 803866300 | 12243  | 274640  | SH | DEFINED 1,2,4,5,6          |
| SAUER-DANFOSS<br>INC               | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 804137107 | 10522  | 261665  | SH | DEFINED 1,2,6,8            |
| SAUL CENTERS INC                   | Real Estate |           |        |         |    |                            |
|                                    | Investment  |           |        |         |    |                            |
|                                    | Trust       | 804395101 | 13636  | 307165  | SH | DEFINED 1,2,3,5,8          |
| SCANSOURCE INC                     | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 806037107 | 16860  | 526674  | SH | DEFINED 1,2,6,8            |
| NUANCE<br>COMMUNICATIONS<br>INC    | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 67020Y100 | 104531 | 4199886 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SCHAWK INC -CL A                   | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 806373106 | 3554   | 272269  | SH | DEFINED 1,2,8              |
| SCHEIN (HENRY) INC                 | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 806407102 | 233758 | 2948851 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SIRONA DENTAL<br>SYSTEMS INC       | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 82966C103 | 47517  | 834227  | SH | DEFINED 1,2,5,6,8          |
| SCHNITZER STEEL<br>INDS -CL A      | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 806882106 | 43169  | 1533574 | SH | DEFINED 1,2,5,6,8          |
| SCHOLASTIC CORP                    | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 807066105 | 30709  | 966302  | SH | DEFINED 1,2,5,6,8,12,18    |
| SCHOOL SPECIALTY<br>INC            | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 807863105 | 35     | 15149   | SH | DEFINED 1                  |
| SCHULMAN (A.) INC                  | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 808194104 | 16474  | 691629  | SH | DEFINED 1,2,6,8            |
| SCHWEITZER-<br>MAUDUIT INTL<br>INC | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 808541106 | 19129  | 579924  | SH | DEFINED 1,2,6              |
| SCICLONE<br>PHARMACEUTICALS<br>INC | Common      |           |        |         |    |                            |
|                                    | Stock       | 80862K104 | 5599   | 1008964 | SH | DEFINED 1,2,6              |
| SCOTTS<br>MIRACLE-GRO CO           | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 810186106 | 51020  | 1173715 | SH | DEFINED 1,2,5,6,8,12       |
| SEABOARD CORP                      | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 811543107 | 13247  | 5860    | SH | DEFINED 1,2,6,8            |
| SEACHANGE<br>INTERNATIONAL<br>INC  | Common      |           |        |         |    |                            |
|                                    | Stock       | 811699107 | 3831   | 488228  | SH | DEFINED 1,2,5,6            |
| SEACOAST<br>BANKING CORP/FL        | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 811707306 | 1631   | 1026157 | SH | DEFINED 1,2,5              |
| SEACOR HOLDINGS<br>INC             | Common      |           |        |         |    |                            |
|                                    | equity      |           |        |         |    |                            |
|                                    | shares      | 811904101 | 28718  | 344474  | SH | DEFINED 1,2,5,6,8          |
| SELECT COMFORT                     | Common      |           |        |         |    |                            |

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|                            |                              |           |        |         |    |         |                 |
|----------------------------|------------------------------|-----------|--------|---------|----|---------|-----------------|
| CORP                       | equity shares                | 81616X103 | 97436  | 3088316 | SH | DEFINED | 1,2,6,8,17      |
| SELECTIVE INS GROUP INC    | Common equity shares         | 816300107 | 23213  | 1222528 | SH | DEFINED | 1,2,5,6,8       |
| SEMTECH CORP               | Common equity shares         | 816850101 | 59135  | 2351326 | SH | DEFINED | 1,2,5,6,8,12    |
| SENECA FOODS CORP          | Common Stock                 | 817070501 | 4925   | 164722  | SH | DEFINED | 1,2             |
| SENECO TECHNOLOGIES INC    | Common equity shares         | 817208408 | 7      | 33100   | SH | DEFINED | 1               |
| SENIOR HOUSING PPTYS TRUST | Real Estate Investment Trust | 81721M109 | 161293 | 7405603 | SH | DEFINED | 1,2,3,5,6,8,12  |
| SENSIENT TECHNOLOGIES CORP | Common equity shares         | 81725T100 | 59269  | 1612376 | SH | DEFINED | 1,2,5,6,8,12,17 |
| SEQUENOM INC               | Common Stock                 | 817337405 | 7083   | 2005603 | SH | DEFINED | 1,2,6,8         |
| SERVICE CORP INTERNATIONAL | Common equity shares         | 817565104 | 89051  | 6616125 | SH | DEFINED | 1,2,5,6,8,12,18 |
| SHAW GROUP INC             | Common equity shares         | 820280105 | 147194 | 3374367 | SH | DEFINED | 1,2,5,6,8,12,19 |
| SHENANDOAH TELECOMMUN CO   | Common equity shares         | 82312B106 | 7227   | 410632  | SH | DEFINED | 1,2,8           |
| SHILOH INDUSTRIES INC      | Common equity shares         | 824543102 | 822    | 73216   | SH | DEFINED | 1,2,6           |
| SHOE CARNIVAL INC          | Common equity shares         | 824889109 | 5929   | 251834  | SH | DEFINED | 1,2,5,8         |
| SHUFFLE MASTER INC         | Common equity shares         | 825549108 | 17719  | 1120894 | SH | DEFINED | 1,2,6,8         |
| NV ENERGY INC              | Common equity shares         | 67073Y106 | 121561 | 6749581 | SH | DEFINED | 1,2,5,6,8,12,18 |
| SIFCO INDUSTRIES           | Common equity shares         | 826546103 | 475    | 26086   | SH | DEFINED | 1,2             |
| SIGMA DESIGNS INC          | Common Stock                 | 826565103 | 4214   | 637403  | SH | DEFINED | 1,2,5,6,8       |
| SIGA TECHNOLOGIES INC      | Common Stock                 | 826917106 | 2072   | 647454  | SH | DEFINED | 1,2,6,8         |
| SILICON LABORATORIES INC   | Common equity shares         | 826919102 | 43278  | 1177342 | SH | DEFINED | 1,2,5,6,8,12    |
| SILGAN HOLDINGS INC        | Common equity shares         | 827048109 | 55547  | 1276571 | SH | DEFINED | 1,2,5,6,8,12,18 |
| SILICON IMAGE INC          | Common equity shares         | 82705T102 | 6905   | 1504935 | SH | DEFINED | 1,2,6,8         |
| SVB FINANCIAL GROUP        | Common equity shares         | 78486Q101 | 142914 | 2363783 | SH | DEFINED | 1,2,5,6,8,12    |

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|                                    |                                   |           |        |         |    |         |                               |
|------------------------------------|-----------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| SILICONWARE<br>PRECISION INDS      | American<br>Depository<br>Receipt | 827084864 | 2862   | 519446  | SH | DEFINED | 1, 2, 4, 5, 6, 8              |
| SIMMONS FIRST<br>NATL CP -CL A     | Common<br>equity<br>shares        | 828730200 | 8093   | 332437  | SH | DEFINED | 1, 2, 6, 8, 17                |
| STEC INC                           | Common<br>equity<br>shares        | 784774101 | 4584   | 679068  | SH | DEFINED | 1, 2, 5, 6, 8                 |
| SIMPSON<br>MANUFACTURING<br>INC    | Common<br>equity<br>shares        | 829073105 | 42402  | 1481612 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| SINCLAIR<br>BROADCAST GP<br>-CL A  | Common<br>equity<br>shares        | 829226109 | 11809  | 1053808 | SH | DEFINED | 1, 2, 6, 8                    |
| SINOPEC SHANGHAI<br>PETROCHEM      | American<br>Depository<br>Receipt | 82935M109 | 297    | 11605   | SH | DEFINED | 1, 6                          |
| SKECHERS U S A INC                 | Common<br>equity<br>shares        | 830566105 | 14861  | 728388  | SH | DEFINED | 1, 2, 6, 8                    |
| SKYWEST INC                        | Common<br>equity<br>shares        | 830879102 | 10724  | 1038176 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| SMITH (A O) CORP                   | Common<br>equity<br>shares        | 831865209 | 118646 | 2062003 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| SMITH MICRO<br>SOFTWARE INC        | Common<br>equity<br>shares        | 832154108 | 46     | 28588   | SH | DEFINED | 1, 2                          |
| SMITHFIELD FOODS<br>INC            | Common<br>equity<br>shares        | 832248108 | 101881 | 5184724 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| SMUCKER (JM) CO                    | Common<br>equity<br>shares        | 832696405 | 385131 | 4461084 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SOC QUIMICA Y<br>MINERA DE CHI     | American<br>Depository<br>Receipt | 833635105 | 45128  | 732117  | SH | DEFINED | 1, 2, 4, 5, 6, 10             |
| SOHU.COM INC                       | Common<br>equity<br>shares        | 83408W103 | 4169   | 99063   | SH | DEFINED | 1, 2                          |
| SOLITARIO<br>EXPLORATION &<br>RLTY | Common<br>equity<br>shares        | 8342EP107 | 28     | 14685   | SH | DEFINED | 1                             |
| SONIC CORP                         | Common<br>equity<br>shares        | 835451105 | 12643  | 1231593 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| SONIC AUTOMOTIVE<br>INC -CL A      | Common<br>equity<br>shares        | 83545G102 | 23737  | 1250728 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| SONOCO PRODUCTS<br>CO              | Common<br>equity<br>shares        | 835495102 | 148588 | 4794784 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| ONCOGENEX<br>PHARMACEUTICALS       | Stock                             | 68230A106 | 3017   | 212622  | SH | DEFINED | 1, 2                          |
| SOTHEBY`S                          | Common<br>equity<br>shares        | 835898107 | 73842  | 2344150 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| SONUS NETWORKS<br>INC              | Common<br>equity<br>shares        | 835916107 | 7491   | 3983368 | SH | DEFINED | 1, 2, 5, 6, 8                 |

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|                                   |                                    |           |        |             |                              |
|-----------------------------------|------------------------------------|-----------|--------|-------------|------------------------------|
| BANCTRUST<br>FINANCIAL GRP<br>INC | Common<br>equity<br>shares         | 05978R107 | 58     | 19648 SH    | DEFINED 1                    |
| SOUTH JERSEY<br>INDUSTRIES INC    | Common<br>equity<br>shares         | 838518108 | 35494  | 670483 SH   | DEFINED 1,2,6,8,17           |
| PIONEER ENERGY<br>SERVICES CORP   | Common<br>Stock                    | 723664108 | 12887  | 1654850 SH  | DEFINED 1,2,5,6,8            |
| SOUTHERN COPPER<br>CORP           | Common<br>equity<br>shares         | 84265V105 | 196805 | 5727780 SH  | DEFINED 1,2,4,5,6,8,10,12,18 |
| SOUTHSIDE<br>BANCSHARES INC       | Common<br>equity<br>shares         | 84470P109 | 6563   | 300944 SH   | DEFINED 1,2,8                |
| SOUTHWEST<br>BANCORP INC          | Common<br>equity<br>shares         | 844767103 | 4007   | 369334 SH   | DEFINED 1,2                  |
| SOUTHWEST GAS<br>CORP             | Common<br>equity<br>shares         | 844895102 | 49743  | 1125441 SH  | DEFINED 1,2,5,6,8            |
| SWS GROUP INC                     | Common<br>equity<br>shares         | 78503N107 | 4298   | 703410 SH   | DEFINED 1,2,8                |
| SOUTHWESTERN<br>ENERGY CO         | Common<br>equity<br>shares         | 845467109 | 512005 | 14721194 SH | DEFINED 1,2,5,6,8,10,12,18   |
| SOVRAN SELF<br>STORAGE INC        | Real Estate<br>Investment<br>Trust | 84610H108 | 55584  | 960842 SH   | DEFINED 1,2,3,5,6,8          |
| SPARTAN MOTORS<br>INC             | Common<br>equity<br>shares         | 846819100 | 3279   | 655096 SH   | DEFINED 1,2,8                |
| SPARTAN STORES<br>INC             | Common<br>equity<br>shares         | 846822104 | 6813   | 444848 SH   | DEFINED 1,2,8                |
| SPECTRANETICS<br>CORP             | Common<br>Stock                    | 84760C107 | 9427   | 639170 SH   | DEFINED 1,2                  |
| SPEEDWAY<br>MOTORSPORTS<br>INC    | Common<br>equity<br>shares         | 847788106 | 3456   | 224283 SH   | DEFINED 1,2,8,17             |
| STAAR SURGICAL<br>CO              | Common<br>equity<br>shares         | 852312305 | 4584   | 606456 SH   | DEFINED 1,2,6                |
| STAMPS.COM INC                    | Common<br>Stock                    | 852857200 | 5826   | 251777 SH   | DEFINED 1,2,6                |
| STANDARD MOTOR<br>PRODS           | Common<br>equity<br>shares         | 853666105 | 8153   | 442636 SH   | DEFINED 1,2,6,8              |
| STANDARD PACIFIC<br>CORP          | Common<br>equity<br>shares         | 85375C101 | 75529  | 11172892 SH | DEFINED 1,2,6,8              |
| STANDARD<br>REGISTER CO           | Common<br>equity<br>shares         | 853887107 | 7      | 10386 SH    | DEFINED 1                    |
| STANDEX<br>INTERNATIONAL<br>CORP  | Common<br>equity<br>shares         | 854231107 | 11560  | 260138 SH   | DEFINED 1,2,8                |
| STAR SCIENTIFIC<br>INC            | Common<br>equity<br>shares         | 85517P101 | 7415   | 2143081 SH  | DEFINED 1,2,6                |
| STATE AUTO<br>FINANCIAL CORP      | Common<br>equity                   |           |        |             |                              |



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|                                    |   |                        |            |                 |    |                            |
|------------------------------------|---|------------------------|------------|-----------------|----|----------------------------|
| ELEPHANT TALK<br>COMM INC          | shares<br>Common<br>Stock                 | 855707105<br>286202205 | 4181<br>87 | 254919<br>62800 | SH | DEFINED 1,2,8<br>DEFINED 1 |
| STEEL DYNAMICS<br>INC              | Common<br>equity<br>shares                | 858119100              | 96922      | 8630673         | SH | DEFINED 1,2,5,6,8,10,12    |
| STEELCASE INC                      | Common<br>equity<br>shares                | 858155203              | 15512      | 1574399         | SH | DEFINED 1,2,5,6,8          |
| STEIN MART INC                     | Common<br>equity<br>shares                | 858375108              | 4701       | 552772          | SH | DEFINED 1,2,8              |
| STEINWAY MUSICAL<br>INSTRS INC     | Common<br>equity<br>shares                | 858495104              | 2933       | 120515          | SH | DEFINED 1,2                |
| STEPAN CO                          | Common<br>equity<br>shares                | 858586100              | 16240      | 168932          | SH | DEFINED 1,2,5,6,8          |
| STERICYCLE INC                     | Common<br>equity<br>shares                | 858912108              | 305138     | 3371047         | SH | DEFINED 1,2,5,6,8,10,12,18 |
| STERIS CORP                        | Common<br>equity<br>shares                | 859152100              | 74256      | 2093536         | SH | DEFINED 1,2,5,6,8,12       |
| STERLING<br>BANCORP/NY             | Common<br>equity<br>shares                | 859158107              | 5851       | 589378          | SH | DEFINED 1,2,8              |
| STERLING<br>FINANCIAL CORP/<br>WA  | Common<br>Stock                           | 859319303              | 20275      | 910400          | SH | DEFINED 1,2,6,8            |
| STEWART<br>ENTERPRISES -CL<br>A    | Common<br>equity<br>shares                | 860370105              | 14067      | 1675738         | SH | DEFINED 1,2,5,6,8          |
| STEWART<br>INFORMATION<br>SERVICES | Common<br>equity<br>shares                | 860372101              | 7770       | 385929          | SH | DEFINED 1,2,5,8            |
| STIFEL FINANCIAL<br>CORP           | Common<br>equity<br>shares                | 860630102              | 39020      | 1161264         | SH | DEFINED 1,2,6,8            |
| STILLWATER<br>MINING CO            | Common<br>equity<br>shares                | 86074Q102              | 52632      | 4464670         | SH | DEFINED 1,2,5,6,8          |
| STONE ENERGY<br>CORP               | Common<br>equity<br>shares                | 861642106              | 38969      | 1551264         | SH | DEFINED 1,2,5,6,8          |
| STONERIDGE INC                     | Common<br>equity<br>shares                | 86183P102              | 2072       | 417263          | SH | DEFINED 1,2,6              |
| STRATASYS INC                      | Common<br>equity<br>shares                | 862685104              | 20526      | 377286          | SH | DEFINED 1,2,6,8            |
| STRAYER<br>EDUCATION INC           | Common<br>equity<br>shares                | 863236105              | 26640      | 414011          | SH | DEFINED 1,2,5,6,8,12,18    |
| STURM RUGER & CO<br>INC            | Common<br>equity<br>shares                | 864159108              | 18829      | 380441          | SH | DEFINED 1,2,6,8            |
| SUBURBAN<br>PROPANE PRTNRS<br>-LP  | Composition<br>of more than<br>1 security | 864482104              | 2112       | 51080           | SH | DEFINED 1                  |
| SUFFOLK BANCORP                    | Common<br>equity                          |                        |            |                 |    |                            |

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|                                  |  |           |        |         |    |                            |
|----------------------------------|--|-----------|--------|---------|----|----------------------------|
| SUN BANCORP INC/<br>NJ           | shares<br>Common<br>equity                   | 864739107 | 3021   | 206361  | SH | DEFINED 1,2                |
| SUN COMMUNITIES<br>INC           | shares<br>Real Estate<br>Investment<br>Trust | 86663B102 | 1875   | 556080  | SH | DEFINED 1,2,8              |
| SUN HYDRAULICS<br>CORP           | Common<br>equity<br>shares                   | 866674104 | 33438  | 757820  | SH | DEFINED 1,2,3,5,6,8        |
| SUNRISE SENIOR<br>LIVING INC     | Common<br>equity<br>shares                   | 866942105 | 9299   | 349865  | SH | DEFINED 1,2,6,8            |
| SUPERCONDUCTOR<br>TECHNOLOGIES   | Common<br>equity<br>shares                   | 86768K106 | 14542  | 1019036 | SH | DEFINED 1,2,6,8            |
| ASTEX<br>PHARMACEUTICALS<br>INC  | Common<br>Stock                              | 867931305 | 7      | 15480   | SH | DEFINED 1                  |
| SUPERIOR ENERGY<br>SERVICES INC  | Common<br>equity<br>shares                   | 04624B103 | 4349   | 1417797 | SH | DEFINED 1,2                |
| SUPERIOR<br>INDUSTRIES INTL      | Common<br>equity<br>shares                   | 868157108 | 103375 | 5037718 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SUPERTEX INC                     | Common<br>equity<br>shares                   | 868168105 | 8383   | 490294  | SH | DEFINED 1,2,6,8            |
| SUPPORT.COM INC                  | Common<br>equity<br>shares                   | 868532102 | 3537   | 197884  | SH | DEFINED 1,2,8              |
| SURMODICS INC                    | Common<br>equity<br>shares                   | 86858W101 | 3323   | 785794  | SH | DEFINED 1,2                |
| SUSQUEHANNA<br>BANCSHARES INC    | Common<br>equity<br>shares                   | 868873100 | 6385   | 315817  | SH | DEFINED 1,2,6,8            |
| SWIFT ENERGY CO                  | Common<br>equity<br>shares                   | 869099101 | 71418  | 6827405 | SH | DEFINED 1,2,5,6,8,17       |
| SYKES ENTERPRISES<br>INC         | Common<br>equity<br>shares                   | 870738101 | 29609  | 1418160 | SH | DEFINED 1,2,6,8            |
| SYMMETRICOM INC                  | Common<br>Stock                              | 871237103 | 12562  | 934401  | SH | DEFINED 1,2,6,8            |
| SYNGENTA AG                      | American<br>Depository<br>Receipt            | 871543104 | 6787   | 973310  | SH | DEFINED 1,2,5,8            |
| SYNTEL INC                       | Common<br>equity<br>shares                   | 87160A100 | 225    | 3010    | SH | DEFINED 1                  |
| OXYGEN<br>BIOTHERAPEUTICS<br>INC | Common<br>equity<br>shares                   | 87162H103 | 17272  | 276787  | SH | DEFINED 1,2,6,8            |
| SYNTROLEUM CORP                  | Common<br>equity<br>shares                   | 69207P209 | 7      | 12300   | SH | DEFINED 1                  |
| SYPRIS SOLUTIONS<br>INC          | Common<br>equity<br>shares                   | 871630109 | 44     | 57875   | SH | DEFINED 1                  |
| SYSTEMAX INC                     | Common<br>equity                             | 871655106 | 1100   | 153986  | SH | DEFINED 1,2                |

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|                                  |                                    |           |        |         |    |                            |
|----------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| CATAMARAN CORP                   | shares<br>Common<br>Stock          | 871851101 | 2550   | 215930  | SH | DEFINED 1,2                |
| TC PIPELINES LP                  | Misc Equity                        | 148887102 | 95725  | 977032  | SH | DEFINED 1,2,6              |
| TESSCO<br>TECHNOLOGIES<br>INC    | Common<br>equity<br>shares         | 87233Q108 | 1682   | 37262   | SH | DEFINED 1                  |
| TGC INDUSTRIES<br>INC            | Common<br>equity<br>shares         | 872386107 | 1259   | 59486   | SH | DEFINED 1,2                |
| TRC COS INC                      | Common<br>equity<br>shares         | 872417308 | 1647   | 228526  | SH | DEFINED 1,2                |
| TTM TECHNOLOGIES<br>INC          | Common<br>equity<br>shares         | 872625108 | 1860   | 247335  | SH | DEFINED 1,2                |
| TAKE-TWO<br>INTERACTIVE<br>SFTWR | Common<br>equity<br>shares         | 87305R109 | 9946   | 1054555 | SH | DEFINED 1,2,6,8            |
| TAUBMAN CENTERS<br>INC           | Real Estate<br>Investment<br>Trust | 874054109 | 18515  | 1775017 | SH | DEFINED 1,2,5,6,8          |
| TEAM INC                         | Common<br>Stock                    | 876664103 | 184166 | 2400195 | SH | DEFINED 1,2,3,5,6,8,12,18  |
| TECH DATA CORP                   | Common<br>equity<br>shares         | 878155100 | 11475  | 360222  | SH | DEFINED 1,2,6,8            |
| TECHNE CORP                      | Common<br>equity<br>shares         | 878237106 | 48749  | 1076026 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| PULSE<br>ELECTRONICS<br>CORP     | Common<br>equity<br>shares         | 878377100 | 74926  | 1041545 | SH | DEFINED 1,2,5,6,8,12       |
| TECUMSEH<br>PRODUCTS CO -CL<br>A | Common<br>Stock                    | 74586W106 | 64     | 78054   | SH | DEFINED 1,2                |
| TEJON RANCH CO                   | Common<br>equity<br>shares         | 878895200 | 98     | 18876   | SH | DEFINED 1,2                |
| TIM PARTICIPACOES<br>SA          | American<br>Depository<br>Receipt  | 879080109 | 7531   | 250614  | SH | DEFINED 1,2,6,8            |
| TELEFONICA BRASIL<br>SA          | American<br>Depository<br>Receipt  | 88706P205 | 2885   | 150085  | SH | DEFINED 1,2,4,5,6,10       |
| TELECOMMUNICATION<br>SYS INC     | Common<br>Stock                    | 87936R106 | 12513  | 575659  | SH | DEFINED 1,2,4,5,6,10       |
| TELEDYNE<br>TECHNOLOGIES<br>INC  | Common<br>equity<br>shares         | 87929J103 | 74     | 34100   | SH | DEFINED 1                  |
| TELULAR CORP                     | Common<br>equity<br>shares         | 879360105 | 51221  | 807980  | SH | DEFINED 1,2,5,6,8          |
| TELUS CORP                       | Common<br>equity<br>shares         | 87970T208 | 2056   | 207698  | SH | DEFINED 1,2                |
| TELETECH<br>HOLDINGS INC         | Common<br>equity<br>shares         | 87971M202 | 359    | 5740    | SH | DEFINED 2                  |
| TENGASCO INC                     | Common<br>equity<br>shares         | 879939106 | 9258   | 543033  | SH | DEFINED 1,2,6,8            |
|                                  | Common<br>equity<br>shares         | 88033R205 | 8      | 10300   | SH | DEFINED 1                  |

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|                             |                      |           |        |         |    |         |                               |
|-----------------------------|----------------------|-----------|--------|---------|----|---------|-------------------------------|
| TENNANT CO                  | Common equity shares | 880345103 | 15603  | 364444  | SH | DEFINED | 1, 2, 6, 8                    |
| TENNECO INC                 | Common equity shares | 880349105 | 35503  | 1267955 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| TEREX CORP                  | Common equity shares | 880779103 | 72835  | 3225671 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| TESCO CORP                  | Common equity shares | 88157K101 | 5776   | 540725  | SH | DEFINED | 1, 2, 5, 6, 8                 |
| TESORO CORP                 | Common equity shares | 881609101 | 298595 | 7126352 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TEVA PHARMACEUTICALS        | Depository Receipt   | 881624209 | 24321  | 587426  | SH | DEFINED | 1, 2, 6, 10, 19               |
| TETRA TECHNOLOGIES INC/DE   | Common equity shares | 88162F105 | 12044  | 1990576 | SH | DEFINED | 1, 2, 6, 8                    |
| TETRA TECH INC              | Common equity shares | 88162G103 | 32287  | 1229330 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| TEXAS INDUSTRIES INC        | Common equity shares | 882491103 | 19687  | 484313  | SH | DEFINED | 1, 2, 6, 8                    |
| THERAGENICS CORP            | Common equity shares | 883375107 | 51     | 30281   | SH | DEFINED | 1                             |
| KADANT INC                  | Common equity shares | 48282T104 | 6657   | 287000  | SH | DEFINED | 1, 2, 8                       |
| THESTREET INC               | Common equity shares | 88368Q103 | 26     | 16700   | SH | DEFINED | 1                             |
| THOR INDUSTRIES INC         | Common equity shares | 885160101 | 44810  | 1233646 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17         |
| THORATEC CORP               | Common equity shares | 885175307 | 63359  | 1831204 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| 3D SYSTEMS CORP             | Common Stock         | 88554D205 | 32825  | 999115  | SH | DEFINED | 1, 2, 6, 8                    |
| TIBCO SOFTWARE INC          | Common equity shares | 88632Q103 | 122149 | 4040611 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| TIDEWATER INC               | Common equity shares | 886423102 | 73562  | 1515831 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| OFFICIAL PAYMENTS HLDGS INC | Common equity shares | 67623R106 | 60     | 12300   | SH | DEFINED | 1                             |
| TIMKEN CO                   | Common equity shares | 887389104 | 86941  | 2339844 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| TITAN INTERNATIONAL INC     | Common equity shares | 88830M102 | 14518  | 822175  | SH | DEFINED | 1, 2, 6, 8                    |
| TITANIUM METALS CORP        | Common equity shares | 888339207 | 72202  | 5627274 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| TIVO INC                    | Common               |           |        |         |    |         |                               |

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|                                  |                                     |           |        |         |    |                            |
|----------------------------------|-------------------------------------|-----------|--------|---------|----|----------------------------|
| TOLL BROTHERS<br>INC             | Stock<br>Common<br>equity<br>shares | 888706108 | 27667  | 2652341 | SH | DEFINED 1,2,5,6,8          |
| TOMPKINS<br>FINANCIAL CORP       | Common<br>equity<br>shares          | 889478103 | 210316 | 6329052 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TOOTSIE ROLL<br>INDUSTRIES INC   | Common<br>equity<br>shares          | 890110109 | 7670   | 189241  | SH | DEFINED 1,2,5,8,17         |
| ZAZA ENERGY CORP                 | Common<br>equity<br>shares          | 890516107 | 21372  | 792069  | SH | DEFINED 1,2,5,6,8,12,17    |
| TORO CO                          | Common<br>equity<br>shares          | 98919T100 | 1163   | 392165  | SH | DEFINED 1,2                |
| TOTAL SA                         | American<br>Depository<br>Receipt   | 891092108 | 42393  | 1065732 | SH | DEFINED 1,2,5,6,8          |
| TOWNEBANK                        | Common<br>equity<br>shares          | 89151E109 | 264    | 5276    | SH | DEFINED 1                  |
| TRACTOR SUPPLY<br>CO             | Common<br>equity<br>shares          | 89214P109 | 6634   | 432619  | SH | DEFINED 1,2,6,8            |
| ACI WORLDWIDE<br>INC             | Common<br>equity<br>shares          | 892356106 | 220172 | 2226428 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TREDEGAR CORP                    | Common<br>equity<br>shares          | 004498101 | 58872  | 1393067 | SH | DEFINED 1,2,5,6,8,12,18    |
| TREX CO INC                      | Common<br>equity<br>shares          | 894650100 | 8028   | 452503  | SH | DEFINED 1,2,5,6,8          |
| WENDY`S CO                       | Common<br>equity<br>shares          | 89531P105 | 37369  | 1095280 | SH | DEFINED 1,2,6,8            |
| TRICO BANCSHARES                 | Stock<br>Common<br>equity<br>shares | 95058W100 | 37757  | 8298038 | SH | DEFINED 1,2,5,6,8,12       |
| TRIMBLE<br>NAVIGATION LTD        | Common<br>equity<br>shares          | 896095106 | 4213   | 254867  | SH | DEFINED 1,2                |
| SYNAGEVA<br>BIOPHARMA CORP       | Common<br>equity<br>shares          | 896239100 | 186363 | 3910223 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TRINITY<br>INDUSTRIES            | Common<br>equity<br>shares          | 87159A103 | 8380   | 156895  | SH | DEFINED 1,2,6              |
| TRIQUINT<br>SEMICONDUCTOR<br>INC | Common<br>equity<br>shares          | 896522109 | 68162  | 2274186 | SH | DEFINED 1,2,5,6,8,12       |
| TRIUMPH GROUP<br>INC             | Common<br>equity<br>shares          | 89674K103 | 19850  | 3930323 | SH | DEFINED 1,2,5,6,8          |
| TRUSTCO BANK<br>CORP/NY          | Common<br>equity<br>shares          | 896818101 | 79039  | 1263898 | SH | DEFINED 1,2,5,6,8,12,18    |
| TRUSTMARK CORP                   | Common<br>equity<br>shares          | 898349105 | 10076  | 1761627 | SH | DEFINED 1,2,5,6,8          |
| TUESDAY MORNING<br>CORP          | Common<br>equity                    | 898402102 | 72368  | 2973028 | SH | DEFINED 1,2,5,6,8,12       |

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|                             |                                      |           |       |         |    |                         |
|-----------------------------|--------------------------------------|-----------|-------|---------|----|-------------------------|
| TUPPERWARE<br>BRANDS CORP   | shares<br>Common<br>equity<br>shares | 899035505 | 5079  | 775952  | SH | DEFINED 1,2             |
| TURKCELL ILETISIM<br>HIZMET | American<br>Depository<br>Receipt    | 899896104 | 78935 | 1473088 | SH | DEFINED 1,2,5,6,8,12,18 |
| TWIN DISC INC               | Common<br>equity<br>shares           | 900111204 | 1850  | 122197  | SH | DEFINED 1,4,6           |
|                             |                                      | 901476101 | 2514  | 140504  | SH | DEFINED 1,2,6,8         |

| ISSUER                           | CLASS                      | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION            | MANAGERS |
|----------------------------------|----------------------------|-----------|--------|----------------|------------|--------------|----------------------------|----------|
| II-VI INC                        | Common<br>equity<br>shares | 902104108 | 18826  | 989824         | SH         |              | DEFINED 1,2,6,8            |          |
| TYLER<br>TECHNOLOGIES<br>INC     | Common<br>equity<br>shares | 902252105 | 26080  | 592456         | SH         |              | DEFINED 1,2,5,6,8          |          |
| GRAFTECH<br>INTERNATIONAL<br>LTD | Common<br>equity<br>shares | 384313102 | 15799  | 1757755        | SH         |              | DEFINED 1,2,5,6,8          |          |
| UFP TECHNOLOGIES<br>INC          | Common<br>equity<br>shares | 902673102 | 1080   | 61293          | SH         |              | DEFINED 1,2                |          |
| UGI CORP                         | Common<br>equity<br>shares | 902681105 | 196955 | 6203121        | SH         |              | DEFINED 1,2,5,6,8,12,18    |          |
| UIL HOLDINGS CORP                | Common<br>equity<br>shares | 902748102 | 43590  | 1215605        | SH         |              | DEFINED 1,2,5,6,8          |          |
| UMB FINANCIAL<br>CORP            | Common<br>equity<br>shares | 902788108 | 53882  | 1106837        | SH         |              | DEFINED 1,2,5,6,8          |          |
| U S GLOBAL<br>INVESTORS INC      | Common<br>equity<br>shares | 902952100 | 62     | 10140          | SH         |              | DEFINED 1                  |          |
| UQM<br>TECHNOLOGIES<br>INC       | Common<br>equity<br>shares | 903213106 | 25     | 21076          | SH         |              | DEFINED 1                  |          |
| URS CORP                         | Common<br>equity<br>shares | 903236107 | 89421  | 2532422        | SH         |              | DEFINED 1,2,5,6,8,10,12,18 |          |
| USANA HEALTH<br>SCIENCES INC     | Common<br>Stock            | 90328M107 | 5506   | 118479         | SH         |              | DEFINED 1,2,6,8            |          |
| USA TECHNOLOGIES<br>INC          | Common<br>equity<br>shares | 90328S500 | 15     | 11800          | SH         |              | DEFINED 1                  |          |
| USG CORP                         | Common<br>equity<br>shares | 903293405 | 98344  | 4480421        | SH         |              | DEFINED 1,2,5,6,8,17       |          |
| CHINDEX INTL INC                 | Common<br>Stock            | 169467107 | 2363   | 229290         | SH         |              | DEFINED 1,2                |          |
| USEC INC                         | Common<br>equity           |           |        |                |            |              |                            |          |

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|                              |  |           |        |          |    |                              |
|------------------------------|--|-----------|--------|----------|----|------------------------------|
| U S PHYSICAL THERAPY INC     | shares<br>Common Stock                                   | 90333E108 | 133    | 170430   | SH | DEFINED 1,5                  |
| ULTIMATE SOFTWARE GROUP INC  | Common Stock   | 90337L108 | 6835   | 247364   | SH | DEFINED 1,2,5,8              |
| ULTRALIFE CORP               | Common equity shares                                     | 90385D107 | 55441  | 542999   | SH | DEFINED 1,2,5,6,8            |
| ULTRA PETROLEUM CORP         | Common equity shares                                     | 903899102 | 38     | 12476    | SH | DEFINED 1                    |
| ULTRAPAR PARTICIPACOES SA    | American Depository Receipt                              | 903914109 | 67526  | 3072124  | SH | DEFINED 1,2,5,6,8,10,12,18   |
| ULTRATECH INC                | Common Stock   | 90400P101 | 5729   | 256805   | SH | DEFINED 1,2,4,5,6,10         |
| UMPQUA HOLDINGS CORP         | Common equity shares                                     | 904034105 | 16671  | 531382   | SH | DEFINED 1,2,6,8              |
| UNIFI INC                    | Common equity shares                                     | 904214103 | 52676  | 4086779  | SH | DEFINED 1,2,5,6,8            |
| UNIFIRST CORP                | Common equity shares                                     | 904677200 | 3181   | 248138   | SH | DEFINED 1,2                  |
| UNILEVER NV                  | Similar to ADR Certificates representing ordinary shares | 904708104 | 19581  | 293168   | SH | DEFINED 1,2,5,6,8            |
| UNION FIRST MARKET BANKSHARS | Common equity shares                                     | 904784709 | 282    | 7936     | SH | DEFINED 1                    |
| UNS ENERGY CORP              | Common equity shares                                     | 90662P104 | 5465   | 351160   | SH | DEFINED 1,2,8                |
| UNIT CORP                    | Common equity shares                                     | 903119105 | 42611  | 1018000  | SH | DEFINED 1,2,5,6,8            |
| PENSKE AUTOMOTIVE GROUP INC  | Common equity shares                                     | 909218109 | 55738  | 1342950  | SH | DEFINED 1,2,5,6,8,12         |
| UNITED COMMUNITY FINL CORP   | Common equity shares                                     | 70959W103 | 32024  | 1064396  | SH | DEFINED 1,2,5,6,8            |
| UNITED BANKSHARES INC/WV     | Common equity shares                                     | 909839102 | 81     | 23608    | SH | DEFINED 1                    |
| UDR INC                      | Real Estate Investment Trust                             | 909907107 | 53424  | 2144801  | SH | DEFINED 1,2,5,6,8            |
| UNITED FIRE GROUP INC        | Common equity shares                                     | 902653104 | 255061 | 10276129 | SH | DEFINED 1,2,3,5,6,8,10,12,18 |
| UNITED MICROELECTRONICS CORP | American Depository Receipt                              | 910340108 | 10393  | 413679   | SH | DEFINED 1,2,6,8              |
| UMH PROPERTIES INC           | REIT   | 910873405 | 16815  | 8201541  | SH | DEFINED 1,2,4,5,6,8          |
| UNITED NATURAL               | Common   | 903002103 | 2243   | 187287   | SH | DEFINED 1,2,6                |

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|                               |                              |           |        |         |    |                            |
|-------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| FOODS INC                     | equity shares                | 911163103 | 62566  | 1070332 | SH | DEFINED 1,2,5,6,8          |
| UNITED RENTALS INC            | Common equity shares         | 911363109 | 83850  | 2563547 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| U S ANTIMONY CORP             | Common Stock                 | 911549103 | 1327   | 679685  | SH | DEFINED 1,2                |
| US CELLULAR CORP              | Common equity shares         | 911684108 | 7207   | 184131  | SH | DEFINED 1,2,5,8            |
| U S ENERGY CORP/WY            | Common equity shares         | 911805109 | 32     | 14800   | SH | DEFINED 1                  |
| U S LIME & MINERALS           | Common equity shares         | 911922102 | 1807   | 37509   | SH | DEFINED 1,2,6              |
| MCEWEN MINING INC             | Common Stock                 | 58039P107 | 30095  | 6556397 | SH | DEFINED 1,2,6,8            |
| UNITED STATIONERS INC         | Common equity shares         | 913004107 | 25524  | 981122  | SH | DEFINED 1,2,5,6,8          |
| UNITED THERAPEUTICS CORP      | Common equity shares         | 91307C102 | 94969  | 1699559 | SH | DEFINED 1,2,5,6,8,12,18    |
| UNITIL CORP                   | Common equity shares         | 913259107 | 6954   | 255489  | SH | DEFINED 1,2,6              |
| KEMPER CORP/DE                | Common equity shares         | 488401100 | 46588  | 1516987 | SH | DEFINED 1,2,5,6,8,12       |
| UNIVERSAL AMERICAN CORP       | Common equity shares         | 91338E101 | 5829   | 630598  | SH | DEFINED 1,2,5,6,8          |
| UNIVERSAL CORP/VA             | Common equity shares         | 913456109 | 41116  | 807532  | SH | DEFINED 1,2,5,6,12,17,18   |
| UNIVERSAL DISPLAY CORP        | Common Stock                 | 91347P105 | 27897  | 811418  | SH | DEFINED 1,2,5,6,8          |
| UNIVERSAL ELECTRONICS INC     | Common equity shares         | 913483103 | 5266   | 299378  | SH | DEFINED 1,2,5,8            |
| UNIVERSAL FOREST PRODS INC    | Common equity shares         | 913543104 | 31550  | 759500  | SH | DEFINED 1,2,6,8            |
| UNIVERSAL HEALTH RLTLY INCOME | Real Estate Investment Trust | 91359E105 | 17218  | 374307  | SH | DEFINED 1,2,3,8            |
| UNIVERSAL INSURANCE HLDGS     | Common equity shares         | 91359V107 | 1361   | 353224  | SH | DEFINED 1,2                |
| UNVL STAINLESS & ALLOY PRODS  | Common equity shares         | 913837100 | 4329   | 116583  | SH | DEFINED 1,2,5,6            |
| UNIVERSAL HEALTH SVCS INC     | Common equity shares         | 913903100 | 117495 | 2569327 | SH | DEFINED 1,2,5,6,8,12,18    |
| UNIVEST CORP OF PENNSYLVANIA  | Common equity shares         | 915271100 | 5421   | 301036  | SH | DEFINED 1,2,8              |
| INTERMEC INC                  | Common equity shares         | 458786100 | 6976   | 1122815 | SH | DEFINED 1,2,5,6,8          |



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|                             |                              |           |        |          |    |                         |
|-----------------------------|------------------------------|-----------|--------|----------|----|-------------------------|
| URANIUM RESOURCES INC       | Common Stock                 | 916901507 | 26     | 53330    | SH | DEFINED 1               |
| OILSANDS QUEST INC          | Common Stock                 | 678046103 | 12     | 861004   | SH | DEFINED 1,2             |
| UROPLASTY INC               | Common equity shares         | 917277204 | 42     | 11100    | SH | DEFINED 1               |
| URSTADT BIDDLE PROPERTIES   | Real Estate Investment Trust | 917286205 | 9955   | 492300   | SH | DEFINED 1,2,3,8         |
| UTAH MEDICAL PRODUCTS INC   | Common equity shares         | 917488108 | 1332   | 39155    | SH | DEFINED 1,2             |
| GEEKNET INC                 | Common equity shares         | 36846Q203 | 1264   | 65190    | SH | DEFINED 1,2             |
| VSE CORP                    | Common Stock                 | 918284100 | 1915   | 78313    | SH | DEFINED 1,2             |
| VAALCO ENERGY INC           | Common equity shares         | 91851C201 | 16161  | 1889995  | SH | DEFINED 1,2,6,8         |
| VAIL RESORTS INC            | Common equity shares         | 91879Q109 | 42027  | 728990   | SH | DEFINED 1,2,6,8,17      |
| VALASSIS COMMUNICATIONS INC | Common equity shares         | 918866104 | 38950  | 1577710  | SH | DEFINED 1,2,5,6,8,12,18 |
| VALHI INC                   | Common equity shares         | 918905100 | 313    | 25761    | SH | DEFINED 1,2             |
| SYNERGETICS USA INC         | Common equity shares         | 87160G107 | 82     | 16600    | SH | DEFINED 1               |
| VALLEY NATIONAL BANCORP     | Common equity shares         | 919794107 | 113870 | 11364328 | SH | DEFINED 1,2,5,6,8,12    |
| VALMONT INDUSTRIES INC      | Common equity shares         | 920253101 | 82893  | 630366   | SH | DEFINED 1,2,5,6,8,12,17 |
| VALSPAR CORP                | Common equity shares         | 920355104 | 210869 | 3758889  | SH | DEFINED 1,2,5,6,8,12,18 |
| VALUE LINE INC              | Common equity shares         | 920437100 | 182    | 18676    | SH | DEFINED 1,2             |
| VALUECLICK INC              | Common equity shares         | 92046N102 | 46129  | 2683699  | SH | DEFINED 1,2,5,6,8,12    |
| VALUEVISION MEDIA INC -CL A | Common equity shares         | 92047K107 | 62     | 26260    | SH | DEFINED 1               |
| VASCO DATA SEC INTL INC     | Common equity shares         | 92230Y104 | 5018   | 534906   | SH | DEFINED 1,2,6,8         |
| VASCULAR SOLUTIONS INC      | Common Stock                 | 92231M109 | 3777   | 255259   | SH | DEFINED 1,2             |
| VECTREN CORP                | Common equity shares         | 92240G101 | 118660 | 4148913  | SH | DEFINED 1,2,5,6,8,12,18 |
| VECTOR GROUP LTD            | Common equity shares         | 92240M108 | 16787  | 1011848  | SH | DEFINED 1,2,6,17        |

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|                            |                              |           |        |          |    |                                      |
|----------------------------|------------------------------|-----------|--------|----------|----|--------------------------------------|
| VEECO INSTRUMENTS INC      | Common equity shares         | 922417100 | 23776  | 791986   | SH | DEFINED 1, 2, 5, 6, 8                |
| VENTAS INC                 | Real Estate Investment Trust | 92276F100 | 927717 | 14903140 | SH | DEFINED 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| VERTEX PHARMACEUTICALS INC | Common equity shares         | 92532F100 | 390525 | 6979759  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18    |
| VIAD CORP                  | Common equity shares         | 92552R406 | 8109   | 388629   | SH | DEFINED 1, 2, 5, 6, 8                |
| VIASAT INC                 | Common equity shares         | 92552V100 | 31651  | 846779   | SH | DEFINED 1, 2, 5, 6, 8                |
| VICAL INC                  | Common equity shares         | 925602104 | 5604   | 1297003  | SH | DEFINED 1, 2, 6                      |
| MULTIBAND CORP             | Common equity shares         | 62544X209 | 26     | 12300    | SH | DEFINED 1                            |
| VICOR CORP                 | Common equity shares         | 925815102 | 2517   | 377758   | SH | DEFINED 1, 2, 6, 8                   |
| TATA COMMUNICATIONS LTD    | American Depository Receipt  | 876564105 | 125    | 13644    | SH | DEFINED 1, 8                         |
| VILLAGE SUPER MARKET -CL A | Common equity shares         | 927107409 | 6512   | 177193   | SH | DEFINED 1, 2, 17                     |
| VINA CONCHA Y TORO SA      | American Depository Receipt  | 927191106 | 2951   | 70870    | SH | DEFINED 1, 2, 5, 6                   |
| VIRCO MFG. CORP            | Common equity shares         | 927651109 | 26     | 11061    | SH | DEFINED 1                            |
| VIRGINIA COMM BANCORP INC  | Common equity shares         | 92778Q109 | 3791   | 433074   | SH | DEFINED 1, 2                         |
| STELLARONE CORP            | Common equity shares         | 85856G100 | 5057   | 384732   | SH | DEFINED 1, 2, 8                      |
| VISION-SCIENCES INC        | Common equity shares         | 927912105 | 15     | 11100    | SH | DEFINED 1                            |
| VISTA GOLD CORP            | Common equity shares         | 927926303 | 3390   | 933907   | SH | DEFINED 1, 2, 6                      |
| KIT DIGITAL INC            | Common Stock                 | 482470200 | 2260   | 753692   | SH | DEFINED 1, 2, 6, 8                   |
| VIROPHARMA INC             | Common equity shares         | 928241108 | 68101  | 2253468  | SH | DEFINED 1, 2, 5, 6, 8                |
| VITESSE SEMICONDUCTOR CORP | Common equity shares         | 928497304 | 31     | 12919    | SH | DEFINED 1                            |
| VIVUS INC                  | Common Stock                 | 928551100 | 50687  | 2844421  | SH | DEFINED 1, 2, 5, 6, 8                |
| VODAFONE GROUP PLC         | Depository Receipt           | 92857W209 | 8181   | 287095   | SH | DEFINED 1                            |
| ALUMINA LTD                | American Depository          |           |        |          |    |                                      |

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|                              |   |           |        |         |    |                            |
|------------------------------|---|-----------|--------|---------|----|----------------------------|
| FIBRIA CELULOSE SA           | Receipt American Depository                       | 022205108 | 74     | 21533   | SH | DEFINED 1                  |
| WD-40 CO                     | Receipt Common equity shares                      | 31573A109 | 3760   | 402551  | SH | DEFINED 1,2,4,5,6,10       |
| WGL HOLDINGS INC             | Common equity shares                              | 929236107 | 18810  | 357340  | SH | DEFINED 1,2,5,6,8          |
| WPP PLC                      | Common equity shares                              | 92924F106 | 135995 | 3378897 | SH | DEFINED 1,2,5,6,8,12,17    |
| INTEGRYS ENERGY GROUP INC    | American Depository Receipt Common equity shares  | 92933H101 | 220    | 3222    | SH | DEFINED 1                  |
| WSFS FINANCIAL CORP          | Common equity shares                              | 45822P105 | 209818 | 4019505 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| WABASH NATIONAL CORP         | Common equity shares                              | 929328102 | 5155   | 124903  | SH | DEFINED 1,2,5,8            |
| WABTEC CORP                  | Common equity shares                              | 929566107 | 8944   | 1254469 | SH | DEFINED 1,2,6,8            |
| GEO GROUP INC                | Common equity shares                              | 929740108 | 108848 | 1355799 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| WADDELL&REED FINL INC -CL A  | Common equity shares                              | 36159R103 | 37606  | 1359095 | SH | DEFINED 1,2,5,6,8          |
| WALTER ENERGY INC            | Common equity shares                              | 930059100 | 78890  | 2407402 | SH | DEFINED 1,2,5,6,8,12       |
| WASHINGTON BANKING CO        | Common equity shares                              | 93317Q105 | 61512  | 1895177 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| WASHINGTON FEDERAL INC       | Common equity shares                              | 937303105 | 3497   | 246917  | SH | DEFINED 1,2                |
| WASHINGTON REIT              | Common equity shares                              | 938824109 | 50005  | 2997993 | SH | DEFINED 1,2,5,6,8,12       |
| WASHINGTON TR BANCORP INC    | Real Estate Investment Trust Common equity shares | 939653101 | 59260  | 2209603 | SH | DEFINED 1,2,3,5,6,8        |
| WASTE CONNECTIONS INC        | Common equity shares                              | 940610108 | 6309   | 239999  | SH | DEFINED 1,2,8              |
| WATSCO INC                   | Common equity shares                              | 941053100 | 103673 | 3427259 | SH | DEFINED 1,2,5,6,8,12,18    |
| WATTS WATER TECHNOLOGIES INC | Common equity shares                              | 942622200 | 78904  | 1041116 | SH | DEFINED 1,2,5,6,8,12       |
| WAUSAU PAPER CORP            | Common equity shares                              | 942749102 | 20851  | 551130  | SH | DEFINED 1,2,6,8            |
| WAVE SYSTEMS CORP -CL A      | Common equity shares                              | 943315101 | 8484   | 915923  | SH | DEFINED 1,2,8              |
| WEBSense INC                 | Common Stock                                      | 943526301 | 52     | 54129   | SH | DEFINED 1                  |

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|                                    |                                      |           |        |         |    |                                |
|------------------------------------|--------------------------------------|-----------|--------|---------|----|--------------------------------|
| WEBSTER<br>FINANCIAL CORP          | shares<br>Common<br>equity<br>shares | 947684106 | 12620  | 806600  | SH | DEFINED 1,2,5,6,8              |
| SCHIFF NUTRITION<br>INTL INC       | Common<br>equity<br>shares           | 947890109 | 83128  | 3507604 | SH | DEFINED 1,2,5,6,8,12           |
| WEINGARTEN<br>REALTY INVST         | Real Estate<br>Investment<br>Trust   | 806693107 | 5105   | 211033  | SH | DEFINED 1,2,6                  |
| WEIS MARKETS INC                   | Common<br>equity<br>shares           | 948741103 | 125120 | 4451191 | SH | DEFINED 1,2,3,5,6,8,12         |
| WERNER<br>ENTERPRISES INC          | Common<br>equity<br>shares           | 948849104 | 9002   | 212743  | SH | DEFINED 1,2,5,8,17             |
| WESBANCO INC                       | Common<br>equity<br>shares           | 950755108 | 35395  | 1655981 | SH | DEFINED 1,2,5,6,8,12           |
| WESCO INTL INC                     | Common<br>equity<br>shares           | 950810101 | 10131  | 489184  | SH | DEFINED 1,2,8                  |
| WEST<br>BANCORPORATION<br>INC      | Common<br>equity<br>shares           | 95082P105 | 34088  | 595941  | SH | DEFINED 1,2,5,6,8              |
| WEST COAST<br>BANCORP/OR           | Common<br>equity<br>shares           | 95123P106 | 3075   | 254822  | SH | DEFINED 1,2                    |
| WEST MARINE INC                    | Common<br>Stock                      | 952145209 | 7585   | 336682  | SH | DEFINED 1,2,8                  |
| WEST<br>PHARMACEUTICAL<br>SVSC INC | Common<br>equity<br>shares           | 954235107 | 2906   | 273595  | SH | DEFINED 1,2                    |
| WESTAMERICA<br>BANCORPORATION      | Common<br>equity<br>shares           | 955306105 | 41201  | 776333  | SH | DEFINED 1,2,5,6,8              |
| RED LION HOTELS<br>CORP            | Common<br>equity<br>shares           | 957090103 | 56083  | 1191909 | SH | DEFINED 1,2,5,6,8,12,17        |
| WESTELL TECH INC<br>-CL A          | Common<br>equity<br>shares           | 756764106 | 1373   | 219802  | SH | DEFINED 1,2                    |
| WESTERN DIGITAL<br>CORP            | Common<br>Stock                      | 957541105 | 1864   | 870057  | SH | DEFINED 1,2                    |
| WESTAR ENERGY<br>INC               | Common<br>equity<br>shares           | 958102105 | 379465 | 9797639 | SH | DEFINED 1,2,5,6,8,10,12,17,18, |
| WESTMORELAND<br>COAL CO            | Common<br>Stock                      | 95709T100 | 106417 | 3587964 | SH | DEFINED 1,2,5,6,8,12,17,18     |
| WESTPAC BANKING                    | American<br>Depository<br>Receipt    | 960878106 | 1402   | 141104  | SH | DEFINED 1,2,5                  |
| DIAL GLOBAL INC                    | Common<br>Stock                      | 961214301 | 345    | 2690    | SH | DEFINED 1                      |
| WET SEAL INC                       | Common<br>Stock                      | 25247X107 | 156    | 57957   | SH | DEFINED 1,2                    |
| WEYCO GROUP INC                    | Common<br>equity<br>shares           | 961840105 | 6403   | 2033183 | SH | DEFINED 1,2,6,8                |
| WIDEPOINT CORP                     | Common<br>equity<br>shares           | 962149100 | 2724   | 111995  | SH | DEFINED 1,2                    |
|                                    | shares                               | 967590100 | 11     | 28400   | SH | DEFINED 1                      |

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|                                    |                                   |           |        |         |    |                            |
|------------------------------------|-----------------------------------|-----------|--------|---------|----|----------------------------|
| WILLBROS GROUP<br>INC              | Common<br>equity<br>shares        | 969203108 | 3992   | 742835  | SH | DEFINED 1,2,5,6,8          |
| CLAYTON<br>WILLIAMS<br>ENERGY INC  | Common<br>Stock                   | 969490101 | 5724   | 110330  | SH | DEFINED 1,2,6,8            |
| MAGELLAN<br>MIDSTREAM<br>PRTNRS LP | Limited<br>Partnership            | 559080106 | 10576  | 120924  | SH | DEFINED 1                  |
| WILLIAMS-SONOMA<br>INC             | Common<br>equity<br>shares        | 969904101 | 167668 | 3813195 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| WILLIS LEASE<br>FINANCE CORP       | Common<br>equity<br>shares        | 970646105 | 801    | 64866   | SH | DEFINED 1,2                |
| WILSHIRE BANCORP<br>INC            | Common<br>equity<br>shares        | 97186T108 | 8365   | 1327458 | SH | DEFINED 1,2,6,8            |
| WINNEBAGO<br>INDUSTRIES            | Common<br>equity<br>shares        | 974637100 | 7040   | 557201  | SH | DEFINED 1,2,5,6,8          |
| WIPRO LTD                          | American<br>Depository<br>Receipt | 97651M109 | 12139  | 1356241 | SH | DEFINED 1,2,4,5,6,8,10     |
| GLOWPOINT INC                      | Common<br>Stock                   | 379887201 | 32     | 14900   | SH | DEFINED 1                  |
| WIRELESS TELECOM<br>GROUP INC      | Common<br>equity<br>shares        | 976524108 | 13     | 10100   | SH | DEFINED 1                  |
| KRATOS DEFENSE &<br>SECURITY       | Common<br>equity<br>shares        | 50077B207 | 3518   | 602723  | SH | DEFINED 1,2                |
| WOLVERINE WORLD<br>WIDE            | Common<br>equity<br>shares        | 978097103 | 48417  | 1091190 | SH | DEFINED 1,2,5,6,8          |
| WOODWARD INC                       | Common<br>equity<br>shares        | 980745103 | 75603  | 2224794 | SH | DEFINED 1,2,5,6,8,12       |
| WORLD<br>ACCEPTANCE<br>CORP/DE     | Common<br>equity<br>shares        | 981419104 | 15416  | 228614  | SH | DEFINED 1,2,6,8            |
| WORLD FUEL<br>SERVICES CORP        | Common<br>equity<br>shares        | 981475106 | 85407  | 2398335 | SH | DEFINED 1,2,5,6,8,12       |
| WORLD WRESTLING<br>ENTMT INC       | Common<br>equity<br>shares        | 98156Q108 | 3929   | 488152  | SH | DEFINED 1,2,6,8            |
| YADKIN VALLEY<br>FINANCIAL CORP    | Common<br>equity<br>shares        | 984314104 | 42     | 12579   | SH | DEFINED 1                  |
| YANZHOU COAL<br>MINING CO LTD      | American<br>Depository<br>Receipt | 984846105 | 480    | 32112   | SH | DEFINED 1,4,6              |
| YORK WATER CO                      | Common<br>equity<br>shares        | 987184108 | 3827   | 208377  | SH | DEFINED 1,2,5              |
| YOUNG<br>INNOVATIONS INC           | Common<br>equity<br>shares        | 987520103 | 5548   | 141832  | SH | DEFINED 1,2,6              |
| ZALE CORP                          | Common<br>equity<br>shares        | 988858106 | 435    | 62882   | SH | DEFINED 1,2                |

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|                                   |                            |           |        |            |                             |
|-----------------------------------|----------------------------|-----------|--------|------------|-----------------------------|
| HARBINGER GROUP<br>INC            | Common<br>equity<br>shares | 41146A106 | 4765   | 565159 SH  | DEFINED 1,2                 |
| ZEBRA<br>TECHNOLOGIES<br>CP -CL A | Common<br>equity<br>shares | 989207105 | 53323  | 1420489 SH | DEFINED 1,2,5,6,8,12        |
| ZIX CORP                          | Common<br>equity<br>shares | 98974P100 | 3181   | 1108611 SH | DEFINED 1,2,5               |
| REPROS<br>THERAPEUTICS<br>INC     | Common<br>Stock            | 76028H209 | 2797   | 183579 SH  | DEFINED 1,2                 |
| ZOLTEK COS INC                    | Common<br>equity<br>shares | 98975W104 | 3830   | 497991 SH  | DEFINED 1,2,6,8             |
| ZYGO CORP                         | Common<br>equity<br>shares | 989855101 | 5098   | 278882 SH  | DEFINED 1,2                 |
| AMDOCS LTD                        | Common<br>equity<br>shares | G02602103 | 67348  | 2041436 SH | DEFINED 1,2,5,6,8,12        |
| ARCH CAPITAL<br>GROUP LTD         | Common<br>equity<br>shares | G0450A105 | 110101 | 2641442 SH | DEFINED 1,2,5,6,8,10,12,18  |
| CENTRAL<br>EUROPEAN MEDIA         | Common<br>Stock            | G20045202 | 4194   | 644178 SH  | DEFINED 1,2,5,6             |
| CHINA YUCHAI<br>INTERNATIONAL     | Common<br>equity<br>shares | G21082105 | 380    | 29772 SH   | DEFINED 1,2                 |
| CONSOLIDATED<br>WATER CO INC      | Common<br>Stock            | G23773107 | 1933   | 233687 SH  | DEFINED 1,2,5               |
| FRESH DEL MONTE<br>PRODUCE INC    | Common<br>equity<br>shares | G36738105 | 23221  | 907195 SH  | DEFINED 1,2,5,6,8           |
| GARMIN LTD                        | Common<br>equity<br>shares | H2906T109 | 85737  | 2054137 SH | DEFINED 1,2,5,6,8,10,12,18  |
| GLOBAL SOURCES<br>LTD             | Common<br>equity<br>shares | G39300101 | 1937   | 295210 SH  | DEFINED 1,2                 |
| HELEN OF TROY LTD                 | Common<br>equity<br>shares | G4388N106 | 36059  | 1132863 SH | DEFINED 1,2,5,6,8           |
| NORDIC AMERICAN<br>TANKERS LTD    | Common<br>equity<br>shares | G65773106 | 9038   | 896915 SH  | DEFINED 1,2,5,6             |
| ORIENT-EXPRESS<br>HOTELS          | Common<br>equity<br>shares | G67743107 | 17193  | 1931962 SH | DEFINED 1,2,6,8             |
| PARTNERRE LTD                     | Common<br>equity<br>shares | G6852T105 | 95511  | 1285793 SH | DEFINED 1,2,5,8,10,12,17,18 |
| ARGO GROUP INTL<br>HOLDINGS LTD   | Common<br>equity<br>shares | G0464B107 | 19026  | 587461 SH  | DEFINED 1,2,6,8             |
| SALIX<br>PHARMACEUTICALS<br>LTD   | Common<br>equity<br>shares | 795435106 | 52634  | 1243092 SH | DEFINED 1,2,5,6,8           |
| SINA CORP                         | Common<br>equity<br>shares | G81477104 | 6133   | 94838 SH   | DEFINED 1,2                 |
| UTI WORLDWIDE                     | Common                     |           |        |            |                             |

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|  |   |           |       |         |    |                            |
|--|---|-----------|-------|---------|----|----------------------------|
| INC                                      | Stock   | G87210103 | 38857 | 2884927 | SH | DEFINED 1,2,5,6,8,12       |
| WHITE MTNS INS<br>GROUP LTD<br>XOMA CORP | Common<br>Stock<br>Common<br>equity<br>shares                           | G9618E107 | 45143 | 87936   | SH | DEFINED 1,2,5,6,8,10,12    |
| UBS AG                                   | Common<br>equity<br>shares  | 98419J107 | 3747  | 1016011 | SH | DEFINED 1,2                |
| AUDIOCODES LTD                           | Common<br>equity<br>shares  | H89231338 | 41738 | 3426774 | SH | DEFINED 1                  |
| ALVARION LTD                             | Common<br>Stock   | M15342104 | 81    | 32230   | SH | DEFINED 1                  |
| CERAGON<br>NETWORKS LTD                  | Common<br>Stock   | M0861T100 | 21    | 42391   | SH | DEFINED 1                  |
| CHECK POINT<br>SOFTWARE TECHN            | Common<br>equity<br>shares  | M22013102 | 222   | 38902   | SH | DEFINED 1                  |
| MAGICJACK<br>VOCALTEC LTD                | Common<br>Stock   | M22465104 | 17654 | 366568  | SH | DEFINED 1,2,5,8,12,18      |
| CHICAGO BRIDGE &<br>IRON CO              | Similar to<br>ADR<br>Certificates<br>representing<br>ordinary<br>shares | M6787E101 | 6628  | 270188  | SH | DEFINED 1,2,6              |
| CNH GLOBAL NV                            | Common<br>equity<br>shares  | 167250109 | 38198 | 1002824 | SH | DEFINED 1,2,5,6,17         |
| CORE<br>LABORATORIES<br>NV               | Common<br>equity<br>shares  | N20935206 | 11313 | 291774  | SH | DEFINED 1,2,5              |
| ORTHOFIX<br>INTERNATIONAL<br>NV          | Common<br>equity<br>shares  | N22717107 | 44047 | 362649  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| QIAGEN NV                                | Common<br>Stock   | N6748L102 | 16198 | 362133  | SH | DEFINED 1,2,6,8            |
| SAPIENS<br>INTERNATIONAL<br>CORP         | Common<br>equity<br>shares  | N72482107 | 40590 | 2193006 | SH | DEFINED 1,2,6              |
| STEINER LEISURE<br>LTD                   | Common<br>equity<br>shares  | N7716A151 | 525   | 144433  | SH | DEFINED 1,2                |
| ROYAL CARIBBEAN<br>CRUISES LTD           | Common<br>equity<br>shares  | P8744Y102 | 12309 | 264437  | SH | DEFINED 1,2,5,6,8          |
| AFC ENTERPRISES<br>INC                   | Common<br>Stock   | V7780T103 | 79657 | 2636894 | SH | DEFINED 1,2,5,8,10,12,18   |
| SEATTLE GENETICS<br>INC                  | Common<br>Stock   | 00104Q107 | 10827 | 440164  | SH | DEFINED 1,2,6,8            |
| GMX RESOURCES<br>INC                     | Common<br>Stock   | 812578102 | 72432 | 2687543 | SH | DEFINED 1,2,5,6,8          |
| NUSTAR ENERGY LP                         | Common<br>Stock   | 38011M108 | 35    | 45351   | SH | DEFINED 1                  |
| DR REDDY`S<br>LABORATORIES<br>LTD        | Limited<br>Partnership<br>American<br>Depository<br>Receipt             | 67058H102 | 3194  | 62777   | SH | DEFINED 1                  |
| PENDRELL CORP                            | Common<br>Stock   | 256135203 | 16819 | 545028  | SH | DEFINED 1,2,4,5,6,8        |
|  | Common<br>Stock   | 70686R104 | 2735  | 2420561 | SH | DEFINED 1,2,6              |

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| ISSUER                                      | CLASS                             | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS             |
|---|-----------------------------------|-----------|--------|----------------|------------|--------------|-----------------|----------------------|
| DONEGAL GROUP<br>INC                        | Common<br>equity<br>shares        | 257701201 | 2290   | 163191         | SH         |              | DEFINED         | 1,2                  |
| ENTERPRISE FINL<br>SERVICES CP              | Common<br>equity<br>shares        | 293712105 | 3497   | 257172         | SH         |              | DEFINED         | 1,2                  |
| KINDRED<br>HEALTHCARE INC                   | Common<br>equity<br>shares        | 494580103 | 12348  | 1085259        | SH         |              | DEFINED         | 1,2,5,6,8            |
| GENON ENERGY INC                            | Common<br>equity<br>shares        | 37244E107 | 41942  | 16580558       | SH         |              | DEFINED         | 1,2,5,6,8,12         |
| RETRACTABLE<br>TECHNOLOGIES<br>INC          | Common<br>equity<br>shares        | 76129W105 | 18     | 15700          | SH         |              | DEFINED         | 1                    |
| KINDER MORGAN<br>MANAGEMENT<br>LLC<br>ZHONE | Common<br>equity<br>shares        | 49455U100 | 66479  | 870043         | SH         |              | DEFINED         | 1,2,5,6,8,10,12,18   |
| TECHNOLOGIES<br>INC                         | Common<br>Stock                   | 98950P884 | 12     | 19855          | SH         |              | DEFINED         | 1                    |
| GLOBAL POWER<br>EQUIPMENT<br>GROUP          | Common<br>Stock                   | 37941P306 | 4982   | 269737         | SH         |              | DEFINED         | 1,2,6                |
| ACURA<br>PHARMACEUTICALS<br>INC             | Common<br>equity<br>shares        | 00509L703 | 241    | 138998         | SH         |              | DEFINED         | 1,2                  |
| PREFERRED BANK<br>LOS ANGELES               | Common<br>equity<br>shares        | 740367404 | 2171   | 152976         | SH         |              | DEFINED         | 1,2                  |
| BRIDGE CAPITAL<br>HOLDINGS                  | Common<br>equity<br>shares        | 108030107 | 2146   | 138599         | SH         |              | DEFINED         | 1,2                  |
| TASER<br>INTERNATIONAL<br>INC               | Common<br>equity<br>shares        | 87651B104 | 7586   | 1258882        | SH         |              | DEFINED         | 1,2,5,6,8            |
| ALLIANCE DATA<br>SYSTEMS CORP               | Common<br>equity<br>shares        | 018581108 | 247792 | 1745637        | SH         |              | DEFINED         | 1,2,5,6,8,10,12,18   |
| JOY GLOBAL INC                              | Common<br>Stock                   | 481165108 | 286645 | 5113264        | SH         |              | DEFINED         | 1,2,5,6,8,10,12,18,1 |
| RAPTOR<br>PHARMACEUTICAL<br>CORP            | Common<br>equity<br>shares        | 75382F106 | 4022   | 722773         | SH         |              | DEFINED         | 1,2,6                |
| BANNER CORP                                 | Common<br>equity<br>shares        | 06652V208 | 8513   | 314133         | SH         |              | DEFINED         | 1,2,8                |
| GRUPO TELEVISA<br>SAB                       | American<br>Depository<br>Receipt | 40049J206 | 2462   | 104724         | SH         |              | DEFINED         | 1,2,4,5,6            |
| SK TELECOM CO<br>LTD                        | American<br>Depository<br>Receipt | 78440P108 | 6491   | 446260         | SH         |              | DEFINED         | 1,2,4,5,6            |
| PHOENIX                                     | Common                            |           |        |                |            |              |                 |                      |



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|                              |                                     |           |        |         |    |                            |
|------------------------------|-------------------------------------|-----------|--------|---------|----|----------------------------|
| COMPANIES INC                | equity shares                       | 71902E604 | 3365   | 109700  | SH | DEFINED 1,2,6,8            |
| MOSYS INC                    | Common equity shares                | 619718109 | 1872   | 463014  | SH | DEFINED 1,2                |
| WRIGHT MEDICAL GROUP INC     | Common equity shares                | 98235T107 | 16192  | 732262  | SH | DEFINED 1,2,6,8            |
| INLAND REAL ESTATE CORP      | Real Estate Investment Trust        | 457461200 | 19038  | 2307542 | SH | DEFINED 1,2,3,6,8          |
| HDFC BANK LTD                | American Depository Receipt         | 40415F101 | 39883  | 1061327 | SH | DEFINED 1,2,4,5,6,8        |
| NATUS MEDICAL INC            | Common Stock                        | 639050103 | 7324   | 560478  | SH | DEFINED 1,2,6,8            |
| BIOSANTE PHARMACEUTICALS INC | Common equity shares                | 09065V302 | 24     | 13063   | SH | DEFINED 1                  |
| INERGY LP                    | Misc Equity                         | 456615103 | 2134   | 112134  | SH | DEFINED 1                  |
| ALLIANCE HEALTHCARE SVCS INC | Common equity shares                | 018606202 | 30     | 21474   | SH | DEFINED 1                  |
| PDF SOLUTIONS INC            | Common equity shares                | 693282105 | 4749   | 347708  | SH | DEFINED 1,2                |
| BUNGE LTD                    | Common equity shares                | G16962105 | 195435 | 2914779 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FRONTLINE LTD                | Common equity shares                | G3682E127 | 3415   | 889066  | SH | DEFINED 1,2,6              |
| OMNICELL INC                 | Common equity shares                | 68213N109 | 9946   | 715494  | SH | DEFINED 1,2,6,8            |
| ALTERRA CAPITAL HOLDINGS LTD | Common Stock                        | G0229R108 | 37599  | 1570494 | SH | DEFINED 1,2,5,6,8          |
| CANADIAN PACIFIC RAILWAY LTD | Common equity shares                | 13645T100 | 408    | 4920    | SH | DEFINED 1                  |
| XPO LOGISTICS INC            | Common Stock                        | 983793100 | 3310   | 270326  | SH | DEFINED 1,2,6              |
| TIMBERLINE RESOURCES CORP    | Common equity shares                | 887133106 | 10     | 24700   | SH | DEFINED 1                  |
| GLADSTONE CAPITAL CORP       | Common equity shares                | 376535100 | 3736   | 427004  | SH | DEFINED 1,2,8              |
| GIVEN IMAGING                | Common Stock                        | M52020100 | 175    | 12097   | SH | DEFINED 1                  |
| CHARTER FINANCIAL CORP/ GA   | Common Stock                        | 16122M100 | 961    | 98671   | SH | DEFINED 1,2                |
| DELCATH SYSTEMS INC          | Common equity shares                | 24661P104 | 46     | 28523   | SH | DEFINED 1                  |
| CROSS COUNTRY HEALTHCARE INC | Common equity shares                | 227483104 | 2614   | 554369  | SH | DEFINED 1,2                |
| PVR PARTNERS LP              | Composition of more than 1 security | 693665101 | 2204   | 86851   | SH | DEFINED 1                  |

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|                              |                             |           |        |         |    |         |                              |
|------------------------------|-----------------------------|-----------|--------|---------|----|---------|------------------------------|
| MAHANAGAR TELEPHONE NIGAM    | American Depository Receipt | 559778402 | 60     | 50035   | SH | DEFINED | 1                            |
| AMERIGROUP CORP              | Common equity shares        | 03073T102 | 177056 | 1936543 | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| AMN HEALTHCARE SERVICES INC  | Common equity shares        | 001744101 | 7424   | 738070  | SH | DEFINED | 1, 2, 8                      |
| ADVISORY BOARD CO            | Common equity shares        | 00762W107 | 28569  | 597367  | SH | DEFINED | 1, 2, 6, 8                   |
| ACUITY BRANDS INC            | Common equity shares        | 00508Y102 | 93415  | 1475940 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17        |
| WEIGHT WATCHERS INTL INC     | Common equity shares        | 948626106 | 19139  | 362483  | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| OI SA                        | American Depository Receipt | 670851203 | 13952  | 3470928 | SH | DEFINED | 1, 2, 4, 5, 6, 10            |
| VCA ANTECH INC               | Common equity shares        | 918194101 | 48566  | 2461465 | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| ALERE INC                    | Common Stock                | 01449J105 | 22443  | 1151282 | SH | DEFINED | 1, 2, 5, 6, 8                |
| STAGE STORES INC             | Common equity shares        | 85254C305 | 24136  | 1146281 | SH | DEFINED | 1, 2, 5, 6, 8                |
| MCG CAPITAL CORP             | Common equity shares        | 58047P107 | 7231   | 1568355 | SH | DEFINED | 1, 2, 6, 8                   |
| ALUMINUM CORP CHINA LTD      | American Depository Receipt | 022276109 | 447    | 44088   | SH | DEFINED | 4, 6                         |
| CENTENE CORP                 | Common equity shares        | 15135B101 | 43235  | 1155653 | SH | DEFINED | 1, 2, 5, 6, 8                |
| FIVE STAR QUALITY CARE INC   | Common Stock                | 33832D106 | 3155   | 617438  | SH | DEFINED | 1, 2                         |
| WESTFIELD FINANCIAL INC      | Common equity shares        | 96008P104 | 3827   | 511009  | SH | DEFINED | 1, 2                         |
| BANCO DE CHILE               | American Depository Receipt | 059520106 | 2137   | 25623   | SH | DEFINED | 1, 2, 5                      |
| ENDEAVOUR INTERNATIONAL CORP | Common Stock                | 29259G200 | 6348   | 656826  | SH | DEFINED | 1, 2, 6, 8                   |
| HOUSTON AMERN ENERGY CORP    | Common equity shares        | 44183U100 | 22     | 24765   | SH | DEFINED | 1, 2                         |
| SYNAPTICS INC                | Common equity shares        | 87157D109 | 17834  | 742453  | SH | DEFINED | 1, 2, 5, 6, 8                |
| LORILLARD INC                | Common equity shares        | 544147101 | 572152 | 4913290 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| COGENT COMMUNICATIONS GRP    | Common equity shares        | 19239V302 | 19072  | 829593  | SH | DEFINED | 1, 2, 5, 6, 8                |
| SUNOCO LOGISTICS             | Composition                 |           |        |         |    |         |                              |

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|  |   |           |        |             |                            |
|--|---|-----------|--------|-------------|----------------------------|
| PARTNERS LP                                | of more than<br>1 security  | 86764L108 | 3360   | 72033 SH    | DEFINED 1                  |
| ISHARES S&P 500<br>FUND                    | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464287200 | 3046   | 21100 SH    | DEFINED 6                  |
| ISHARES RUSSELL<br>1000 INDEX FUND         | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464287622 | 5326   | 67030 SH    | DEFINED 1                  |
| ISHARES S&P SMALL<br>CAP 600 INDEX<br>FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464287804 | 136522 | 1771393 SH  | DEFINED 1,2                |
| MVC CAPITAL INC.                           | Common<br>equity<br>shares  | 553829102 | 4756   | 371442 SH   | DEFINED 1,2,8              |
| MANTECH INTL<br>CORP                       | Common<br>equity<br>shares  | 564563104 | 19512  | 812941 SH   | DEFINED 1,2,5,6,8,12,18    |
| AMBASSADORS<br>GROUP INC                   | Common<br>equity<br>shares  | 023177108 | 80     | 14769 SH    | DEFINED 1                  |
| GAMESTOP CORP                              | Common<br>equity<br>shares  | 36467W109 | 126145 | 6006933 SH  | DEFINED 1,2,5,6,8,10,12,18 |
| COMSTOCK MINING<br>INC                     | Common<br>equity<br>shares  | 205750102 | 41     | 12400 SH    | DEFINED 1                  |
| ASBURY<br>AUTOMOTIVE<br>GROUP INC          | Common<br>equity<br>shares  | 043436104 | 22737  | 813378 SH   | DEFINED 1,2,5,6,8          |
| DOVER DOWNS<br>GAMING & ENTMT              | Common<br>equity<br>shares  | 260095104 | 34     | 13664 SH    | DEFINED 1                  |
| CALAVO GROWERS<br>INC                      | Common<br>equity<br>shares  | 128246105 | 5517   | 220430 SH   | DEFINED 1,2,6,8            |
| UNITED<br>COMMUNITY<br>BANKS INC           | Common<br>equity<br>shares  | 90984P303 | 6178   | 736396 SH   | DEFINED 1,2,6,8            |
| VALE SA                                    | American<br>Depository<br>Receipt   | 91912E105 | 230915 | 12900266 SH | DEFINED 1,2,4,5,6,8,10,18  |
| VANGUARD ETF<br>TOTAL STOCK<br>MARKET      | Investments<br>that contain<br>a pool of  |           |        |             |                            |

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|   |   |           |        |         |    |         |                    |
|---|---|-----------|--------|---------|----|---------|--------------------|
|   | securities representing a specific index and are built like |           |        |         |    |         |                    |
| JETBLUE AIRWAYS CORP                                    | Common equity shares  | 922908769 | 1316   | 17860   | SH | DEFINED | 1                  |
| LIN TV CORP   | Common equity shares  | 477143101 | 39021  | 8146813 | SH | DEFINED | 1,2,5,6,12,17,18   |
| REGAL ENTERTAINMENT GROUP                               | Common equity shares  | 532774106 | 2673   | 607860  | SH | DEFINED | 1,2                |
| CIA SANEAMENTO BASICO ESTADO                            | American Depository Receipt                                 | 20441A102 | 74995  | 923478  | SH | DEFINED | 1,2,4,5,6,10,18    |
| AEROPOSTALE INC   | Common equity shares  | 007865108 | 46943  | 3469971 | SH | DEFINED | 1,2,5,6,8,12,17    |
| VERINT SYSTEMS INC                                      | Common Stock  | 92343X100 | 10500  | 382706  | SH | DEFINED | 1,2,6,8            |
| COMPUTER PROGRAMS & SYSTEMS MARKWEST ENERGY PARTNERS LP | Common equity shares  | 205306103 | 11975  | 215555  | SH | DEFINED | 1,2,6,8            |
| AU OPTRONICS CORP                                       | Limited Partnership American Depository Receipt             | 570759100 | 6551   | 120383  | SH | DEFINED | 1                  |
| NETFLIX INC   | Common equity shares  | 002255107 | 2728   | 784573  | SH | DEFINED | 1,2,4,5,6,8        |
| ENPRO INDUSTRIES INC                                    | Common equity shares  | 64110L106 | 124842 | 2293296 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| OVERSTOCK.COM INC                                       | Common equity shares  | 29355X107 | 14284  | 396730  | SH | DEFINED | 1,2,5,6,8          |
| PACER INTERNATIONAL INC                                 | Common equity shares  | 690370101 | 2425   | 234390  | SH | DEFINED | 1,2,6              |
| WESTWOOD HOLDINGS GROUP INC                             | Common equity shares  | 69373H106 | 2668   | 670312  | SH | DEFINED | 1,2,6,8            |
| BIG 5 SPORTING GOODS CORP                               | Common equity shares  | 961765104 | 4180   | 107153  | SH | DEFINED | 1,2                |
| NASDAQ OMX GROUP INC                                    | Common equity shares  | 08915P101 | 3677   | 369676  | SH | DEFINED | 1,2,8              |
| SANOFI  | American Depository Receipt                                 | 631103108 | 121118 | 5198995 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| RUSH ENTERPRISES INC                                    | Common equity shares  | 80105N105 | 911    | 21145   | SH | DEFINED | 1,2                |
| KIRKLAND`S INC  | Common Stock  | 781846209 | 11125  | 577456  | SH | DEFINED | 1,2,6,8            |
| RANDGOLD  | American  | 497498105 | 2923   | 294269  | SH | DEFINED | 1,2,6,8            |

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|                              |                              |           |        |         |    |         |                               |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| RESOURCES LTD                | Depository Receipt           | 752344309 | 1194   | 9710    | SH | DEFINED | 1                             |
| RED ROBIN GOURMET BURGERS    | Common equity shares         | 75689M101 | 8582   | 263516  | SH | DEFINED | 1, 2, 6, 8                    |
| BIODELIVERY SCIENCES INTL    | Common equity shares         | 09060J106 | 2246   | 355509  | SH | DEFINED | 1, 2                          |
| LEAPFROG ENTERPRISES INC     | Common equity shares         | 52186N106 | 8427   | 934289  | SH | DEFINED | 1, 2, 6                       |
| FIRST PACTRUST BANCORP       | Common equity shares         | 33589V101 | 1662   | 132693  | SH | DEFINED | 1, 2                          |
| TRAVELZOO INC                | Common equity shares         | 89421Q106 | 2458   | 104363  | SH | DEFINED | 1, 2, 6, 8                    |
| SAIA INC                     | Common equity shares         | 78709Y105 | 5610   | 278652  | SH | DEFINED | 1, 2, 5                       |
| CIMAREX ENERGY CO            | Common equity shares         | 171798101 | 165082 | 2819412 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| NEWCASTLE INVESTMENT CORP    | Real Estate Investment Trust | 65105M108 | 1023   | 135768  | SH | DEFINED | 1, 8                          |
| MONTEPELIER RE HOLDINGS      | Common equity shares         | G62185106 | 26725  | 1207657 | SH | DEFINED | 1, 2, 5, 6, 8                 |
| ENBRIDGE ENERGY MGMT LLC     | Common equity shares         | 29250X103 | 2558   | 80787   | SH | DEFINED | 1, 5, 6, 8                    |
| NATURAL RESOURCE PARTNERS LP | Limited Partnership          | 63900P103 | 1407   | 67876   | SH | DEFINED | 1                             |
| DICKS SPORTING GOODS INC     | Common equity shares         | 253393102 | 160225 | 3090151 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TAYLOR CAPITAL GROUP INC     | Common equity shares         | 876851106 | 4276   | 249695  | SH | DEFINED | 1, 2                          |
| NATURAL GAS SERVICES GROUP   | Common equity shares         | 63886Q109 | 3808   | 254892  | SH | DEFINED | 1, 2                          |
| WYNN RESORTS LTD             | Common equity shares         | 983134107 | 343108 | 2972126 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PLATINUM UNDERWRITERS HLDG   | Common equity shares         | G7127P100 | 28811  | 704976  | SH | DEFINED | 1, 2, 5, 6, 8, 17             |
| MARTIN MIDSTREAM PARTNERS LP | Limited Partnership          | 573331105 | 546    | 15883   | SH | DEFINED | 1                             |
| OVERHILL FARMS INC           | Common equity shares         | 690212105 | 47     | 10520   | SH | DEFINED | 1                             |
| CEVA INC                     | Common Stock                 | 157210105 | 6327   | 439733  | SH | DEFINED | 1, 2, 6, 8                    |
| PORTFOLIO RECOVERY ASSOC INC | Common equity shares         | 73640Q105 | 35671  | 341601  | SH | DEFINED | 1, 2, 6, 8, 17                |
| CHINA TELECOM                | American                     |           |        |         |    |         |                               |

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|                              |                             |           |        |          |    |                            |
|------------------------------|-----------------------------|-----------|--------|----------|----|----------------------------|
| CORP LTD                     | Depository Receipt          | 169426103 | 675    | 11652    | SH | DEFINED 1,4,6              |
| SENOXYX INC                  | Common equity shares        | 81724Q107 | 46     | 24871    | SH | DEFINED 1                  |
| NII HOLDINGS INC             | Common equity shares        | 62913F201 | 20165  | 2569460  | SH | DEFINED 1,2,5,6,8,12       |
| COSI INC                     | Common equity shares        | 22122P101 | 29     | 37451    | SH | DEFINED 1                  |
| SAFETY INSURANCE GROUP INC   | Common equity shares        | 78648T100 | 11126  | 242437   | SH | DEFINED 1,2,6,8,17         |
| SEAGATE TECHNOLOGY PLC       | Common equity shares        | G7945M107 | 418747 | 13507825 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CROSSTEX ENERGY LP           | Limited Partnership         | 22765U102 | 755    | 49004    | SH | DEFINED 1                  |
| GOLAR LNG LTD                | Common Stock                | G9456A100 | 16420  | 425485   | SH | DEFINED 1,2,6              |
| ACACIA RESEARCH CORP         | Tracking Stock              | 003881307 | 26520  | 967607   | SH | DEFINED 1,2,5,6,8,17       |
| PLAINS EXPLORATION & PROD CO | Common equity shares        | 726505100 | 176801 | 4718491  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| PROVIDENT FINANCIAL SVCS INC | Common equity shares        | 74386T105 | 21162  | 1340390  | SH | DEFINED 1,2,5,6,8          |
| HALOZYME THERAPEUTICS INC    | Common equity shares        | 40637H109 | 25071  | 3316189  | SH | DEFINED 1,2,5,6,8          |
| WARNACO GROUP INC            | Common equity shares        | 934390402 | 76489  | 1473853  | SH | DEFINED 1,2,5,6,8,12       |
| INFINITY PROPERTY & CAS CORP | Common equity shares        | 45665Q103 | 14159  | 234542   | SH | DEFINED 1,2,5,6,8          |
| PROCERA NETWORKS INC         | Common Stock                | 74269U203 | 7136   | 303779   | SH | DEFINED 1,2,6              |
| ENDURANCE SPECIALTY HOLDINGS | Common equity shares        | G30397106 | 24822  | 644774   | SH | DEFINED 1,2,5,6,8,12,17    |
| HUDSON GLOBAL INC            | Common Stock                | 443787106 | 2339   | 524490   | SH | DEFINED 1,2                |
| INTERCONTINENTAL HOTELS GRP  | American Depository Receipt | 45857P400 | 878    | 33423    | SH | DEFINED 1                  |
| TRUE RELIGION APPAREL INC    | Common Stock                | 89784N104 | 10630  | 498243   | SH | DEFINED 1,2,5,6,8          |
| FORMFACTOR INC               | Common equity shares        | 346375108 | 4928   | 881460   | SH | DEFINED 1,2,6,8            |
| MINDSPEED TECHNOLOGIES INC   | Common Stock                | 602682205 | 1970   | 568873   | SH | DEFINED 1,2                |
| CAVCO INDUSTRIES INC         | Common equity shares        | 149568107 | 5353   | 116644   | SH | DEFINED 1,2,5,6            |
| AXIS CAPITAL HOLDINGS LTD    | Common equity shares        | G0692U109 | 84799  | 2428443  | SH | DEFINED 1,2,5,6,8,10,12,18 |

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|                                    |                                    |           |        |          |    |                         |
|------------------------------------|------------------------------------|-----------|--------|----------|----|-------------------------|
| MOLINA<br>HEALTHCARE INC           | Common<br>equity<br>shares         | 60855R100 | 14195  | 564392   | SH | DEFINED 1,2,6,8         |
| DTS INC                            | Common<br>equity<br>shares         | 23335C101 | 8237   | 353804   | SH | DEFINED 1,2,6,8         |
| IPASS INC                          | Common<br>equity<br>shares         | 46261V108 | 1411   | 641726   | SH | DEFINED 1,2             |
| NETGEAR INC                        | Common<br>equity<br>shares         | 64111Q104 | 27374  | 717660   | SH | DEFINED 1,2,6,8         |
| CAPITALSOURCE<br>INC               | Real Estate<br>Investment<br>Trust | 14055X102 | 98448  | 12987243 | SH | DEFINED 1,2,5,6,8,12    |
| GLADSTONE<br>COMMERCIAL<br>CORP    | REIT                               | 376536108 | 2907   | 159194   | SH | DEFINED 1,2,5           |
| TEXAS CAPITAL<br>BANCSHARES INC    | Common<br>equity<br>shares         | 88224Q107 | 68641  | 1380829  | SH | DEFINED 1,2,6,8         |
| PROVIDENCE<br>SERVICE CORP         | Common<br>equity<br>shares         | 743815102 | 3306   | 254558   | SH | DEFINED 1,2             |
| ASHFORD<br>HOSPITALITY<br>TRUST    | Real Estate<br>Investment<br>Trust | 044103109 | 14330  | 1705866  | SH | DEFINED 1,2,3,5,6,8     |
| CYTORI<br>THERAPEUTICS<br>INC      | Common<br>equity<br>shares         | 23283K105 | 3363   | 763147   | SH | DEFINED 1,2             |
| ENTERTAINMENT<br>GAMING ASIA       | Common<br>equity<br>shares         | 29383V206 | 37     | 18025    | SH | DEFINED 1               |
| NATIONAL<br>FINANCIAL<br>PRTNRS CP | Common<br>equity<br>shares         | 63607P208 | 14668  | 868015   | SH | DEFINED 1,2,6,8         |
| CHELSEA<br>THERAPEUTICS<br>INTL    | Common<br>equity<br>shares         | 163428105 | 55     | 45146    | SH | DEFINED 1,2             |
| JOURNAL<br>COMMUNICATIONS<br>INC   | Common<br>equity<br>shares         | 481130102 | 6862   | 1319304  | SH | DEFINED 1,2,17          |
| WOORI FINANCE<br>HOLDINGS CO       | American<br>Depository<br>Receipt  | 981063100 | 631    | 21351    | SH | DEFINED 1,4,5,6         |
| LKQ CORP                           | Common<br>equity<br>shares         | 501889208 | 150789 | 8150668  | SH | DEFINED 1,2,5,6,8,12,18 |
| ADA-ES INC                         | Common<br>equity<br>shares         | 005208103 | 2753   | 116550   | SH | DEFINED 1,2             |
| FIRST POTOMAC<br>REALTY TRUST      | Real Estate<br>Investment<br>Trust | 33610F109 | 19381  | 1504854  | SH | DEFINED 1,2,3,6,8       |
| FIRST MARBLEHEAD<br>CORP           | Common<br>equity<br>shares         | 320771108 | 1145   | 1088211  | SH | DEFINED 1,2,6           |
| QUALITY<br>DISTRIBUTION INC        | Common<br>equity<br>shares         | 74756M102 | 3184   | 343975   | SH | DEFINED 1,2,6           |
| CINEDIGM DIGITAL<br>CINEMA CORP    | Common<br>equity                   |           |        |          |    |                         |

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|                              |                             |           |        |          |    |                            |
|------------------------------|-----------------------------|-----------|--------|----------|----|----------------------------|
| MARLIN BUSINESS SERVICES INC | shares<br>Common equity     | 172407108 | 23     | 17000    | SH | DEFINED 1                  |
| TESSERA TECHNOLOGIES INC     | shares<br>Common equity     | 571157106 | 2785   | 131358   | SH | DEFINED 1,2                |
| CALLIDUS SOFTWARE INC        | shares<br>Common equity     | 88164L100 | 15513  | 1134166  | SH | DEFINED 1,2,5,6,8          |
| WHITING PETROLEUM CORP       | shares<br>Common equity     | 13123E500 | 2530   | 513133   | SH | DEFINED 1,2                |
| BUFFALO WILD WINGS INC       | shares<br>Common equity     | 966387102 | 105172 | 2219835  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TICC CAPITAL CORP            | shares<br>Common equity     | 119848109 | 30065  | 350629   | SH | DEFINED 1,2,5,6,8          |
| NEXSTAR BROADCASTING GROUP   | shares<br>Common equity     | 87244T109 | 6432   | 618635   | SH | DEFINED 1,2,8,17           |
| CONN`S INC                   | shares<br>Common equity     | 65336K103 | 1603   | 150842   | SH | DEFINED 1,2                |
| SYNNEX CORP                  | shares<br>Common equity     | 208242107 | 5537   | 251071   | SH | DEFINED 1,2,6,8            |
| CORINTHIAN COLLEGES INC      | shares<br>Common equity     | 87162W100 | 18548  | 569348   | SH | DEFINED 1,2,6,8            |
| CORPBANCA                    | American Depository Receipt | 218868107 | 4240   | 1782359  | SH | DEFINED 1,2,5,6,8          |
| NRG ENERGY INC               | shares<br>Common equity     | 21987A209 | 4644   | 256934   | SH | DEFINED 1,2,4,5,6,10       |
| AMERICAN EQTY INVT LIFE HLDG | shares<br>Common equity     | 629377508 | 248951 | 11638254 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ASPEN INSURANCE HOLDINGS LTD | shares<br>Common equity     | 025676206 | 13587  | 1168321  | SH | DEFINED 1,2,6,8            |
| KRONOS WORLDWIDE INC         | shares<br>Common equity     | G05384105 | 59449  | 1949810  | SH | DEFINED 1,2,5,6,8,12,18    |
| NELNET INC                   | shares<br>Common equity     | 50105F105 | 3378   | 226252   | SH | DEFINED 1,2,6,8            |
| COMPASS MINERALS INTL INC    | shares<br>Common equity     | 64031N108 | 11863  | 499809   | SH | DEFINED 1,2,6,8            |
| GLOBAL INDEMNITY PLC         | shares<br>Common equity     | 20451N101 | 106374 | 1426084  | SH | DEFINED 1,2,5,6,8,12       |
| CHINA LIFE INSURANCE (CHN)   | American Depository Receipt | G39319101 | 4495   | 205483   | SH | DEFINED 1,2,8              |
| UNIVERSAL TECHNICAL INST     | shares<br>Common equity     | 16939P106 | 1734   | 39970    | SH | DEFINED 1,4,5,6            |
| TEMPUR PEDIC INTL            | shares<br>Common            | 913915104 | 5865   | 428110   | SH | DEFINED 1,2,6,8            |



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|                              |                              |           |        |         |    |         |                               |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| INC                          | equity shares                | 88023U101 | 108292 | 3622924 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18     |
| U S GEOTHERMAL INC           | Common equity shares         | 90338S102 | 13     | 39100   | SH | DEFINED | 1                             |
| CROSSTEX ENERGY INC          | Common equity shares         | 22765Y104 | 11197  | 798036  | SH | DEFINED | 1, 2, 6, 8                    |
| GEOEYE INC                   | Common Stock                 | 37250W108 | 9209   | 348291  | SH | DEFINED | 1, 2, 6, 8                    |
| BANCORP INC                  | Common equity shares         | 05969A105 | 5055   | 492428  | SH | DEFINED | 1, 2, 8                       |
| GTX INC                      | Common equity shares         | 40052B108 | 2016   | 440361  | SH | DEFINED | 1, 2                          |
| TRW AUTOMOTIVE HOLDINGS CORP | Common equity shares         | 87264S106 | 77483  | 1772671 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ASSET ACCEPTANCE CAPITL CP   | Common equity shares         | 04543P100 | 1348   | 180798  | SH | DEFINED | 1, 2                          |
| ASSURANT INC                 | Common equity shares         | 04621X108 | 143442 | 3845636 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| HILLTOP HOLDINGS INC         | Common equity shares         | 432748101 | 8752   | 688663  | SH | DEFINED | 1, 2, 5, 6, 8                 |
| DYNAVAX TECHNOLOGIES CORP    | Common Stock                 | 268158102 | 21337  | 4483093 | SH | DEFINED | 1, 2, 6, 8                    |
| CLIFTON SAVINGS BANCORP INC  | Common equity shares         | 18712Q103 | 1638   | 148657  | SH | DEFINED | 1, 2                          |
| TNS INC                      | Common equity shares         | 872960109 | 6869   | 459559  | SH | DEFINED | 1, 2, 6, 8                    |
| CAPLEASE INC                 | Real Estate Investment Trust | 140288101 | 7253   | 1402692 | SH | DEFINED | 1, 2, 3, 5, 8, 17             |
| SIGNATURE BANK/ NY           | Common equity shares         | 82669G104 | 157483 | 2347729 | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| ULTRA CLEAN HOLDINGS INC     | Common equity shares         | 90385V107 | 2822   | 494873  | SH | DEFINED | 1, 2                          |
| HORNBECK OFFSHORE SVCS INC   | Common equity shares         | 440543106 | 31921  | 870956  | SH | DEFINED | 1, 2, 6, 8                    |
| CUTERA INC                   | Common equity shares         | 232109108 | 91     | 12244   | SH | DEFINED | 1                             |
| KAISER FEDERAL FINANCIAL GRP | Common Stock                 | 483056107 | 2120   | 140444  | SH | DEFINED | 1, 2, 6, 17                   |
| MARCHEX INC                  | Common Stock                 | 56624R108 | 1523   | 399205  | SH | DEFINED | 1, 2                          |
| SANTARUS INC                 | Common Stock                 | 802817304 | 9447   | 1063559 | SH | DEFINED | 1, 2, 6                       |
| APOLLO INVESTMENT CORP       | Common equity shares         | 03761U106 | 52920  | 6724441 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18         |
| ARBOR REALTY                 | Real Estate                  |           |        |         |    |         |                               |

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|                          |                      |           |       |         |    |         |               |
|--------------------------|----------------------|-----------|-------|---------|----|---------|---------------|
| TRUST INC                | Investment Trust     | 038923108 | 95    | 15800   | SH | DEFINED | 1             |
| CORCEPT THERAPEUTICS INC | Common equity shares | 218352102 | 1900  | 682027  | SH | DEFINED | 1, 2, 6       |
| EXIDE TECHNOLOGIES       | Common Stock         | 302051206 | 5284  | 1704207 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASSURED GUARANTY LTD     | Common equity shares | G0585R106 | 31509 | 2313599 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CYTOKINETICS INC         | Common Stock         | 23282W100 | 30    | 35722   | SH | DEFINED | 1             |
| INTERSECTIONS INC        | Common equity shares | 460981301 | 2468  | 234355  | SH | DEFINED | 1, 2          |

| ISSUER                       | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS                  |
|------------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|---------------------------|
| URANERZ ENERGY CORP          | Common equity shares | 91688T104 | 1379   | 847678      | SH                | DEFINED     | 1, 2, 6                   |
| GREENHILL & CO INC           | Common equity shares | 395259104 | 52349  | 1011584     | SH                | DEFINED     | 1, 2, 5, 6, 8, 12         |
| NUVASIVE INC                 | Common equity shares | 670704105 | 22497  | 982015      | SH                | DEFINED     | 1, 2, 6, 8                |
| BLUE NILE INC                | Common equity shares | 09578R103 | 17155  | 462454      | SH                | DEFINED     | 1, 2, 6, 8                |
| HALCON RESOURCES CORP        | Common Stock         | 40537Q209 | 26672  | 3638933     | SH                | DEFINED     | 1, 2, 6, 8                |
| GENWORTH FINANCIAL INC       | Common equity shares | 37247D106 | 109314 | 20901334    | SH                | DEFINED     | 1, 2, 5, 6, 8, 10, 12, 18 |
| ACADIA PHARMACEUTICALS INC   | Common equity shares | 004225108 | 64     | 25160       | SH                | DEFINED     | 1                         |
| ANGIODYNAMICS INC            | Common equity shares | 03475V101 | 5596   | 458545      | SH                | DEFINED     | 1, 2, 8                   |
| CORNERSTONE THERAPEUTICS INC | Common equity shares | 21924P103 | 620    | 120787      | SH                | DEFINED     | 1, 2                      |
| REPUBLIC AIRWAYS HLDGS INC   | Common equity shares | 760276105 | 4369   | 943363      | SH                | DEFINED     | 1, 2, 5, 6                |
| STANDARD PARKING CORP        | Common equity shares | 853790103 | 5777   | 257585      | SH                | DEFINED     | 1, 2, 6, 8                |
| ALNYLAM PHARMACEUTICALS INC  | Common Stock         | 02043Q107 | 25586  | 1361740     | SH                | DEFINED     | 1, 2, 5, 6, 8             |
| TPC GROUP INC                | Common Stock         | 89236Y104 | 9471   | 232240      | SH                | DEFINED     | 1, 2, 6, 8                |

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|   |                              |           |        |          |    |         |                       |
|---|------------------------------|-----------|--------|----------|----|---------|-----------------------|
| CBRE GROUP INC                          | Common equity shares         | 12504L109 | 223643 | 12148046 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| MOMENTA PHARMACEUTICALS INC             | Common Stock                 | 60877T100 | 23094  | 1585346  | SH | DEFINED | 1,2,5,6,8             |
| MONEYGRAM INTERNATIONAL INC             | Common equity shares         | 60935Y208 | 4573   | 306456   | SH | DEFINED | 1,2,6,8               |
| SALESFORCE.COM INC                      | Common equity shares         | 79466L302 | 761441 | 4986844  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| GOL LINHAS AEREAS                       | American Depository Receipt  | 38045R107 | 88     | 15372    | SH | DEFINED | 1                     |
| INTELLIGENT NEW YORK MORTGAGE TRUST INC | Real Estate Investment Trust | 649604501 | 2737   | 388352   | SH | DEFINED | 1,2                   |
| STRATEGIC HOTELS & RESORTS              | Real Estate Investment Trust | 86272T106 | 24488  | 4074169  | SH | DEFINED | 1,2,3,6,8             |
| CABELAS INC                             | Common equity shares         | 126804301 | 57995  | 1060615  | SH | DEFINED | 1,2,5,6,8             |
| METALICO INC                            | Common equity shares         | 591176102 | 1847   | 721057   | SH | DEFINED | 1,2                   |
| MULTI-FINELINE ELECTRON INC             | Common equity shares         | 62541B101 | 3907   | 173259   | SH | DEFINED | 1,2,6,8               |
| DESARROLLADORA HOMEX SA                 | American Depository Receipt  | 25030W100 | 602    | 44100    | SH | DEFINED | 1                     |
| LIFE TIME FITNESS INC                   | Common equity shares         | 53217R207 | 66911  | 1462881  | SH | DEFINED | 1,2,5,6,8,12          |
| WELLCARE HEALTH PLANS INC               | Common equity shares         | 94946T106 | 85538  | 1512597  | SH | DEFINED | 1,2,5,6,8,12          |
| HILL INTERNATIONAL INC                  | Common equity shares         | 431466101 | 1785   | 409860   | SH | DEFINED | 1,2,6                 |
| HOLLY ENERGY PARTNERS LP                | Limited Partnership          | 435763107 | 1064   | 16008    | SH | DEFINED | 1                     |
| JAMES RIVER COAL CO                     | Common Stock                 | 470355207 | 145    | 50152    | SH | DEFINED | 1,8                   |
| VIRGIN MEDIA INC                        | Common equity shares         | 92769L101 | 136581 | 4639011  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| DOMINO'S PIZZA INC                      | Common equity shares         | 25754A201 | 45684  | 1211724  | SH | DEFINED | 1,2,5,6,8,17          |
| ACCESS NATIONAL CORP                    | Common equity shares         | 004337101 | 1112   | 81287    | SH | DEFINED | 1,2                   |
| ATLAS AIR WORLDWIDE HLDG INC            | Common equity shares         | 049164205 | 24889  | 482059   | SH | DEFINED | 1,2,5,6,8             |
| SYNTHESIS ENERGY SYSTEMS INC            | Common equity shares         | 871628103 | 31     | 23100    | SH | DEFINED | 1                     |
| BLACKBAUD INC                           | Common                       |           |        |          |    |         |                       |

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|                              |                              |           |         |          |    |         |                       |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|-----------------------|
|                              | equity shares                | 09227Q100 | 21433   | 896045   | SH | DEFINED | 1,2,6,8               |
| IDENIX PHARMACEUTICALS INC   | Common equity shares         | 45166R204 | 22199   | 4856724  | SH | DEFINED | 1,2,6,8               |
| LG DISPLAY CO LTD            | American Depository Receipt  | 50186V102 | 2377    | 189028   | SH | DEFINED | 1,2,4,5,6,18          |
| AUXILIUM PHARMA INC          | Common Stock                 | 05334D107 | 40502   | 1655975  | SH | DEFINED | 1,2,5,6,8             |
| PROSPECT CAPITAL CORP        | Common equity shares         | 74348T102 | 32648   | 2833747  | SH | DEFINED | 1,2,6,8               |
| GRAMERCY CAPITAL CORP        | Real Estate Investment Trust | 384871109 | 2270    | 754156   | SH | DEFINED | 1,2                   |
| MANNKIND CORP                | Common equity shares         | 56400P201 | 5080    | 1763837  | SH | DEFINED | 1,2,6,8               |
| VOLTERRA SEMICONDUCTOR CORP  | Common equity shares         | 928708106 | 11287   | 516111   | SH | DEFINED | 1,2,6,8,17            |
| ENERSYS INC                  | Common equity shares         | 29275Y102 | 35828   | 1015202  | SH | DEFINED | 1,2,5,6,8,17          |
| COMMERCIAL VEHICLE GROUP INC | Common equity shares         | 202608105 | 3810    | 517945   | SH | DEFINED | 1,2,6,8               |
| BIOMED REALTY TRUST INC      | Real Estate Investment Trust | 09063H107 | 115886  | 6190610  | SH | DEFINED | 1,2,3,5,6,8,12        |
| EMERALD OIL INC              | Common Stock                 | 29101U100 | 522     | 629803   | SH | DEFINED | 1,2                   |
| KITE REALTY GROUP TRUST      | Real Estate Investment Trust | 49803T102 | 9367    | 1836222  | SH | DEFINED | 1,2,3,5,6,8           |
| WESTLAKE CHEMICAL CORP       | Common equity shares         | 960413102 | 17576   | 240529   | SH | DEFINED | 1,2,6,8               |
| AMERICAN CAMPUS COMMUNITIES  | Real Estate Investment Trust | 024835100 | 162487  | 3702960  | SH | DEFINED | 1,2,3,5,6,8,12,18     |
| EXTRA SPACE STORAGE INC      | Real Estate Investment Trust | 30225T102 | 93367   | 2807975  | SH | DEFINED | 1,2,3,6,8             |
| LEAP WIRELESS INTL INC       | Common equity shares         | 521863308 | 7242    | 1061643  | SH | DEFINED | 1,2,5,6,8             |
| GOOGLE INC                   | Common equity shares         | 38259P508 | 8297399 | 10997226 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| COHEN & STEERS INC           | Common equity shares         | 19247A100 | 9598    | 324014   | SH | DEFINED | 1,2,6,8               |
| ZIOPHARM ONCOLOGY INC        | Common equity shares         | 98973P101 | 9161    | 1681331  | SH | DEFINED | 1,2,6,8               |
| HAYNES INTERNATIONAL INC     | Common equity shares         | 420877201 | 20523   | 393579   | SH | DEFINED | 1,2,6,8               |
| BEACON ROOFING SUPPLY INC    | Common equity                |           |         |          |    |         |                       |

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|                                    |   |           |        |         |    |         |                      |
|------------------------------------|---|-----------|--------|---------|----|---------|----------------------|
| TATA MOTORS LTD                    | shares                                      | 073685109 | 23721  | 832318  | SH | DEFINED | 1,2,5,6,8            |
| CPFL ENERGIA SA                    | American<br>Depository<br>Receipt           | 876568502 | 22576  | 879095  | SH | DEFINED | 1,2,4,5,6,8          |
| 51JOB INC -ADR                     | American<br>Depository<br>Receipt           | 126153105 | 9802   | 447448  | SH | DEFINED | 1,2,4,5,6,10         |
| SI FINANCIAL<br>GROUP INC          | Common<br>equity<br>shares                  | 316827104 | 746    | 16663   | SH | DEFINED | 1,2                  |
| ARES CAPITAL CORP                  | Common<br>equity<br>shares                  | 78425V104 | 1476   | 125865  | SH | DEFINED | 1,2                  |
| TEXAS ROADHOUSE<br>INC             | Common<br>equity<br>shares                  | 04010L103 | 45917  | 2679056 | SH | DEFINED | 1,2,6,8              |
| THERAVANCE INC                     | Common<br>equity<br>shares                  | 882681109 | 20439  | 1195224 | SH | DEFINED | 1,2,6,8              |
| NEW YORK & CO<br>INC               | Common<br>equity<br>shares                  | 88338T104 | 52371  | 2021233 | SH | DEFINED | 1,2,5,6,8            |
| THOMAS<br>PROPERTIES<br>GROUP      | Common<br>equity<br>shares                  | 649295102 | 1746   | 464960  | SH | DEFINED | 1,2,6                |
| HURON<br>CONSULTING<br>GROUP INC   | Common<br>equity<br>shares                  | 884453101 | 2369   | 406913  | SH | DEFINED | 1,2                  |
| LOCAL CORP                         | Common<br>equity<br>shares                  | 447462102 | 14069  | 404150  | SH | DEFINED | 1,2,5,6,8            |
| SUNSTONE HOTEL<br>INVESTORS INC    | Real Estate<br>Investment<br>Trust          | 53954W104 | 64     | 31673   | SH | DEFINED | 1,2                  |
| TOWER GROUP INC                    | Common<br>equity<br>shares                  | 867892101 | 49479  | 4498089 | SH | DEFINED | 1,2,3,5,6,8,17       |
| CUBESMART                          | Real Estate<br>Investment<br>Trust          | 891777104 | 15972  | 823637  | SH | DEFINED | 1,2,6,8              |
| NORTHSTAR<br>REALTY FINANCE<br>CP  | Real Estate<br>Investment<br>Trust          | 229663109 | 44862  | 3485476 | SH | DEFINED | 1,2,3,6,8            |
| BUILD-A-BEAR<br>WORKSHOP INC       | Common<br>equity<br>shares                  | 66704R100 | 14693  | 2310045 | SH | DEFINED | 1,2,5,6,8            |
| CALAMOS ASSET<br>MANAGEMENT<br>INC | Common<br>equity<br>shares                  | 120076104 | 57     | 14500   | SH | DEFINED | 1                    |
| DREAMWORKS<br>ANIMATION INC        | Common<br>equity<br>shares                  | 12811R104 | 4825   | 414612  | SH | DEFINED | 1,2,6,8              |
| DIGITAL REALTY<br>TRUST INC        | Stock<br>Real Estate<br>Investment<br>Trust | 26153C103 | 33933  | 1764884 | SH | DEFINED | 1,2,5,6,8,12         |
| NORTHWESTERN<br>CORP               | Common<br>equity<br>shares                  | 253868103 | 252558 | 3615598 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| MARKETAXESS<br>HOLDINGS INC        | Common<br>equity<br>shares                  | 668074305 | 32593  | 899650  | SH | DEFINED | 1,2,5,6,8,17         |

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|                              |   |           |        |            |                            |
|------------------------------|---|-----------|--------|------------|----------------------------|
| COPANO ENERGY LLC            | shares<br>Common equity shares  | 57060D108 | 21076  | 667077 SH  | DEFINED 1,2,6,8            |
| NGP CAPITAL RESOURCES CO.    | Common equity shares  | 217202100 | 2785   | 84452 SH   | DEFINED 1                  |
| RAND LOGISTICS INC           | Common equity shares  | 62912R107 | 2877   | 385994 SH  | DEFINED 1,2                |
| ORMAT TECHNOLOGIES INC       | Common equity shares  | 752182105 | 1655   | 219633 SH  | DEFINED 1,2                |
| SPDR GOLD TRUST              | Investments that contain a pool of securities representing a specific index and are built like mutu | 686688102 | 6336   | 337928 SH  | DEFINED 1,2,8              |
| MONOLITHIC POWER SYSTEMS INC | Common Stock  | 78463V107 | 275553 | 1601870 SH | DEFINED 1,2,6,10           |
| REXAHN PHARMACEUTICALS INC   | Common equity shares  | 609839105 | 12593  | 637360 SH  | DEFINED 1,2,6,8            |
| HOME FEDERAL BANCORP INC     | Common equity shares  | 761640101 | 18     | 36000 SH   | DEFINED 1                  |
| SYMMETRY MEDICAL INC         | Common equity shares  | 43710G105 | 2995   | 264459 SH  | DEFINED 1,2,5              |
| BILL BARRETT CORP            | Common equity shares  | 871546206 | 6646   | 671955 SH  | DEFINED 1,2,8              |
| MARKET LEADER INC            | Common equity shares  | 06846N104 | 54442  | 2198100 SH | DEFINED 1,2,5,6,8,12       |
| BLUELINX HOLDINGS INC        | Common equity shares  | 57056R103 | 1652   | 246391 SH  | DEFINED 1,2                |
| KNOLL INC                    | Common equity shares  | 09624H109 | 592    | 253789 SH  | DEFINED 1,2                |
| LAS VEGAS SANDS CORP         | Common equity shares  | 498904200 | 12458  | 893296 SH  | DEFINED 1,2,6,8            |
| MACQUARIE INFRASTRUCT CO LLC | Closed end mutual fund  | 517834107 | 281380 | 6068093 SH | DEFINED 1,2,5,6,8,10,12,18 |
| HERBALIFE LTD                | Common equity shares  | 55608B105 | 1282   | 30912 SH   | DEFINED 1,8                |
| WARREN RESOURCES INC         | Common Stock  | G4412G101 | 115985 | 2446948 SH | DEFINED 1,2,5,6,8,10,12,18 |
| NAVIOS MARITIME HOLDINGS INC | Common equity shares  | 93564A100 | 4497   | 1478443 SH | DEFINED 1,2,6,8            |
| PHH CORP                     | Common equity   | Y62196103 | 56     | 15693 SH   | DEFINED 1                  |

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|                                    |                                    |           |        |          |    |         |                               |
|------------------------------------|------------------------------------|-----------|--------|----------|----|---------|-------------------------------|
| CELANESE CORP                      | shares<br>Common<br>equity         | 693320202 | 25793  | 1267554  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| SEABRIGHT<br>HOLDINGS INC          | shares<br>Common<br>Stock          | 150870103 | 116668 | 3077295  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| EDUCATION<br>REALTY TRUST<br>INC   | Real Estate<br>Investment<br>Trust | 811656107 | 4081   | 370865   | SH | DEFINED | 1, 2, 8                       |
| GFI GROUP INC                      | Common<br>Stock                    | 28140H104 | 34800  | 3192377  | SH | DEFINED | 1, 2, 3, 6, 8                 |
| DFC GLOBAL CORP                    | Common<br>equity<br>shares         | 361652209 | 4460   | 1401711  | SH | DEFINED | 1, 2, 8                       |
| NATIONAL<br>INTERSTATE CORP        | Common<br>Stock                    | 23324T107 | 13640  | 795367   | SH | DEFINED | 1, 2, 6, 8                    |
| W&T OFFSHORE INC                   | Common<br>equity<br>shares         | 63654U100 | 2880   | 111546   | SH | DEFINED | 1, 2                          |
| DRYSHIPS INC                       | Common<br>equity<br>shares         | 92922P106 | 25384  | 1351517  | SH | DEFINED | 1, 2, 6, 8                    |
| AMERICAN<br>REPROGRAPHICS<br>CO    | Common<br>equity<br>shares         | Y2109Q101 | 639    | 273091   | SH | DEFINED | 1, 2, 5                       |
| CORE MARK<br>HOLDING CO INC        | Common<br>equity<br>shares         | 029263100 | 2700   | 633015   | SH | DEFINED | 1, 2, 6, 8                    |
| THRESHOLD<br>PHARMACEUTICALS       | Common<br>equity<br>shares         | 218681104 | 8792   | 182829   | SH | DEFINED | 1, 2, 5, 8                    |
| WINDSTREAM CORP                    | Common<br>Stock                    | 885807206 | 5327   | 735587   | SH | DEFINED | 1, 2, 6                       |
| PRESTIGE BRANDS<br>HOLDINGS        | Common<br>equity<br>shares         | 97381W104 | 246729 | 24404788 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| HUNTSMAN CORP                      | Common<br>equity<br>shares         | 74112D101 | 16240  | 957548   | SH | DEFINED | 1, 2, 6, 8                    |
| UNIVERSAL<br>TRUCKLOAD<br>SERVICES | Common<br>equity<br>shares         | 447011107 | 40636  | 2721953  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17     |
| ENTERPRISE<br>BANCORP INC/MA       | Common<br>equity<br>shares         | 91388P105 | 1996   | 124983   | SH | DEFINED | 1, 2                          |
| ALPHA NATURAL<br>RESOURCES INC     | Common<br>equity<br>shares         | 293668109 | 1486   | 86975    | SH | DEFINED | 1, 2                          |
| REVETT MINERALS<br>INC             | Common<br>equity<br>shares         | 02076X102 | 87566  | 13327957 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| WRIGHT EXPRESS<br>CORP             | Common<br>equity<br>shares         | 76150520  | 1126   | 316308   | SH | DEFINED | 1, 2, 6                       |
| DOLBY<br>LABORATORIES<br>INC       | Common<br>equity<br>shares         | 98233Q105 | 95706  | 1372607  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| SARATOGA<br>RESOURCES INC          | Common<br>Stock                    | 25659T107 | 51321  | 1567239  | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18, 19    |
| KEARNY FINANCIAL<br>CORP           | Common<br>equity<br>shares         | 803521103 | 1236   | 225710   | SH | DEFINED | 1, 2                          |
|                                    |                                    | 487169104 | 2544   | 260987   | SH | DEFINED | 1, 2                          |

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|  |   |           |       |            |                            |
|--|---|-----------|-------|------------|----------------------------|
| TRIANGLE<br>PETROLEUM CORP                   | Common<br>equity<br>shares  | 89600B201 | 4545  | 635017 SH  | DEFINED 1,2,6              |
| BOFI HOLDING INC                             | Common<br>Stock   | 05566U108 | 5277  | 202654 SH  | DEFINED 1,2,6              |
| DIANA SHIPPING INC                           | Common<br>equity<br>shares  | Y2066G104 | 652   | 100911 SH  | DEFINED 1,2,5              |
| FREIGHTCAR<br>AMERICA INC                    | Common<br>equity<br>shares  | 357023100 | 3909  | 219743 SH  | DEFINED 1,2,8              |
| DEXCOM INC                                   | Common<br>Stock   | 252131107 | 18484 | 1229445 SH | DEFINED 1,2,6,8            |
| VERIFONE SYSTEMS<br>INC                      | Common<br>equity<br>shares  | 92342Y109 | 96731 | 3473257 SH | DEFINED 1,2,5,6,8,10,12,18 |
| MORNINGSTAR INC                              | Common<br>equity<br>shares  | 617700109 | 19603 | 312895 SH  | DEFINED 1,2,5,6,8          |
| LAZARD LTD                                   | Common<br>equity<br>shares  | G54050102 | 34189 | 1169620 SH | DEFINED 1,2,5,6            |
| TEEKAY LNG<br>PARTNERS LP                    | Limited<br>Partnership  | Y8564M105 | 1524  | 40510 SH   | DEFINED 1                  |
| ZUMIEZ INC                                   | Common<br>equity<br>shares  | 989817101 | 20102 | 724877 SH  | DEFINED 1,2,6,8            |
| CITI TRENDS INC                              | Common<br>equity<br>shares  | 17306X102 | 3267  | 260155 SH  | DEFINED 1,2,6,8            |
| ROCKVILLE<br>FINANCIAL INC                   | Common<br>equity<br>shares  | 774188106 | 6632  | 541331 SH  | DEFINED 1,2,5,6,8          |
| ISHARES MSCI<br>BRAZIL (FREE)<br>INDEX FUND  | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464286400 | 10266 | 189948 SH  | DEFINED 1,10,12            |
| ISHARES MSCI<br>CANADA INDEX<br>FUND         | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464286509 | 64822 | 2277630 SH | DEFINED 1,2                |
| ISHARES MSCI<br>UNITED KINGDOM<br>INDEX FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464286699 | 9908  | 569097 SH  | DEFINED 1                  |
| ISHARES MSCI<br>TAIWAN INDEX                 | Investments<br>that contain   |           |       |            |                            |



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|                                       |   |           |        |            |                 |
|---------------------------------------|---|-----------|--------|------------|-----------------|
| FUND                                  | a pool of securities representing a specific index and are built like mutu                          | 464286731 | 73721  | 5518026 SH | DEFINED 1,6,10  |
| ISHARES MSCI KOREA INDEX FUND         | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286772 | 2464   | 41664 SH   | DEFINED 6,10,12 |
| ISHARES MSCI SOUTH AFRICA INDEX FUND  | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286780 | 789    | 11810 SH   | DEFINED 10      |
| ISHARES MSCI MEXICO (FREE) INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286822 | 425    | 6500 SH    | DEFINED 10      |
| ISHARES BARCLAYS TIPS BOND FUND       | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287176 | 126833 | 1041665 SH | DEFINED 1,2     |
| ISHARES FTSE CHINA 25 INDEX FUND      | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287184 | 1250   | 36140 SH   | DEFINED 1,10    |
| ISHARES BARCLAYS AGGREGATE BOND FUND  | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287226 | 1315   | 11697 SH   | DEFINED 1       |
| ISHARES MSCI                          | Investments   |           |        |            |                 |

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|  |   |           |        |          |    |                  |
|--|---|-----------|--------|----------|----|------------------|
| EMERGING<br>MARKETS INDEX<br>FUND                                | that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu                | 464287234 | 21346  | 516624   | SH | DEFINED 1        |
| ISHARES IBOXX \$<br>INVESTOP<br>INVESTMENT<br>GRADE BOND<br>FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464287242 | 210131 | 1725638  | SH | DEFINED 1,2      |
| ISHARES MSCI EAFE<br>INDEX FUND                                  | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464287465 | 565103 | 10662310 | SH | DEFINED 1,2,6,12 |
| ISHARES RUSSELL<br>2000 INDEX FUND                               | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464287655 | 2651   | 31768    | SH | DEFINED 1,17     |
| ISHARES RUSSELL<br>3000 INDEX FUND                               | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built<br>like mutu | 464287689 | 421    | 4964     | SH | DEFINED 1        |
| SPDR S&P MIDCAP<br>400 ETF TRUST                                 | USA:<br>Common<br>Stock   | 78467Y107 | 92971  | 516735   | SH | DEFINED 1,2      |
| MORGAN STANLEY<br>INDIA<br>INVESTMENT<br>FUND INC.               | Closed end<br>mutual fund   | 61745C105 | 384    | 21956    | SH | DEFINED 1        |
| ENERGY SELECT<br>SECTOR SPDR<br>FUND                             | USA:<br>Common<br>Stock   | 81369Y506 | 5913   | 80476    | SH | DEFINED 1,2      |
| UTILITIES SELECT<br>SECTOR SPDR<br>FUND                          | USA:<br>Common<br>Stock   | 81369Y886 | 1814   | 49829    | SH | DEFINED 6,17     |
| SPDR STOXX<br>EUROPE 50 ETF                                      | Investments<br>that contain<br>a pool of<br>securities<br>representing  |           |        |          |    |                  |

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|                               |   |           |        |            |               |
|-------------------------------|---|-----------|--------|------------|---------------|
|                               | a specific index and are built like mutu  | 78463X103 | 1816   | 57491 SH   | DEFINED 2     |
| SPDR EURO STOXX 50 ETF        | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X202 | 9324   | 300473 SH  | DEFINED 2,10  |
| SPDR DOW JONES REIT ETF       | USA: Common Stock   | 78464A607 | 59482  | 826636 SH  | DEFINED 1,2,8 |
| VANGUARD ETF REIT             | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908553 | 163650 | 2518855 SH | DEFINED 1,2   |
| ISHARES GOLD TRUST            | Investments that contain a pool of securities representing a specific index and are built like mutu | 464285105 | 32015  | 1853735 SH | DEFINED 1,2   |
| VANGUARD ETF EMERGING MARKETS | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042858 | 231210 | 5537984 SH | DEFINED 1,2   |
| VANGUARD ETF PACIFIC          | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042866 | 317    | 6323 SH    | DEFINED 1     |
| VANGUARD ETF EUROPEAN         | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042874 | 42182  | 932015 SH  | DEFINED 1,2   |
| MINAS                         | American  |           |        |            |               |

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|   |                              |           |        |         |    |         |                              |
|---|------------------------------|-----------|--------|---------|----|---------|------------------------------|
| BUENAVENTURA SA                         | Depository Receipt           | 204448104 | 154457 | 3964552 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 10, 12, 18 |
| BRASKEM SA                              | American Depository Receipt  | 105532105 | 1531   | 108564  | SH | DEFINED | 1, 2, 4, 6, 10               |
| GRUPO FINANCIERO GALICIA SA             | American Depository Receipt  | 399909100 | 411    | 70900   | SH | DEFINED | 4                            |
| INFOSYS LTD                             | American Depository Receipt  | 456788108 | 68295  | 1406960 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 10         |
| KEPCO-KOREA ELEC POWER CORP             | American Depository Receipt  | 500631106 | 3605   | 290353  | SH | DEFINED | 1, 2, 4, 5, 6                |
| POSCO                                   | American Depository Receipt  | 693483109 | 21112  | 258917  | SH | DEFINED | 1, 2, 4, 5, 6, 18            |
| RYANAIR HOLDINGS PLC                    | American Depository Receipt  | 783513104 | 6948   | 215374  | SH | DEFINED | 1, 2, 5, 6                   |
| SAP AG                                  | American Depository Receipt  | 803054204 | 5541   | 77691   | SH | DEFINED | 1, 2                         |
| TAIWAN SEMICONDUCTOR MFG CO             | American Depository Receipt  | 874039100 | 135858 | 8587787 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 17, 18, 19 |
| CREDICORP LTD                           | Common equity shares         | G2519Y108 | 195489 | 1560420 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 10, 12, 18 |
| INDOSAT TBK                             | American Depository Receipt  | 744383100 | 355    | 12654   | SH | DEFINED | 1, 2, 6                      |
| THOMSON-REUTERS CORP                    | Common equity shares         | 884903105 | 95434  | 3306874 | SH | DEFINED | 1, 2, 5, 8, 17, 18           |
| CHUNGHWA TELECOM LTD                    | American Depository Receipt  | 17133Q502 | 15605  | 491515  | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| SHINHAN FINANCIAL GROUP LTD             | American Depository Receipt  | 824596100 | 4498   | 66997   | SH | DEFINED | 1, 2, 4, 5, 6                |
| CTRIIP.COM INTL LTD                     | American Depository Receipt  | 22943F100 | 4504   | 266826  | SH | DEFINED | 1, 2                         |
| DIAMONDROCK HOSPITALITY CO              | Real Estate Investment Trust | 252784301 | 61093  | 6343972 | SH | DEFINED | 1, 2, 3, 5, 6, 8             |
| FRANKLIN STREET PROPERTIES              | Real Estate Investment Trust | 35471R106 | 26393  | 2384450 | SH | DEFINED | 1, 2, 3, 6, 8                |
| XENOPORT INC                            | Common Stock                 | 98411C100 | 7760   | 676962  | SH | DEFINED | 1, 2, 6, 8                   |
| HERCULES TECHNOLOGY GROWTH CAPITAL INC. | Common Stock                 | 427096508 | 11324  | 1028234 | SH | DEFINED | 1, 2, 6, 8                   |
| LHC GROUP INC                           | Common equity shares         | 50187A107 | 5685   | 307657  | SH | DEFINED | 1, 2, 6, 8                   |
| SILICON GRAPHICS INTL CORP              | Common equity shares         | 82706L108 | 5050   | 555108  | SH | DEFINED | 1, 2, 6, 8                   |

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|                                    |                                    |           |        |         |    |         |                               |
|------------------------------------|------------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| TREEHOUSE FOODS<br>INC             | Common<br>equity<br>shares         | 89469A104 | 41550  | 791428  | SH | DEFINED | 1, 2, 5, 6, 8                 |
| BUILDERS<br>FIRSTSOURCE            | Common<br>equity<br>shares         | 12008R107 | 4501   | 867098  | SH | DEFINED | 1, 2                          |
| GLADSTONE<br>INVESTMENT<br>CORP/DE | Common<br>equity<br>shares         | 376546107 | 2498   | 319235  | SH | DEFINED | 1, 2                          |
| LINCOLN<br>EDUCATIONAL<br>SERVICES | Common<br>Stock                    | 533535100 | 1685   | 400941  | SH | DEFINED | 1, 2, 6, 8                    |
| EAGLE BULK<br>SHIPPING INC         | Common<br>equity<br>shares         | Y2187A119 | 44     | 12026   | SH | DEFINED | 1                             |
| BANKFINANCIAL<br>CORP              | Common<br>equity<br>shares         | 06643P104 | 2968   | 337724  | SH | DEFINED | 1, 2                          |
| KENEXA CORP                        | Common<br>Stock                    | 488879107 | 22556  | 492238  | SH | DEFINED | 1, 2, 6, 8                    |
| DSW INC                            | Common<br>equity<br>shares         | 23334L102 | 36810  | 551679  | SH | DEFINED | 1, 2, 5, 6, 8                 |
| CIFC CORP                          | Common<br>Stock                    | 12547R105 | 810    | 110273  | SH | DEFINED | 1, 2                          |
| NEUSTAR INC                        | Common<br>equity<br>shares         | 64126X201 | 73932  | 1847017 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18         |
| HERITAGE<br>FINANCIAL GP INC       | Common<br>equity<br>shares         | 42726X102 | 1321   | 100505  | SH | DEFINED | 1, 2                          |
| SILICON MOTION<br>TECH -ADR        | American<br>Depository<br>Receipt  | 82706C108 | 1021   | 69126   | SH | DEFINED | 1, 2                          |
| WESTERN ALLIANCE<br>BANCORP        | Common<br>equity<br>shares         | 957638109 | 20218  | 1982099 | SH | DEFINED | 1, 2, 6, 8                    |
| DISCOVERY<br>COMMUNICATIONS<br>INC | Common<br>equity<br>shares         | 25470F104 | 525419 | 8811216 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| GRAN TIERRA<br>ENERGY INC          | Common<br>equity<br>shares         | 38500T101 | 93     | 18022   | SH | DEFINED | 1, 6                          |
| MEDICAL<br>PROPERTIES<br>TRUST     | Real Estate<br>Investment<br>Trust | 58463J304 | 29710  | 2843541 | SH | DEFINED | 1, 2, 3, 6, 8                 |
| API TECHNOLOGIES<br>CORP           | Common<br>Stock                    | 00187E203 | 1049   | 365576  | SH | DEFINED | 1, 2                          |
| FOCUS MEDIA<br>HOLDING LTD         | American<br>Depository<br>Receipt  | 34415V109 | 4035   | 172459  | SH | DEFINED | 1, 2                          |
| UNITED FINANCIAL<br>BANCORP INC    | Common<br>equity<br>shares         | 91030T109 | 4036   | 279051  | SH | DEFINED | 1, 2, 17                      |
| ORCHIDS PAPER<br>PRODUCTS          | Common<br>equity<br>shares         | 68572N104 | 1253   | 69508   | SH | DEFINED | 1, 2                          |
| EXPEDIA INC                        | Common<br>Stock                    | 30212P303 | 263136 | 4549455 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ROYAL DUTCH<br>SHELL PLC           | American<br>Depository<br>Receipt  | 780259206 | 267    | 3853    | SH | DEFINED | 1                             |

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|                                |                            |           |       |         |    |         |                |
|--------------------------------|----------------------------|-----------|-------|---------|----|---------|----------------|
| DIAMOND FOODS<br>INC           | Common<br>equity<br>shares | 252603105 | 8712  | 462792  | SH | DEFINED | 1, 2, 6, 8     |
| CONSOLIDATED<br>COMM HLDGS INC | Common<br>Stock            | 209034107 | 11172 | 649957  | SH | DEFINED | 1, 2, 6, 8, 17 |
| HITTITE<br>MICROWAVE<br>CORP   | Common<br>equity<br>shares | 43365Y104 | 37637 | 678585  | SH | DEFINED | 1, 2, 5, 6, 8  |
| MAIDENFORM<br>BRANDS INC       | Common<br>equity<br>shares | 560305104 | 9348  | 456513  | SH | DEFINED | 1, 2, 6, 8     |
| GENCO SHIPPING &<br>TRADING    | Common<br>equity<br>shares | Y2685T107 | 2511  | 682116  | SH | DEFINED | 1, 2, 5, 6, 8  |
| ITC HOLDINGS CORP              | Common<br>equity<br>shares | 465685105 | 53103 | 702525  | SH | DEFINED | 1, 2, 5, 6, 8  |
| PIKE ELECTRIC<br>CORP          | Common<br>equity<br>shares | 721283109 | 2079  | 261838  | SH | DEFINED | 1, 2           |
| ALON USA ENERGY<br>INC         | Common<br>equity<br>shares | 020520102 | 5415  | 395434  | SH | DEFINED | 1, 2           |
| JAMBA INC                      | Common<br>equity<br>shares | 47023A101 | 2395  | 1075269 | SH | DEFINED | 1, 2           |

| ISSUER                            | CLASS                             | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS                  |
|-----------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|-----------------|---------------------------|
| OMEGA FLEX INC                    | Common<br>equity<br>shares        | 682095104 | 413    | 39259          | SH         |              | DEFINED         | 1, 2, 6                   |
| MWI VETERINARY<br>SUPPLY          | Common<br>equity<br>shares        | 55402X105 | 26459  | 248042         | SH         |              | DEFINED         | 1, 2, 6, 8                |
| ATRICURE INC                      | Common<br>equity<br>shares        | 04963C209 | 1631   | 219210         | SH         |              | DEFINED         | 1, 2                      |
| BAIDU INC                         | American<br>Depository<br>Receipt | 056752108 | 68924  | 589993         | SH         |              | DEFINED         | 1, 2, 4                   |
| DRESSER-RAND<br>GROUP INC         | Common<br>equity<br>shares        | 261608103 | 121722 | 2208623        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12         |
| RUTHS<br>HOSPITALITY<br>GROUP INC | Common<br>equity<br>shares        | 783332109 | 3946   | 619659         | SH         |              | DEFINED         | 1, 2                      |
| RBC BEARINGS INC                  | Common<br>equity<br>shares        | 75524B104 | 19628  | 408089         | SH         |              | DEFINED         | 1, 2, 6, 8                |
| CF INDUSTRIES<br>HOLDINGS INC     | Common<br>equity<br>shares        | 125269100 | 628850 | 2829643        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, 17 |
| HEARTLAND<br>PAYMENT              | Common<br>equity                  |           |        |                |            |              |                 |                           |

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|   |   |           |        |         |    |                            |
|---|---|-----------|--------|---------|----|----------------------------|
| SYSTEMS<br>HANDY & HARMAN<br>LTD          | shares<br>Common<br>equity<br>shares  | 42235N108 | 25334  | 799725  | SH | DEFINED 1,2,6,8            |
| LORAL SPACE &<br>COMMUNICATIONS           | Common<br>equity<br>shares  | 410315105 | 1254   | 85015   | SH | DEFINED 1,2                |
| ROCKWOOD<br>HOLDINGS INC                  | Common<br>equity<br>shares  | 543881106 | 13902  | 195488  | SH | DEFINED 1,2,6,8            |
| ISHARES RUSSELL<br>MICROCAP INDEX<br>FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 774415103 | 37246  | 799204  | SH | DEFINED 1,2,5,6,8,12,17    |
| WILLIAMS<br>PARTNERS LP                   | Limited<br>Partnership  | 464288869 | 575    | 10883   | SH | DEFINED 17                 |
| ACCO BRANDS CORP                          | Common<br>equity<br>shares  | 96950F104 | 4706   | 86065   | SH | DEFINED 1                  |
| LIBERTY GLOBAL<br>INC                     | Common<br>equity<br>shares  | 00081T108 | 13128  | 2022258 | SH | DEFINED 1,2,5,6,8          |
| HOLLYSYS<br>AUTOMATION<br>TECH LTD        | Common<br>equity<br>shares  | 530555309 | 44541  | 789502  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| KAPSTONE PAPER &<br>PACKAGING             | Common<br>Stock   | G45667105 | 174    | 17821   | SH | DEFINED 17                 |
| AMERIPRISE<br>FINANCIAL INC               | Common<br>equity<br>shares  | 48562P103 | 17325  | 773905  | SH | DEFINED 1,2,6,8            |
| HSBC HLDGS PLC                            | Public<br>preferred<br>instrument   | 03076C106 | 506341 | 8931867 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| IKANOS<br>COMMUNICATIONS<br>INC           | Common<br>Stock   | 404280604 | 2141   | 84724   | SH | DEFINED 2                  |
| GLOBAL CASH<br>ACCESS<br>HOLDINGS         | Common<br>equity<br>shares  | 45173E105 | 31     | 21937   | SH | DEFINED 1                  |
| SUNESIS<br>PHARMACEUTICALS<br>INC         | Common<br>Stock   | 378967103 | 10348  | 1285850 | SH | DEFINED 1,2,6,8            |
| ITURAN<br>LOCATION &<br>CONTROL           | Common<br>Stock   | 867328601 | 2319   | 410237  | SH | DEFINED 1,2                |
| CARIBOU COFFEE<br>CO                      | Common<br>Stock   | M6158M104 | 149    | 12738   | SH | DEFINED 1                  |
| GENOMIC HEALTH<br>INC                     | Common<br>Stock   | 142042209 | 3967   | 288945  | SH | DEFINED 1,2                |
| WEBMD HEALTH<br>CORP                      | Common<br>equity<br>shares  | 37244C101 | 16888  | 486842  | SH | DEFINED 1,2,5,6,8          |
| SPORT CHALET INC                          | Common<br>equity<br>shares  | 94770V102 | 14861  | 1059184 | SH | DEFINED 1,2,5,6,8          |
| VISTAPRINT NV                             | Common<br>Stock   | 849163209 | 17     | 11800   | SH | DEFINED 1                  |
|   |   | N93540107 | 22615  | 662468  | SH | DEFINED 1,2,6,8            |

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|                              |   |           |        |         |    |         |                    |
|------------------------------|---|-----------|--------|---------|----|---------|--------------------|
| FIDELITY NATIONAL FINANCIAL  | Common equity shares  | 31620R105 | 154175 | 7207830 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| WATERSTONE FINANCIAL INC     | Common equity shares  | 941888109 | 448    | 86304   | SH | DEFINED | 1,2                |
| PHARMATHENE INC              | Common equity shares  | 71714G102 | 22     | 18600   | SH | DEFINED | 1                  |
| INVESTORS BANCORP INC        | Common equity shares  | 46146P102 | 21431  | 1175025 | SH | DEFINED | 1,2,6,8            |
| TAL INTERNATIONAL GROUP INC  | Common equity shares  | 874083108 | 17607  | 518021  | SH | DEFINED | 1,2,6,8            |
| NCI INC                      | Common equity shares  | 62886K104 | 143    | 20830   | SH | DEFINED | 1,2                |
| HERCULES OFFSHORE INC        | Common equity shares  | 427093109 | 21092  | 4322092 | SH | DEFINED | 1,2,6,8            |
| NXSTAGE MEDICAL INC          | Common Stock  | 67072V103 | 11260  | 852332  | SH | DEFINED | 1,2,6,8            |
| MELA SCIENCES INC            | Common equity shares  | 55277R100 | 50     | 15486   | SH | DEFINED | 1                  |
| CBEYOND INC                  | Common equity shares  | 149847105 | 5296   | 536836  | SH | DEFINED | 1,2,5,6,8          |
| WEB.COM GROUP INC            | Common Stock  | 94733A104 | 10302  | 573746  | SH | DEFINED | 1,2,6,8            |
| BOARDWALK PIPELINE PRTNRS-LP | Limited Partnership   | 096627104 | 2366   | 84803   | SH | DEFINED | 1                  |
| ZALICUS INC                  | Common equity shares  | 98887C105 | 35     | 47500   | SH | DEFINED | 1                  |
| IROBOT CORP                  | Common Stock  | 462726100 | 34700  | 1524353 | SH | DEFINED | 1,2,6,8            |
| CLEAR CHANNEL OUTDOOR HLDGS  | Common equity shares  | 18451C109 | 3433   | 574634  | SH | DEFINED | 1,2,6,8            |
| IHS INC                      | Common equity shares  | 451734107 | 80906  | 831149  | SH | DEFINED | 1,2,5,8,10,12,18   |
| SPDR S&P DIVIDEND ETF        | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A763 | 229643 | 3952561 | SH | DEFINED | 2                  |
| SPDR S&P 600 SMALL CAP ETF   | Investments that contain a pool of securities representing a specific index and are built like      |           |        |         |    |         |                    |



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|                               |                                     |           |         |          |    |                            |
|-------------------------------|-------------------------------------|-----------|---------|----------|----|----------------------------|
| INTERCONTINENTAL EXCHANGE INC | mutu<br>Common equity shares        | 78464A813 | 19792   | 266793   | SH | DEFINED 1,2                |
| SUNPOWER CORP                 | Common equity shares                | 45865V100 | 387561  | 2905064  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AMERISAFE INC                 | Common equity shares                | 867652406 | 4384    | 972290   | SH | DEFINED 1,2,5,6,8          |
| UNDER ARMOUR INC              | Common equity shares                | 03071H100 | 8978    | 330826   | SH | DEFINED 1,2,8              |
| BROOKDALE SENIOR LIVING INC   | Common equity shares                | 904311107 | 116787  | 2091817  | SH | DEFINED 1,2,5,6,8,12       |
| UNION DRILLING INC            | Common equity shares                | 112463104 | 31010   | 1335588  | SH | DEFINED 1,2,5,6,8          |
| DCP MIDSTREAM PARTNERS LP     | Limited Partnership                 | 90653P105 | 1854    | 286022   | SH | DEFINED 1,2                |
| VOCUS INC                     | Common Stock                        | 23311P100 | 1840    | 39621    | SH | DEFINED 1                  |
| VIACOM INC                    | Common Stock                        | 92858J108 | 7111    | 354615   | SH | DEFINED 1,2,6,8            |
| BASIC ENERGY SERVICES INC     | Common equity shares                | 92553P201 | 1026352 | 19152062 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CYNOSURE INC                  | Common equity shares                | 06985P100 | 13251   | 1181331  | SH | DEFINED 1,2,6,8            |
| DEALERTRACK HOLDINGS INC      | Common equity shares                | 232577205 | 4551    | 172477   | SH | DEFINED 1,2                |
| LIVE NATION ENTERTAINMENT     | Common equity shares                | 242309102 | 23312   | 837142   | SH | DEFINED 1,2,6,8            |
| DELIAS INC                    | Common equity shares                | 538034109 | 27102   | 3147212  | SH | DEFINED 1,2,5,6,8          |
| SUNTECH POWER HOLDINGS -ADR   | American Depository Receipt         | 246911101 | 39      | 28364    | SH | DEFINED 1                  |
| SOMAXON PHARMACEUTICALS INC   | Common Stock                        | 86800C104 | 333     | 388399   | SH | DEFINED 1,2                |
| COPA HOLDINGS SA              | Common equity shares                | 834453201 | 6       | 19600    | SH | DEFINED 1                  |
| URANIUM ENERGY CORP           | Common equity shares                | P31076105 | 27862   | 342854   | SH | DEFINED 1,2,4,6            |
| LINN ENERGY LLC               | Composition of more than 1 security | 916896103 | 2798    | 1071713  | SH | DEFINED 1,2,6,8            |
| WESTERN REFINING INC          | Common equity shares                | 536020100 | 15399   | 373390   | SH | DEFINED 1,5,12             |
| AMERICAN RAILCAR INDS INC     | Common equity shares                | 959319104 | 43836   | 1674315  | SH | DEFINED 1,2,5,6,8,18       |
| SMART BALANCE                 | Common equity shares                | 02916P103 | 4827    | 170263   | SH | DEFINED 1,2,6              |

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|   |                                   |           |        |         |    |                            |
|---|-----------------------------------|-----------|--------|---------|----|----------------------------|
| INC<br>CALUMET                            | Stock                             | 83169Y108 | 12863  | 1064775 | SH | DEFINED 1,2,6,8            |
| SPECIALTY PRODS<br>-LP                    | Limited<br>Partnership            | 131476103 | 1313   | 41020   | SH | DEFINED 1                  |
| CHIPOTLE MEXICAN<br>GRILL INC             | Common<br>equity<br>shares        | 169656105 | 424121 | 1335606 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| UNITED<br>CONTINENTAL<br>HLDGS INC        | Common<br>Stock                   | 910047109 | 81091  | 4158083 | SH | DEFINED 1,2,5,8,10,12,18   |
| H&E EQUIPMENT<br>SERVICES INC             | Common<br>equity<br>shares        | 404030108 | 6337   | 523145  | SH | DEFINED 1,2,6,8            |
| REGENCY ENERGY<br>PARTNERS LP             | Misc Equity                       | 75885Y107 | 3232   | 138598  | SH | DEFINED 1                  |
| KOPPERS HOLDINGS<br>INC                   | Common<br>equity<br>shares        | 50060P106 | 15539  | 445017  | SH | DEFINED 1,2,6,8            |
| TERNIUM SA -ADR                           | American<br>Depository<br>Receipt | 880890108 | 488    | 24875   | SH | DEFINED 1,2                |
| CARDICA INC                               | Common<br>equity<br>shares        | 14141R101 | 16     | 10800   | SH | DEFINED 1                  |
| ENERGY TRANSFER<br>EQUITY LP              | Limited<br>Partnership            | 29273V100 | 10283  | 227518  | SH | DEFINED 1,5                |
| POWERSHARES DB<br>COMMODITY<br>INDEX FUND | USA:<br>Common<br>Stock           | 73935S105 | 15667  | 546278  | SH | DEFINED 1,2                |
| RESOURCE CAPITAL<br>CORP                  | Common<br>equity<br>shares        | 76120W302 | 9101   | 1547658 | SH | DEFINED 1,2,8              |
| CROCS INC                                 | Common<br>equity<br>shares        | 227046109 | 30321  | 1870392 | SH | DEFINED 1,2,5,6,8          |
| EXCO RESOURCES<br>INC                     | Common<br>equity<br>shares        | 269279402 | 30384  | 3793231 | SH | DEFINED 1,2,5,6,8          |
| ACORDA<br>THERAPEUTICS<br>INC             | Common<br>Stock                   | 00484M106 | 31665  | 1236452 | SH | DEFINED 1,2,5,6,8          |
| ROSETTA<br>RESOURCES INC                  | Common<br>equity<br>shares        | 777779307 | 101577 | 2120622 | SH | DEFINED 1,2,5,6,8,12       |
| MORGANS HOTEL<br>GROUP CO                 | Common<br>equity<br>shares        | 61748W108 | 2451   | 381488  | SH | DEFINED 1,2                |
| SPARK NETWORKS<br>INC                     | American<br>Depository<br>Receipt | 84651P100 | 772    | 126309  | SH | DEFINED 1,2                |
| NORTHERN OIL &<br>GAS INC                 | Common<br>equity<br>shares        | 665531109 | 46142  | 2715850 | SH | DEFINED 1,2,5,6,8,12       |
| LIQUIDITY<br>SERVICES INC                 | Common<br>equity<br>shares        | 53635B107 | 22142  | 441118  | SH | DEFINED 1,2,6,8            |
| GRUPO<br>AEROPORTUARIO<br>DEL PACI        | American<br>Depository<br>Receipt | 400506101 | 1394   | 32201   | SH | DEFINED 1,4,5,6            |
| AMERICAN<br>APPAREL INC                   | Common<br>equity<br>shares        | 023850100 | 26     | 17200   | SH | DEFINED 1                  |

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|                                |                             |           |         |          |    |                            |
|--------------------------------|-----------------------------|-----------|---------|----------|----|----------------------------|
| NYSE EURONEXT                  | Common equity shares        | 629491101 | 262236  | 10638540 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| GREEN PLAINS RENEWABLE ENRGY   | Common Stock                | 393222104 | 2821    | 481623   | SH | DEFINED 1,2,8              |
| TRANSDIGM GROUP INC            | Common equity shares        | 893641100 | 117656  | 829306   | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TIM HORTONS INC                | Common equity shares        | 88706M103 | 4111    | 78985    | SH | DEFINED 1,5,8              |
| HIMAX TECHNOLOGIES INC         | American Depository Receipt | 43289P106 | 1042    | 531829   | SH | DEFINED 1,2                |
| PORTLAND GENERAL ELECTRIC CO   | Common equity shares        | 736508847 | 45023   | 1665053  | SH | DEFINED 1,2,5,6,8,12,17    |
| SEALY CORP                     | Common equity shares        | 812139301 | 1885    | 864198   | SH | DEFINED 1,2,6              |
| TARGACEPT INC                  | Common Stock                | 87611R306 | 2324    | 476304   | SH | DEFINED 1,2,6,8            |
| VANDA PHARMACEUTICALS INC      | Common equity shares        | 921659108 | 2101    | 520473   | SH | DEFINED 1,2                |
| BARCLAYS BK PLC                | Public preferred instrument | 06739F390 | 1777    | 71117    | SH | DEFINED 2                  |
| DELEK US HOLDINGS INC          | Common equity shares        | 246647101 | 23456   | 920238   | SH | DEFINED 1,2                |
| LIBERTY INTERACTIVE CORP       | Common equity shares        | 53071M104 | 190558  | 10300257 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| LIBERTY MEDIA CORP             | Common equity shares        | 530322106 | 187150  | 1796495  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ALLIANCE HOLDINGS GP LP        | Limited Partnership         | 01861G100 | 733     | 15279    | SH | DEFINED 1                  |
| TRANSCEPT PHARMACEUTICALS      | Common equity shares        | 89354M106 | 774     | 145779   | SH | DEFINED 1,2                |
| COMPASS DIVERSIFIED HOLDINGS   | Misc Equity                 | 20451Q104 | 430     | 29059    | SH | DEFINED 1                  |
| BIOMIMETIC THERAPEUTICS INC    | Common Stock                | 09064X101 | 105     | 25818    | SH | DEFINED 1,6                |
| PENSON WORLDWIDE INC           | Common Stock                | 709600100 | 1       | 17820    | SH | DEFINED 1                  |
| MARKET VECTORS ETF GOLD MINERS | Exchange Traded Product     | 57060U100 | 1933    | 35990    | SH | DEFINED 1,2                |
| VONAGE HOLDINGS CORP           | Common equity shares        | 92886T201 | 7050    | 3093127  | SH | DEFINED 1,2,6,8            |
| MASTERCARD INC                 | Common equity shares        | 57636Q104 | 1843447 | 4083151  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| MUELLER WATER PRODUCTS INC     | Common equity               |           |         |          |    |                            |

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|  |   |           |        |         |    |                            |
|--|---|-----------|--------|---------|----|----------------------------|
| CTC MEDIA INC                              | shares<br>Common<br>equity  | 624758108 | 14379  | 2934187 | SH | DEFINED 1,2,6,8            |
| ALPHATEC<br>HOLDINGS INC                   | shares<br>Common<br>Stock   | 12642X106 | 367    | 40268   | SH | DEFINED 1,2,5              |
| TOWN SPORTS INTL<br>HOLDINGS               | Common<br>equity<br>shares  | 02081G102 | 1314   | 798009  | SH | DEFINED 1,2,8              |
| HOUSTON WIRE &<br>CABLE CO                 | Common<br>equity<br>shares  | 89214A102 | 6124   | 495107  | SH | DEFINED 1,2                |
| KAISER ALUMINUM<br>CORP                    | Common<br>equity<br>shares  | 44244K109 | 3115   | 289428  | SH | DEFINED 1,2                |
| SYNCHRONOSS<br>TECHNOLOGIES                | Common<br>Stock   | 483007704 | 35992  | 616359  | SH | DEFINED 1,2,5,6,8          |
| VOLCANO CORP                               | Common<br>Stock   | 87157B103 | 12181  | 531790  | SH | DEFINED 1,2,6,8            |
| EASTERN<br>INSURANCE<br>HLDGS INC          | Common<br>equity<br>shares  | 928645100 | 31183  | 1091537 | SH | DEFINED 1,2,5,6,8          |
| HOME BANCSHARES<br>INC                     | Common<br>equity<br>shares  | 276534104 | 1349   | 80381   | SH | DEFINED 1,2                |
| SPDR S&P METALS &<br>MINING ETF            | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 436893200 | 19235  | 564259  | SH | DEFINED 1,2,6,8            |
| PGT INC                                    | Common<br>equity<br>shares  | 78464A755 | 4043   | 92888   | SH | DEFINED 1,2                |
| CARDIOVASCULAR<br>SYSTEMS INC              | Common<br>equity<br>shares  | 69336V101 | 701    | 213557  | SH | DEFINED 1,2                |
| ROMA FINANCIAL<br>CORP                     | Common<br>equity<br>shares  | 141619106 | 2645   | 228703  | SH | DEFINED 1,2                |
| ALLIED WORLD<br>ASSURANCE CO<br>AG         | Common<br>equity<br>shares  | 77581P109 | 1165   | 130431  | SH | DEFINED 1,2                |
| NUSTAR GP<br>HOLDINGS LLC                  | Composition<br>of more than<br>1 security   | H01531104 | 37198  | 481536  | SH | DEFINED 1,2,5,6,8,12,17,18 |
| WYNDHAM<br>WORLDWIDE<br>CORP               | Common<br>equity<br>shares  | 67059L102 | 1176   | 36950   | SH | DEFINED 1                  |
| ATLAS ENERGY LP                            | Limited<br>Partnership  | 98310W108 | 310887 | 5924172 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| CLEVELAND<br>BIOLABS INC                   | Common<br>Stock   | 04930A104 | 2435   | 70488   | SH | DEFINED 1                  |
| ISHARES GSCI<br>COMMODITY<br>INDEXED TRUST | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific  | 185860103 | 52     | 19300   | SH | DEFINED 1                  |

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|  |                                   |           |        |          |    |                            |
|--|-----------------------------------|-----------|--------|----------|----|----------------------------|
|  | index and<br>are built like       |           |        |          |    |                            |
|  | mutu                              | 46428R107 | 5386   | 159357   | SH | DEFINED 1,10               |
| CHART INDUSTRIES<br>INC                            | Common<br>equity<br>shares        | 16115Q308 | 44590  | 603808   | SH | DEFINED 1,2,5,6,8,17       |
| OSIRIS<br>THERAPEUTICS<br>INC                      | Common<br>equity<br>shares        | 68827R108 | 2858   | 258514   | SH | DEFINED 1,2,6              |
| AIRCASTLE LTD                                      | Common<br>equity<br>shares        | G0129K104 | 12820  | 1131746  | SH | DEFINED 1,2,6,8            |
| ASCENT SOLAR<br>TECHNOLOGIES                       | Common<br>equity<br>shares        | 043635101 | 12     | 12100    | SH | DEFINED 1                  |
| EVERCORE<br>PARTNERS INC                           | Common<br>equity<br>shares        | 29977A105 | 13132  | 486321   | SH | DEFINED 1,2,6,8            |
| VIASYSTEMS GROUP<br>INC                            | Common<br>equity<br>shares        | 92553H803 | 867    | 50181    | SH | DEFINED 1,2                |
| HANESBRANDS INC                                    | Common<br>equity<br>shares        | 410345102 | 136363 | 4277683  | SH | DEFINED 1,2,5,6,8,12,18,19 |
| INNERWORKINGS<br>INC                               | Common<br>equity<br>shares        | 45773Y105 | 6662   | 511847   | SH | DEFINED 1,2,6              |
| NEW ORIENTAL<br>ED & TECH                          | American<br>Depository<br>Receipt | 647581107 | 3006   | 180317   | SH | DEFINED 1,2                |
| GOLD RESOURCE<br>CORP                              | Common<br>equity<br>shares        | 38068T105 | 11586  | 540199   | SH | DEFINED 1,2,6,8            |
| IMMUNOCELLULAR<br>THERAPEUTICS<br>WESTERN UNION CO | Common<br>Stock                   | 452536105 | 1421   | 507005   | SH | DEFINED 1,2                |
|  | Common<br>equity<br>shares        | 959802109 | 429000 | 23546345 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| RIVERBED<br>TECHNOLOGY INC                         | Common<br>equity<br>shares        | 768573107 | 96707  | 4155726  | SH | DEFINED 1,2,5,6,8,12       |
| TOWERSTREAM<br>CORP                                | Common<br>equity<br>shares        | 892000100 | 2715   | 668961   | SH | DEFINED 1,2                |
| WARNER CHILCOTT<br>PLC                             | Common<br>equity<br>shares        | G94368100 | 76472  | 5664396  | SH | DEFINED 1,2,5,8,10,12,18   |
| COMMVault<br>SYSTEMS INC                           | Common<br>equity<br>shares        | 204166102 | 56806  | 967686   | SH | DEFINED 1,2,5,6,8,17       |
| MINDRAY MEDICAL<br>INTL                            | American<br>Depository<br>Receipt | 602675100 | 4130   | 122884   | SH | DEFINED 1,2                |
| EV ENERGY<br>PARTNERS LP                           | Limited<br>Partnership            | 26926V107 | 2329   | 37494    | SH | DEFINED 1                  |
| ICF INTERNATIONAL<br>INC                           | Common<br>equity<br>shares        | 44925C103 | 7294   | 362956   | SH | DEFINED 1,2,6,8            |
| SHUTTERFLY INC                                     | Common<br>equity<br>shares        | 82568P304 | 29438  | 945992   | SH | DEFINED 1,2,5,6,8          |
| FOX CHASE  | Common                            |           |        |          |    |                            |

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|                   |             |           |        |          |    |                            |
|-------------------|-------------|-----------|--------|----------|----|----------------------------|
| BANCORP INC       | Stock       | 35137T108 | 3540   | 226706   | SH | DEFINED 1,2,6              |
| VIEWPOINT         | Common      |           |        |          |    |                            |
| FINANCIAL         | equity      |           |        |          |    |                            |
| GROUP             | shares      | 92672A101 | 12448  | 649145   | SH | DEFINED 1,2,6,8            |
| BREITBURN ENERGY  | Limited     |           |        |          |    |                            |
| PARTNERS LP       | Partnership | 106776107 | 1493   | 76853    | SH | DEFINED 1                  |
| OWENS CORNING     | Common      |           |        |          |    |                            |
|                   | equity      |           |        |          |    |                            |
|                   | shares      | 690742101 | 161307 | 4821032  | SH | DEFINED 1,2,5,6,8,12       |
| ARMSTRONG         | Common      |           |        |          |    |                            |
| WORLD             | equity      |           |        |          |    |                            |
| INDUSTRIES        | shares      | 04247X102 | 70276  | 1515523  | SH | DEFINED 1,2,5,6,8          |
| ACME PACKET INC   | Common      |           |        |          |    |                            |
|                   | Stock       | 004764106 | 13231  | 773871   | SH | DEFINED 1,2,5,6,8          |
| EHEALTH INC       | Common      |           |        |          |    |                            |
|                   | Stock       | 28238P109 | 7437   | 396138   | SH | DEFINED 1,2,6,8            |
| SAIC INC          | Common      |           |        |          |    |                            |
|                   | equity      |           |        |          |    |                            |
|                   | shares      | 78390X101 | 137090 | 11385900 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EXTERRAN          | Limited     |           |        |          |    |                            |
| PARTNERS LP       | Partnership | 30225N105 | 660    | 30595    | SH | DEFINED 1                  |
| SUSSER HOLDINGS   | Common      |           |        |          |    |                            |
| CORP              | Stock       | 869233106 | 16182  | 447497   | SH | DEFINED 1,2,6              |
| EXLSERVICE        | Common      |           |        |          |    |                            |
| HOLDINGS INC      | equity      |           |        |          |    |                            |
|                   | shares      | 302081104 | 12480  | 422912   | SH | DEFINED 1,2,6,8            |
| DOUGLAS EMMETT    | Real Estate |           |        |          |    |                            |
| INC               | Investment  |           |        |          |    |                            |
|                   | Trust       | 25960P109 | 78850  | 3417739  | SH | DEFINED 1,2,3,6,8          |
| CADENCE           |             |           |        |          |    |                            |
| PHARMACEUTICALS   | Common      |           |        |          |    |                            |
| INC               | Stock       | 12738T100 | 3561   | 909402   | SH | DEFINED 1,2,6,8            |
| PRIMORIS SERVICES | Common      |           |        |          |    |                            |
| CORP              | equity      |           |        |          |    |                            |
|                   | shares      | 74164F103 | 7668   | 587509   | SH | DEFINED 1,2,6,8            |
| ACHILLION         | Common      |           |        |          |    |                            |
| PHARMACEUTICALS   | Stock       | 00448Q201 | 18321  | 1760037  | SH | DEFINED 1,2,6,8            |
| ASSISTED LIVING   | Common      |           |        |          |    |                            |
| CONCEPTS INC      | equity      |           |        |          |    |                            |
|                   | shares      | 04544X300 | 2957   | 387458   | SH | DEFINED 1,2,5,8            |
| HOME INNS &       | American    |           |        |          |    |                            |
| HOTELS MNGT       | Depository  |           |        |          |    |                            |
|                   | Receipt     | 43713W107 | 2542   | 102471   | SH | DEFINED 1,2                |
| GLOBALSTAR INC    | Common      |           |        |          |    |                            |
|                   | Stock       | 378973408 | 28     | 57314    | SH | DEFINED 1,5                |
| INNOPHOS          | Common      |           |        |          |    |                            |
| HOLDINGS INC      | Stock       | 45774N108 | 20106  | 414655   | SH | DEFINED 1,2,6,8            |
| ORBCOMM INC       | Common      |           |        |          |    |                            |
|                   | equity      |           |        |          |    |                            |
|                   | shares      | 68555P100 | 1899   | 507973   | SH | DEFINED 1,2                |
| SYNERGY           |             |           |        |          |    |                            |
| PHARMACEUTICALS   | Common      |           |        |          |    |                            |
| INC               | Stock       | 871639308 | 2521   | 527478   | SH | DEFINED 1,2                |
| MIZUHO FINANCIAL  | American    |           |        |          |    |                            |
| GROUP INC         | Depository  |           |        |          |    |                            |
|                   | Receipt     | 60687Y109 | 54     | 16640    | SH | DEFINED 1                  |
| KBW INC           | Common      |           |        |          |    |                            |
|                   | equity      |           |        |          |    |                            |
|                   | shares      | 482423100 | 10466  | 635349   | SH | DEFINED 1,2,6,8            |
| ONEBEACON         | Common      |           |        |          |    |                            |
| INSURANCE         | equity      |           |        |          |    |                            |
| GROUP             | shares      | G67742109 | 5379   | 400404   | SH | DEFINED 1,2,8              |

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|                             |                              |           |        |         |    |                            |
|-----------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| CAPELLA EDUCATION CO        | Common equity shares         | 139594105 | 10150  | 289486  | SH | DEFINED 1,2,6,8            |
| METABOLIX INC               | Common equity shares         | 591018809 | 34     | 19902   | SH | DEFINED 1,6                |
| SOLTA MEDICAL INC           | Common Stock                 | 83438K103 | 2778   | 883728  | SH | DEFINED 1,2,6              |
| AMTRUST FINANCIAL SERVICES  | Common equity shares         | 032359309 | 12093  | 471988  | SH | DEFINED 1,2,6,8            |
| SALLY BEAUTY HOLDINGS INC   | Common equity shares         | 79546E104 | 55059  | 2194371 | SH | DEFINED 1,2,5,6,8,18       |
| EMERGENT BIOSOLUTIONS INC   | Common equity shares         | 29089Q105 | 9934   | 699407  | SH | DEFINED 1,2,6,8            |
| HANSEN MEDICAL INC          | Common equity shares         | 411307101 | 1492   | 764428  | SH | DEFINED 1,2                |
| HERTZ GLOBAL HOLDINGS INC   | Common equity shares         | 42805T105 | 61908  | 4509676 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| KBR INC                     | Common equity shares         | 48242W106 | 156162 | 5236379 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| FIRST SOLAR INC             | Common equity shares         | 336433107 | 59288  | 2677317 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| VENOCO INC                  | Common equity shares         | 92275P307 | 5909   | 497272  | SH | DEFINED 1,2,6,8            |
| SPIRIT AEROSYSTEMS HOLDINGS | Common equity shares         | 848574109 | 38748  | 1744457 | SH | DEFINED 1,2,5,6,8          |
| AERCAP HOLDINGS NV          | Common equity shares         | N00985106 | 1312   | 104895  | SH | DEFINED 1,2,5              |
| NETLIST INC                 | Common equity shares         | 64118P109 | 18     | 14000   | SH | DEFINED 1                  |
| ALLEGIANT TRAVEL CO         | Common equity shares         | 01748X102 | 18533  | 292522  | SH | DEFINED 1,2,6,8            |
| HEELYS INC                  | Common Stock                 | 42279M107 | 20     | 11200   | SH | DEFINED 1                  |
| AEGEAN MARINE PETROLM NETWK | Common equity shares         | Y0017S102 | 69     | 11364   | SH | DEFINED 1                  |
| KCAP FINANCIAL INC          | Common equity shares         | 48668E101 | 3068   | 331472  | SH | DEFINED 1,2                |
| DCT INDUSTRIAL TRUST INC    | Real Estate Investment Trust | 233153105 | 50859  | 7860605 | SH | DEFINED 1,2,3,5,6,8        |
| GUIDANCE SOFTWARE INC       | Common equity shares         | 401692108 | 2621   | 232789  | SH | DEFINED 1,2                |
| IPG PHOTONICS CORP          | Common equity shares         | 44980X109 | 21821  | 380810  | SH | DEFINED 1,2,5,6,8,17       |
| CAL DIVE                    | Common                       |           |        |         |    |                            |

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|                                    |                            |           |        |          |    |         |                           |
|------------------------------------|----------------------------|-----------|--------|----------|----|---------|---------------------------|
| INTERNATIONAL<br>INC               | equity<br>shares           | 12802T101 | 2455   | 1604085  | SH | DEFINED | 1, 2, 5, 6, 8             |
| NEWSTAR<br>FINANCIAL INC           | Common<br>Stock            | 65251F105 | 5351   | 446260   | SH | DEFINED | 1, 2, 6, 8                |
| OBAGI MEDICAL<br>PRODUCTS INC      | Common<br>equity<br>shares | 67423R108 | 4650   | 374780   | SH | DEFINED | 1, 2, 6                   |
| SPECTRA ENERGY<br>CORP             | Common<br>equity<br>shares | 847560109 | 824069 | 28067874 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TEEKAY OFFSHORE<br>PARTNERS LP     | Limited<br>Partnership     | Y8565J101 | 1421   | 51645    | SH | DEFINED | 1                         |
| AFFYMAX INC                        | Common<br>Stock            | 00826A109 | 33900  | 1609767  | SH | DEFINED | 1, 2, 6, 8                |
| ALTRA HOLDINGS<br>INC              | Common<br>equity<br>shares | 02208R106 | 8994   | 494229   | SH | DEFINED | 1, 2, 6, 8                |
| CARROLS<br>RESTAURANT<br>GROUP INC | Common<br>Stock            | 14574X104 | 1501   | 260474   | SH | DEFINED | 1, 2                      |
| MELCO CROWN<br>ENTMT LTD           | Depository<br>Receipt      | 585464100 | 253    | 18797    | SH | DEFINED | 1, 5                      |
| NEURALSTEM INC                     | Common<br>equity<br>shares | 64127R302 | 37     | 29000    | SH | DEFINED | 1                         |
| GREAT LAKES<br>DREDGE & DOCK<br>CP | Common<br>Stock            | 390607109 | 7152   | 928901   | SH | DEFINED | 1, 2, 6, 8                |
| PARK STERLING<br>CORP              | Common<br>equity<br>shares | 70086Y105 | 2085   | 422236   | SH | DEFINED | 1, 2                      |
| ZION OIL & GAS INC                 | Common<br>equity<br>shares | 989696109 | 67     | 29319    | SH | DEFINED | 1, 2                      |

| ISSUER                           | CLASS                      | CUSIP     | VALUE   | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS                  |
|----------------------------------|----------------------------|-----------|---------|----------------|------------|--------------|-----------------|---------------------------|
| TIME WARNER<br>CABLE INC         | Common<br>Stock            | 88732J207 | 1123961 | 11823615       | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, 18 |
| LEGACY RESERVES<br>LP            | Limited<br>Partnership     | 524707304 | 1331    | 46168          | SH         |              | DEFINED         | 1                         |
| AEROVIRONMENT<br>INC             | Common<br>equity<br>shares | 008073108 | 7693    | 327947         | SH         |              | DEFINED         | 1, 2, 6, 8, 17            |
| ORITANI FINANCIAL<br>CORP        | Common<br>equity<br>shares | 68633D103 | 13002   | 863814         | SH         |              | DEFINED         | 1, 2, 6, 8                |
| OCULUS<br>INNOVATIVE<br>SCIENCES | Common<br>equity<br>shares | 67575P108 | 13      | 13800          | SH         |              | DEFINED         | 1                         |
| EMPLOYERS<br>HOLDINGS INC        | Common<br>equity<br>shares | 292218104 | 11379   | 620937         | SH         |              | DEFINED         | 1, 2, 6, 8                |
| HFF INC                          | Common<br>equity           |           |         |                |            |              |                 |                           |



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|                                |                                     |           |       |         |    |                            |
|--------------------------------|-------------------------------------|-----------|-------|---------|----|----------------------------|
| CENTRAL GARDEN & PET CO        | shares<br>Common equity             | 40418F108 | 8570  | 575052  | SH | DEFINED 1,2,6,8            |
| SYNTA PHARMACEUTICALS CORP     | Private company?no<br>public equity | 153527205 | 9572  | 792440  | SH | DEFINED 1,2,5,6,8          |
| ACCURAY INC                    | Common Stock                        | 87162T206 | 3849  | 505510  | SH | DEFINED 1,2                |
| NATIONAL CINEMEDIA INC         | Common Stock                        | 004397105 | 8570  | 1210415 | SH | DEFINED 1,2,6,8            |
| FORTRESS INVESTMENT GRP LLC    | Common equity shares                | 635309107 | 16256 | 992873  | SH | DEFINED 1,2,6,8            |
| OPTIMER PHARMACEUTICALS INC    | Common Stock                        | 34958B106 | 88    | 19900   | SH | DEFINED 1                  |
| TARGA RESOURCES PARTNERS LP    | Misc Equity                         | 68401H104 | 16081 | 1138944 | SH | DEFINED 1,2,6,8            |
| US AUTO PARTS NETWORK INC      | Common equity shares                | 87611X105 | 3493  | 81466   | SH | DEFINED 1                  |
| INFORMATION SERVICES GROUP     | Common equity shares                | 90343C100 | 689   | 198718  | SH | DEFINED 1,2                |
| TRIANGLE CAPITAL CORP          | Common equity shares                | 45675Y104 | 24    | 18200   | SH | DEFINED 1                  |
| COLEMAN CABLE INC              | Common equity shares                | 895848109 | 13628 | 531000  | SH | DEFINED 1,2,8              |
| DOMTAR CORP                    | Common equity shares                | 193459302 | 1163  | 120613  | SH | DEFINED 1,2                |
| CLEARWIRE CORP                 | Common equity shares                | 257559203 | 78166 | 998456  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SOURCEFIRE INC                 | Common Stock                        | 18538Q105 | 5274  | 3907445 | SH | DEFINED 1,2,5,6,8          |
| GAFISA SA                      | American Depository Receipt Limited | 83616T108 | 28202 | 575176  | SH | DEFINED 1,2,6,8            |
| CHENIERE ENERGY PARTNERS LP    | Partnership                         | 362607301 | 18280 | 4182851 | SH | DEFINED 1,2,18             |
| BROADRIDGE FINANCIAL SOLUTIONS | Common equity shares                | 16411Q101 | 440   | 19239   | SH | DEFINED 1                  |
| GLU MOBILE INC                 | Common Stock                        | 11133T103 | 84546 | 3624016 | SH | DEFINED 1,2,5,6,8,12,18    |
| ARUBA NETWORKS INC             | Common Stock                        | 379890106 | 3891  | 841181  | SH | DEFINED 1,2,6,17           |
| GSI TECHNOLOGY INC             | Common Stock                        | 043176106 | 50681 | 2254125 | SH | DEFINED 1,2,5,6,8          |
| SUPER MICRO COMPUTER INC       | Common Stock                        | 36241U106 | 1756  | 355254  | SH | DEFINED 1,2                |
| FLAGSTONE REINSURANCE HLD SA   | Common equity shares                | 86800U104 | 5873  | 488485  | SH | DEFINED 1,2,6,8            |
| ESSA BANCORP INC               | Common equity                       | L3466T104 | 7998  | 930864  | SH | DEFINED 1,2,6,8            |

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|   |  |           |         |          |    |                            |
|---|--|-----------|---------|----------|----|----------------------------|
| METROPCS COMMUNICATIONS INC                       | shares<br>Common equity  | 29667D104 | 2099    | 202249   | SH | DEFINED 1,2,6,17           |
| PENNANTPARK INVESTMENT CORP.                      | shares<br>Common equity  | 591708102 | 151079  | 12901610 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TFS FINANCIAL CORP                                | shares<br>Common equity  | 708062104 | 11046   | 1041284  | SH | DEFINED 1,2,6,8            |
| CINEMARK HOLDINGS INC                             | shares<br>Common equity  | 87240R107 | 8733    | 962675   | SH | DEFINED 1,2,6,8,10         |
| BARCLAYS IPATH MSCI INDIA INDEX ETN               | shares<br>Investments that contain a pool of securities representing a specific index and are built like | 17243V102 | 61833   | 2756575  | SH | DEFINED 1,2,5,6,8,12,18    |
| BAXTER INTERNATIONAL INC                          | mutu<br>Common equity  | 06739F291 | 2968    | 50550    | SH | DEFINED 4                  |
| SPDR DJ INTERNATIONAL REAL ESTATE ETF             | shares<br>USA:<br>Common Stock   | 071813109 | 1487742 | 24688828 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| POWERSHARES DB ENERGY FUND                        | Exchange Traded Product  | 78463X863 | 128095  | 3263604  | SH | DEFINED 1,2                |
| POWERSHARES DB GOLD FUND                          | Investments that contain a pool of securities representing a specific index and are built like           | 73936B101 | 1655    | 58210    | SH | DEFINED 2                  |
| SPDR MSCI ACWI EX-US ETF                          | mutu<br>USA:<br>Common Stock   | 73936B606 | 2824    | 46227    | SH | DEFINED 1,2                |
| SPDR FTSE/MACQUARIE GLOBAL INFRASTRUCTURE 100 ETF | Stock  | 78463X848 | 3184    | 104912   | SH | DEFINED 1                  |
| VANGUARD FTSE ALL-WORLD EX-US ETF                 | USA:<br>Common Stock   | 78463X855 | 9574    | 236738   | SH | DEFINED 2,5                |
| SPDR S&P EMERGING MARKETS ETF                     | Investments that contain a pool of securities representing a specific index and are built like           | 922042775 | 37314   | 868576   | SH | DEFINED 1                  |
| VANGUARD TOTAL BOND MARKET                        | mutu<br>USA:<br>Common Stock   | 78463X509 | 39492   | 621927   | SH | DEFINED 1,2,5,18           |

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|   |   |           |        |          |    |                            |
|---|---|-----------|--------|----------|----|----------------------------|
| ETF   | a pool of securities representing a specific index and are built like mutu                          | 921937835 | 379812 | 4460500  | SH | DEFINED 2                  |
| ISHARES IBOXX \$ HIGH YIELD CORPORATE BOND FUND | USA: Common Stock   | 464288513 | 68339  | 739844   | SH | DEFINED 2                  |
| DELTA AIR LINES INC                             | Common equity shares  | 247361702 | 99159  | 10824688 | SH | DEFINED 1,2,5,8,10,12,18   |
| EAGLE ROCK ENERGY PARTNRS LP                    | Limited Partnership   | 26985R104 | 857    | 89762    | SH | DEFINED 1                  |
| OREXIGEN THERAPEUTICS INC                       | Common equity shares  | 686164104 | 5793   | 1014710  | SH | DEFINED 1,2,6              |
| SPDR S&P INTERNATIONAL SMALL CAP ETF            | USA: Common Stock   | 78463X871 | 87928  | 3217170  | SH | DEFINED 1,2                |
| SPDR S&P WORLD EX-US ETF                        | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X889 | 108253 | 4529484  | SH | DEFINED 1,2                |
| CAVIUM INC                                      | Private company?no public equity shares   | 14964U108 | 35010  | 1050417  | SH | DEFINED 1,2,5,6,8          |
| INTERACTIVE BROKERS GROUP                       | Common equity shares  | 45841N107 | 11635  | 830056   | SH | DEFINED 1,2,5,8            |
| ALLIED NEVADA GOLD CORP                         | Common equity shares  | 019344100 | 81551  | 2087771  | SH | DEFINED 1,2,5,6,8          |
| AECOM TECHNOLOGY CORP                           | Common equity shares  | 00766T100 | 62887  | 2971707  | SH | DEFINED 1,2,5,6,8,12,18    |
| JMP GROUP INC                                   | Common equity shares  | 46629U107 | 1356   | 247272   | SH | DEFINED 1,2                |
| SOLERA HOLDINGS INC                             | Common equity shares  | 83421A104 | 82133  | 1872171  | SH | DEFINED 1,2,5,6,8,12,18    |
| CONTINENTAL RESOURCES INC                       | Common equity shares  | 212015101 | 73202  | 951985   | SH | DEFINED 1,2,5,6,8,10,12,18 |
| INSULET CORP                                    | Common Stock  | 45784P101 | 18447  | 854659   | SH | DEFINED 1,2,6,8            |
| SKILLED HEALTHCARE GROUP INC                    | Common equity shares  | 83066R107 | 2477   | 385219   | SH | DEFINED 1,2,8              |
| CAI INTERNATIONAL                               | Common equity   |           |        |          |    |                            |

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|                               |                             |           |         |          |    |                            |
|-------------------------------|-----------------------------|-----------|---------|----------|----|----------------------------|
| INC                           | shares                      | 12477X106 | 4476    | 218185   | SH | DEFINED 1,2,8              |
| TECHTARGET INC                | Common equity shares        |           |         |          |    |                            |
|                               | Common equity shares        | 87874R100 | 1100    | 186013   | SH | DEFINED 1,2                |
| ENERNOC INC                   | Common Stock                | 292764107 | 5172    | 398621   | SH | DEFINED 1,2,6,8            |
| TRIMAS CORP                   | Common Stock                | 896215209 | 13631   | 565410   | SH | DEFINED 1,2,6,8            |
| B&G FOODS INC                 | Common equity shares        | 05508R106 | 27768   | 916250   | SH | DEFINED 1,2,6,8            |
| GREENLIGHT CAPITAL RE LTD     | Common equity shares        | G4095J109 | 12631   | 510373   | SH | DEFINED 1,2,6,8            |
| CLEAN ENERGY FUELS CORP       | Common Stock                | 184499101 | 27439   | 2083662  | SH | DEFINED 1,2,6,8            |
| AMICUS THERAPEUTICS INC       | Common equity shares        | 03152W109 | 2163    | 415763   | SH | DEFINED 1,2                |
| JAZZ PHARMACEUTICALS PLC      | Common Stock                | G50871105 | 68847   | 1207709  | SH | DEFINED 1,2,5,6,8          |
| LDK SOLAR CO LTD              | American Depository Receipt | 50183L107 | 108     | 99074    | SH | DEFINED 1,2                |
| ENERGY XXI (BERMUDA)          | Common Stock                | G10082140 | 59761   | 1709975  | SH | DEFINED 1,2,6,8            |
| SWISHER HYGIENE INC           | Common Stock                | 870808102 | 2431    | 1760975  | SH | DEFINED 1,2,6,8            |
| INFINERA CORP                 | Common Stock                | 45667G103 | 10435   | 1904612  | SH | DEFINED 1,2,6,8            |
| FBR & CO                      | Common equity shares        | 30247C301 | 2244    | 725946   | SH | DEFINED 1,2                |
| LIMELIGHT NETWORKS INC        | Common Stock                | 53261M104 | 2305    | 985268   | SH | DEFINED 1,2,6              |
| VANTAGE DRILLING CO           | Common equity shares        | G93205113 | 5050    | 2745134  | SH | DEFINED 1,2,6              |
| DISCOVER FINANCIAL SVCS INC   | Common equity shares        | 254709108 | 822356  | 20698406 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| COVIDIEN PLC                  | Common equity shares        | G2554F113 | 1084495 | 18251250 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| TE CONNECTIVITY LTD           | Common equity shares        | H84989104 | 477573  | 14042416 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| WESTWAY GROUP INC             | Common equity shares        | 96169B100 | 820     | 132374   | SH | DEFINED 1,2                |
| STERLITE INDUSTRIES (INDIA)   | American Depository Receipt | 859737207 | 6552    | 863351   | SH | DEFINED 1,2,4,5,6,8        |
| AUTHENTEC INC                 | Common equity shares        | 052660107 | 5483    | 684716   | SH | DEFINED 1,2,6              |
| BLACKROCK KELSO CAPITAL CORP. | Common equity shares        | 092533108 | 14774   | 1519566  | SH | DEFINED 1,2,6,8            |
| COMSCORE INC                  | Common Stock                | 20564W105 | 9940    | 651681   | SH | DEFINED 1,2,6,8            |

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|   |   |           |        |         |    |                    |
|---|---|-----------|--------|---------|----|--------------------|
| SPECTRA ENERGY PARTNERS LP                                    | Limited Partnership   | 84756N109 | 1220   | 38319   | SH | DEFINED 1          |
| BOISE INC   | Common equity shares  | 09746Y105 | 19727  | 2251853 | SH | DEFINED 1,2,6,8,17 |
| POLYPORE INTERNATIONAL INC                                    | Common equity shares  | 73179V103 | 20451  | 578463  | SH | DEFINED 1,2,6,8    |
| PROS HOLDINGS INC   | Common equity shares  | 74346Y103 | 6874   | 360528  | SH | DEFINED 1,2,6,8    |
| SHORETEL INC  | Common Stock  | 825211105 | 3266   | 798685  | SH | DEFINED 1,2,6,8    |
| BENEFICIAL MUTUAL BANCORP                                     | Common equity shares  | 08173R104 | 5316   | 556126  | SH | DEFINED 1,2,6,8    |
| MARKET VECTORS RUSSIA ETF TRUST SHARES OF BENEFICIAL INTEREST | Investments that contain a pool of securities representing a specific index and are built like mutu | 57060U506 | 509    | 17710   | SH | DEFINED 10         |
| 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 | 941    | 17445   | SH | DEFINED 5          |
| SPDR BARCLAYS CAPITAL AGGREGATE BOND ETF                      | USA: Common Stock   | 78464A649 | 194851 | 3292510 | SH | DEFINED 1,2        |
| 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 | 52068  | 840328  | SH | DEFINED 1,2        |
| SPDR BARCLAYS CAPITAL LONG TERM TREASURY ETF                  | Exchange Traded Product   | 78464A664 | 1800   | 25083   | SH | DEFINED 2          |
| WABCO HOLDINGS INC  | Common equity shares  | 92927K102 | 41455  | 718800  | SH | DEFINED 1,2,5,6,8  |
| DICE HOLDINGS INC   | Common equity shares  | 253017107 | 9299   | 1104529 | SH | DEFINED 1,2,6,8    |
| PHARMERICA CORP   | Common equity shares  | 71714F104 | 9104   | 718909  | SH | DEFINED 1,2,5,6,8  |
| HHGREGG INC   | Common equity   |           |        |         |    |                    |

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|                                |                             |           |        |         |    |         |                           |
|--------------------------------|-----------------------------|-----------|--------|---------|----|---------|---------------------------|
| ORBITZ                         | shares                      | 42833L108 | 1993   | 288779  | SH | DEFINED | 1, 2, 6, 8                |
| WORLDWIDE INC                  | Common equity shares        |           |        |         |    |         |                           |
| ZAGG INC                       | Common Stock                | 68557K109 | 1251   | 489860  | SH | DEFINED | 1, 2, 6                   |
| MONOTYPE IMAGING HOLDINGS      | Common equity shares        |           |        |         |    |         |                           |
| REX ENERGY CORP                | Common Stock                | 98884U108 | 3088   | 362046  | SH | DEFINED | 1, 2, 6                   |
| VALIDUS HOLDINGS LTD           | Common equity shares        |           |        |         |    |         |                           |
| LULULEMON ATHLETICA INC        | Common equity shares        | 61022P100 | 12116  | 777077  | SH | DEFINED | 1, 2, 6, 8                |
| DOLAN CO                       | Common equity shares        |           |        |         |    |         |                           |
| SUCAMPO PHARMACEUTICALS INC    | Common equity shares        | 761565100 | 22403  | 1677975 | SH | DEFINED | 1, 2, 6, 8                |
| GENPACT LTD                    | Common equity shares        |           |        |         |    |         |                           |
| CONCHO RESOURCES INC           | Common equity shares        | G9319H102 | 48152  | 1420026 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17     |
| VIRTUSA CORP                   | Common Stock                | 550021109 | 45118  | 610239  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CRESTWOOD MIDSTREAM PTNRS LP   | Limited Partnership         |           |        |         |    |         |                           |
| E-HOUSE CHINA HOLDINGS -ADR    | American Depositary Receipt | 25659P402 | 3737   | 694208  | SH | DEFINED | 1, 2, 6, 8                |
| MASIMO CORP                    | Common Stock                | 864909106 | 939    | 185457  | SH | DEFINED | 1, 2                      |
| WUXI PHARMATECH (CAYMAN) -ADR  | American Depositary Receipt |           |        |         |    |         |                           |
| HORSEHEAD HOLDING CORP         | Common equity shares        | G3922B107 | 21569  | 1293262 | SH | DEFINED | 1, 2, 5, 6                |
| MERCADOLIBRE INC               | Common Stock                | 20605P101 | 182236 | 1923346 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| VMWARE INC -CL A               | Common equity shares        |           |        |         |    |         |                           |
| COSAN LTD                      | Common equity shares        | 92827P102 | 5514   | 310075  | SH | DEFINED | 1, 2, 6                   |
| SPDR BARCLAYS CAPITAL TIPS ETF | USA: Common Stock           |           |        |         |    |         |                           |
| BARCLAYS BANK PLC              | Public preferred instrument | 226372100 | 406    | 17062   | SH | DEFINED | 1                         |
| TERADATA CORP                  | Common equity shares        | 26852W103 | 758    | 176997  | SH | DEFINED | 1, 2                      |
|                                |                             | 574795100 | 44311  | 1832354 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
|                                |                             | 929352102 | 3235   | 216698  | SH | DEFINED | 1, 2                      |
|                                |                             | 440694305 | 11577  | 1239631 | SH | DEFINED | 1, 2, 6, 8                |
|                                |                             | 58733R102 | 1910   | 23129   | SH | DEFINED | 1, 6, 8                   |
|                                |                             | 928563402 | 166726 | 1723542 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
|                                |                             | G25343107 | 2400   | 151293  | SH | DEFINED | 1, 5                      |
|                                |                             | 78464A656 | 80462  | 1326019 | SH | DEFINED | 1, 2                      |
|                                |                             | 06739H776 | 3250   | 129370  | SH | DEFINED | 2                         |
|                                |                             | 88076W103 | 519146 | 6884342 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |

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|   |   |           |        |         |    |                                   |
|---|---|-----------|--------|---------|----|-----------------------------------|
| ATHENAHEALTH<br>INC   | Common<br>Stock   | 04685W103 | 67473  | 735240  | SH | DEFINED 1, 2, 5, 6, 8             |
| DUFF & PHELPS<br>CORP   | Common<br>equity<br>shares  | 26433B107 | 7178   | 527413  | SH | DEFINED 1, 2, 6, 8                |
| CONSTANT<br>CONTACT INC   | Common<br>Stock   | 210313102 | 9551   | 548969  | SH | DEFINED 1, 2, 6, 8                |
| MAIN STREET<br>CAPITAL CORP                                       | Common<br>equity<br>shares  | 56035L104 | 12786  | 433264  | SH | DEFINED 1, 2, 6, 8                |
| MAP<br>PHARMACEUTICALS<br>INC                                     | Common<br>Stock   | 56509R108 | 6415   | 411947  | SH | DEFINED 1, 2, 6, 8                |
| SPDR BARCLAYS<br>CAPITAL<br>INTERNATIONAL<br>TREASURY BOND<br>ETF | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 78464A516 | 209    | 3394    | SH | DEFINED 1                         |
| RESOLUTE ENERGY<br>CORP   | Common<br>Stock   | 76116A108 | 15917  | 1794221 | SH | DEFINED 1, 2, 6, 8                |
| FIRST FINANCIAL<br>NORTHWEST                                      | Common<br>equity<br>shares  | 32022K102 | 1613   | 200355  | SH | DEFINED 1, 2                      |
| TEXTAINER GROUP<br>HOLDINGS LTD                                   | Common<br>equity<br>shares  | G8766E109 | 7061   | 231217  | SH | DEFINED 1, 2                      |
| ZEP INC   | Common<br>equity<br>shares  | 98944B108 | 6398   | 422738  | SH | DEFINED 1, 2, 6, 8                |
| DUPONT FABROS<br>TECHNOLOGY INC                                   | Real Estate<br>Investment<br>Trust  | 26613Q106 | 44572  | 1765141 | SH | DEFINED 1, 2, 3, 6, 8             |
| CVR ENERGY INC  | Common<br>equity<br>shares  | 12662P108 | 24561  | 668327  | SH | DEFINED 1, 2, 5, 6                |
| VANGUARD<br>NATURAL<br>RESOURCES                                  | Limited<br>Partnership  | 92205F106 | 1603   | 55398   | SH | DEFINED 1                         |
| AMERICAN DG<br>ENERGY INC   | Common<br>equity<br>shares  | 025398108 | 751    | 289378  | SH | DEFINED 1, 2                      |
| PZENA INVESTMENT<br>MANAGEMENT                                    | Common<br>equity<br>shares  | 74731Q103 | 644    | 122889  | SH | DEFINED 1, 2                      |
| ULTA SALON<br>COSMETCS &<br>FRAG<br>RETAIL                        | Common<br>equity<br>shares  | 90384S303 | 103758 | 1077346 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| OPPORTUNITY<br>INVTs CP   | REIT  | 76131N101 | 13586  | 1055465 | SH | DEFINED 1, 2, 3, 5, 6, 8, 17      |
| DELTEK INC  | Common<br>equity<br>shares  | 24784L105 | 4971   | 381764  | SH | DEFINED 1, 2, 6, 8                |
| GIANT INTERACTIVE<br>GROUP -ADR                                   | American<br>Depository<br>Receipt   | 374511103 | 1354   | 260900  | SH | DEFINED 1, 2                      |
| NANOSPHERE INC  | Common<br>equity  |           |        |         |    |                                   |

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|   |   |                        |            |                 |    |                            |
|---|---|------------------------|------------|-----------------|----|----------------------------|
| NEUTRAL TANDEM<br>INC                           | shares<br>Common<br>Stock   | 63009F105<br>64128B108 | 61<br>5302 | 18400<br>564843 | SH | DEFINED 1<br>1,2,6,8       |
| SANDRIDGE<br>ENERGY INC                         | Common<br>equity<br>shares  | 80007P307              | 49800      | 7145021         | SH | DEFINED 1,2,5,6,8          |
| APPROACH<br>RESOURCES INC                       | Common<br>Stock   | 03834A103              | 28897      | 959171          | SH | DEFINED 1,2,6,8            |
| NORTHFIELD<br>BANCORP INC                       | Common<br>equity<br>shares  | 66611L105              | 4453       | 278022          | SH | DEFINED 1,2,6,8            |
| AMERICAN PUBLIC<br>EDUCATION                    | Common<br>Stock   | 02913V103              | 12591      | 345488          | SH | DEFINED 1,2,6,8            |
| ENSIGN GROUP INC                                | Common<br>equity<br>shares  | 29358P101              | 10588      | 345979          | SH | DEFINED 1,2,6,8            |
| LUMBER<br>LIQUIDATORS<br>HLDGS INC              | Common<br>equity<br>shares  | 55003T107              | 90113      | 1778088         | SH | DEFINED 1,2,6,8,17         |
| ENERGYSOLUTIONS<br>INC                          | Common<br>equity<br>shares  | 292756202              | 3735       | 1367679         | SH | DEFINED 1,2,6,8            |
| ENTEROMEDICS INC                                | Common<br>equity<br>shares  | 29365M208              | 1020       | 279605          | SH | DEFINED 1,2                |
| MSCI INC  | Common<br>equity<br>shares  | 55354G100              | 114988     | 3212809         | SH | DEFINED 1,2,5,6,8,12       |
| CHIMERA<br>INVESTMENT<br>CORP                   | Real Estate<br>Investment<br>Trust  | 16934Q109              | 38396      | 14168664        | SH | DEFINED 1,2,5,6,8          |
| EL PASO PIPELINE<br>PARTNERS LP                 | Limited<br>Partnership  | 283702108              | 4555       | 122380          | SH | DEFINED 1                  |
| RUBICON<br>TECHNOLOGY INC                       | Common<br>Stock   | 78112T107              | 3682       | 384121          | SH | DEFINED 1,2,6,8            |
| ISHARES MSCI BRIC<br>INDEX FUND                 | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 464286657              | 786        | 20814           | SH | DEFINED 6                  |
| HECKMANN CORP                                   | Common<br>Stock   | 422680108              | 12528      | 2982036         | SH | DEFINED 1,2,6,8            |
| INVESCO LTD                                     | American<br>Depository<br>Receipt   | G491BT108              | 455815     | 18240869        | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BARCLAYS BANK<br>PLC                            | Public<br>preferred<br>instrument   | 06739H511              | 2768       | 108080          | SH | DEFINED 2                  |
| SPDR BARCLAYS<br>CAPITAL HIGH<br>YIELD BOND ETF | USA:<br>Common<br>Stock   | 78464A417              | 543193     | 13505472        | SH | DEFINED 1,2,5,10,18        |
| FEDERAL-MOGUL<br>CORP                           | Common<br>Stock   | 313549404              | 3490       | 381459          | SH | DEFINED 1,2,8              |
| TITAN MACHINERY<br>INC                          | Common<br>Stock   | 88830R101              | 5634       | 277913          | SH | DEFINED 1,2,6,8            |
| ENTROPIC<br>COMMUNICATIONS<br>INC               | Common<br>Stock   | 29384R105              | 10058      | 1727565         | SH | DEFINED 1,2,6,8            |



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|  |   |           |        |         |    |                            |
|--|---|-----------|--------|---------|----|----------------------------|
| TRIPLE-S<br>MANAGEMENT<br>CORP                           | Common<br>equity<br>shares  | 896749108 | 10732  | 513299  | SH | DEFINED 1,2,8              |
| APPLIED MICRO<br>CIRCUITS CORP                           | Common<br>equity<br>shares  | 03822W406 | 6038   | 1193313 | SH | DEFINED 1,2,5,6,8          |
| CARDTRONICS INC  | Common<br>Stock   | 14161H108 | 24337  | 817224  | SH | DEFINED 1,2,6,8            |
| TWO HARBORS<br>INVESTMENT<br>CORP                        | Common<br>equity<br>shares  | 90187B101 | 70728  | 6019303 | SH | DEFINED 1,2,6,8            |
| FORESTAR GROUP<br>INC                                    | Common<br>equity<br>shares  | 346233109 | 11544  | 692764  | SH | DEFINED 1,2,5,6,8          |
| ISHARES MSCI EAFE<br>SMALL CAP INDEX<br>FUND             | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like |           |        |         |    |                            |
|  | mutu  | 464288273 | 19335  | 499600  | SH | DEFINED 1                  |
| K12 INC  | Common<br>Stock   | 48273U102 | 9601   | 475465  | SH | DEFINED 1,2,6,8            |
| MEDASSETS INC  | Common<br>equity<br>shares  | 584045108 | 20443  | 1148566 | SH | DEFINED 1,2,5,6,8          |
| TEEKAY TANKERS<br>LTD                                    | Common<br>equity<br>shares  | Y8565N102 | 3359   | 898044  | SH | DEFINED 1,2,6              |
| ORION ENERGY<br>SYSTEMS INC                              | Common<br>Stock   | 686275108 | 28     | 14500   | SH | DEFINED 1                  |
| ISHARES JPMORGAN<br>USD EMERGING<br>MARKETS BOND<br>FUND | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like |           |        |         |    |                            |
|  | mutu  | 464288281 | 68972  | 568800  | SH | DEFINED 1,2                |
| NETSUITE INC   | Common<br>equity<br>shares  | 64118Q107 | 21367  | 334980  | SH | DEFINED 1,2,6,8            |
| ORION MARINE<br>GROUP INC                                | Common<br>Stock   | 68628V308 | 3762   | 506390  | SH | DEFINED 1,2,8              |
| NATIONAL AMERN<br>UNIV HLDG INC                          | Common<br>equity<br>shares  | 63245Q105 | 548    | 108779  | SH | DEFINED 1,2                |
| ECHOSTAR CORP  | Common<br>equity<br>shares  | 278768106 | 14274  | 498015  | SH | DEFINED 1,2,5,6,8          |
| CALPINE CORP   | Common<br>equity<br>shares  | 131347304 | 109553 | 6332239 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BROOKFIELD INFRS<br>PTRS LP                              | Limited<br>Partnership  | G16252101 | 4798   | 134993  | SH | DEFINED 1,5                |
| A. H. BELO CORP  | Common<br>equity<br>shares  | 001282102 | 149    | 30806   | SH | DEFINED 1                  |
| MERIDIAN   | Common  |           |        |         |    |                            |

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|  |   |           |         |          |    |                            |
|--|---|-----------|---------|----------|----|----------------------------|
| INTERSTATE BANCORP                               | equity shares   | 58964Q104 | 2323    | 140632   | SH | DEFINED 1,2,6              |
| SYNERGY RESOURCES CORP                           | Common Stock  | 87164P103 | 1837    | 440214   | SH | DEFINED 1,2                |
| IPC THE HOSPITALIST CO INC                       | Common Stock  | 44984A105 | 14488   | 317083   | SH | DEFINED 1,2,6,8            |
| CAPE BANCORP INC                                 | Common equity shares  | 139209100 | 1427    | 152523   | SH | DEFINED 1,2                |
| DANA HOLDING CORP                                | Common equity shares  | 235825205 | 44263   | 3597217  | SH | DEFINED 1,2,5,6,8,12,17    |
| MAKO SURGICAL CORP                               | Common equity shares  | 560879108 | 11234   | 645107   | SH | DEFINED 1,2,6,8            |
| SPDR S&P INTERNATIONAL DIVIDEND ETF              | Exchange Traded Product   | 78463X772 | 2098    | 46387    | SH | DEFINED 2                  |
| WISDOMTREE INDIA EARNINGS FUND                   | Investments that contain a pool of securities representing a specific index and are built like mutu | 97717W422 | 15093   | 796870   | SH | DEFINED 10                 |
| HERITAGE-CRYSTAL CLEAN INC                       | Common equity shares  | 42726M106 | 1961    | 98707    | SH | DEFINED 1,2                |
| GALENA BIOPHARMA INC                             | Common equity shares  | 363256108 | 18      | 10134    | SH | DEFINED 1                  |
| PHILIP MORRIS INTERNATIONAL                      | Common equity shares  | 718172109 | 6553708 | 72867553 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| CARDIONET INC                                    | Common equity shares  | 14159L103 | 41      | 16000    | SH | DEFINED 1                  |
| HILLENBRAND INC                                  | Common equity shares  | 431571108 | 25307   | 1391263  | SH | DEFINED 1,2,5,6,8          |
| VISA INC   | Common equity shares  | 92826C839 | 2677794 | 19941876 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| 1ST UNITED BANCORP INC                           | Common Stock  | 33740N105 | 2876    | 445742   | SH | DEFINED 1,2                |
| IRIDIUM COMMUNICATIONS INC                       | Common equity shares  | 46269C102 | 5938    | 811355   | SH | DEFINED 1,2,8              |
| ISHARES MSCI TURKEY INVESTABLE MARKET INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286715 | 1732    | 31000    | SH | DEFINED 1                  |
| BARCLAYS BANK PLC                                | Public preferred  |           |         |          |    |                            |

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|                                     |  |           |        |         |    |         |                           |
|-------------------------------------|--|-----------|--------|---------|----|---------|---------------------------|
| INTREPID POTASH<br>INC              | instrument<br>Common<br>equity<br>shares | 06739H362 | 6507   | 251033  | SH | DEFINED | 2                         |
| AMERICAN WATER<br>WORKS CO INC      | Common<br>equity<br>shares               | 46121Y102 | 32356  | 1506474 | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| HATTERAS<br>FINANCIAL CORP          | Common<br>equity<br>shares               | 030420103 | 138454 | 3735933 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DR PEPPER SNAPPLE<br>GROUP INC      | Common<br>equity<br>shares               | 41902R103 | 39040  | 1384756 | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| PIONEER<br>SOUTHWEST<br>ENERGY -LP  | Limited<br>Partnership                   | 72388B106 | 502    | 19528   | SH | DEFINED | 1                         |
| MAIDEN HOLDINGS<br>LTD              | Common<br>equity<br>shares               | G5753U112 | 8915   | 1003139 | SH | DEFINED | 1, 2, 8                   |
| COLFAX CORP                         | Common<br>equity<br>shares               | 194014106 | 18344  | 500355  | SH | DEFINED | 1, 2, 6, 8                |
| WESTERN GAS<br>PARTNERS LP          | Limited<br>Partnership                   | 958254104 | 3008   | 59670   | SH | DEFINED | 1, 17                     |
| GUARANTY<br>BANCORP                 | Common<br>equity<br>shares               | 40075T102 | 1952   | 967286  | SH | DEFINED | 1, 2                      |
| INVERNESS<br>MEDICAL<br>INNOVATIONS | Public<br>preferred<br>instrument        | 01449J20  | 2901   | 14021   | SH | DEFINED | 1, 2                      |
| SPDR DJ GLOBAL<br>REAL ESTATE ETF   | USA:<br>Common<br>Stock                  | 78463X749 | 707    | 17450   | SH | DEFINED | 5                         |
| AMERICAN CAPITAL<br>AGENCY CORP     | REIT                                     | 02503X105 | 207869 | 6009516 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |

| ISSUER                           | CLASS                   | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS               |
|----------------------------------|-------------------------|-----------|--------|----------------|------------|--------------|-----------------|------------------------|
| AMPIO<br>PHARMACEUTICALS<br>INC  | Common<br>Stock         | 03209T109 | 1191   | 304970         | SH         |              | DEFINED         | 1, 2                   |
| AIR TRANSPORT<br>SERVICES GROUP  | Common<br>equity shares | 00922R105 | 4587   | 1042233        | SH         |              | DEFINED         | 1, 2, 6                |
| SAFE BULKERS INC                 | Common<br>equity shares | Y7388L103 | 63     | 10815          | SH         |              | DEFINED         | 1                      |
| FIFTH STREET<br>FINANCE CORP     | Common<br>Stock         | 31678A103 | 17900  | 1630285        | SH         |              | DEFINED         | 1, 2, 6, 8             |
| SCRIPPS NETWORKS<br>INTERACTIVE  | Common<br>equity shares | 811065101 | 207218 | 3384215        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, |
| TW TELECOM INC                   | Common<br>equity shares | 87311L104 | 109762 | 4210325        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12      |
| LENDER<br>PROCESSING<br>SERVICES | Common<br>equity shares | 52602E102 | 69578  | 2494952        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, |
| ENERGY RECOVERY                  | Common                  |           |        |                |            |              |                 |                        |

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|                    |                |           |         |          |    |                          |
|--------------------|----------------|-----------|---------|----------|----|--------------------------|
| INC                | Stock          | 29270J100 | 1974    | 666557   | SH | DEFINED 1,2              |
| ACTIVISION         | Common         |           |         |          |    |                          |
| BLIZZARD INC       | equity shares  | 00507V109 | 103738  | 9196852  | SH | DEFINED 1,2,5,8,10,12,18 |
| FUTUREFUEL CORP    | Common         |           |         |          |    |                          |
|                    | equity shares  | 36116M106 | 3983    | 328957   | SH | DEFINED 1,2              |
| ACE LTD            | Common         |           |         |          |    |                          |
|                    | equity shares  | H0023R105 | 1024556 | 13552385 | SH | DEFINED 1,2,5,6,8,10,12, |
| JOHN BEAN          | Common         |           |         |          |    |                          |
| TECHNOLOGIES       | equity shares  | 477839104 | 9615    | 588796   | SH | DEFINED 1,2,5,6,8        |
| SPDR S&P           | Investments    |           |         |          |    |                          |
| INTERNATIONAL      | that contain a |           |         |          |    |                          |
| UTILITIES SECTOR   | pool of        |           |         |          |    |                          |
| ETF                | securities     |           |         |          |    |                          |
|                    | representing a |           |         |          |    |                          |
|                    | specific index |           |         |          |    |                          |
|                    | and are built  |           |         |          |    |                          |
|                    | like mutu      | 78463X632 | 1410    | 85648    | SH | DEFINED 6                |
| SPDR S&P           | Exchange       |           |         |          |    |                          |
| INTERNATIONAL      | Traded         |           |         |          |    |                          |
| TELECOMMUNICATIONS | Product        | 78463X640 | 505     | 22072    | SH | DEFINED 2                |
| SECTOR ETF         | Investments    |           |         |          |    |                          |
| SPDR S&P           | that contain a |           |         |          |    |                          |
| INTERNATIONAL      | pool of        |           |         |          |    |                          |
| ENERGY SECTOR      | securities     |           |         |          |    |                          |
| ETF                | representing a |           |         |          |    |                          |
|                    | specific index |           |         |          |    |                          |
|                    | and are built  |           |         |          |    |                          |
|                    | like mutu      | 78463X715 | 2366    | 94376    | SH | DEFINED 1,2              |
| GT ADVANCED        | Common         |           |         |          |    |                          |
| TECHNOLOGIES       | equity shares  | 36191U106 | 12401   | 2274799  | SH | DEFINED 1,2,6,8          |
| INC                | Common         |           |         |          |    |                          |
| SEADRILL LTD       | Stock          | G7945E105 | 693     | 17647    | SH | DEFINED 1,17             |
| SIRIUS XM RADIO    | Common         |           |         |          |    |                          |
| INC                | equity shares  | 82967N108 | 153334  | 58973011 | SH | DEFINED 1,2,5,6,8,10,12, |
| RACKSPACE          | Common         |           |         |          |    |                          |
| HOSTING INC        | equity shares  | 750086100 | 213816  | 3235326  | SH | DEFINED 1,2,5,6,8,10,12, |
| HSN INC            | Common         |           |         |          |    |                          |
|                    | equity shares  | 404303109 | 77264   | 1575169  | SH | DEFINED 1,2,5,6,8,12,18  |
| INTERVAL LEISURE   | Common         |           |         |          |    |                          |
| GROUP              | equity shares  | 46113M108 | 15377   | 812389   | SH | DEFINED 1,2,6,8          |
| MYR GROUP INC      | Common         |           |         |          |    |                          |
|                    | Stock          | 55405W104 | 7161    | 358837   | SH | DEFINED 1,2,6,8          |
| TREE.COM INC       | Common         |           |         |          |    |                          |
|                    | equity shares  | 894675107 | 1137    | 72481    | SH | DEFINED 1,2              |
| IBIO INC           | Common         |           |         |          |    |                          |
|                    | Stock          | 451033104 | 14      | 13400    | SH | DEFINED 1                |
| SIGNET JEWELERS    | Common         |           |         |          |    |                          |
| LTD                | equity shares  | G81276100 | 110497  | 2265983  | SH | DEFINED 1,2,5,6,12       |
| REINSURANCE        | Common         |           |         |          |    |                          |
| GROUP AMER INC     | equity shares  | 759351604 | 117700  | 2033908  | SH | DEFINED 1,2,5,6,8,12,18  |
| REVLON INC -CL A   | Common         |           |         |          |    |                          |
|                    | equity shares  | 761525609 | 5846    | 378489   | SH | DEFINED 1,2,6,8,17       |
| HOMEOWNERS         | Common         |           |         |          |    |                          |
| CHOICE INC         | equity shares  | 43741E103 | 1901    | 80970    | SH | DEFINED 1,2              |
| ASCENT CAPITAL     | Common         |           |         |          |    |                          |
| GROUP INC          | Stock          | 043632108 | 13764   | 254766   | SH | DEFINED 1,2,6,8          |
| DISCOVERY          | Common         |           |         |          |    |                          |
| COMMUNICATNS       | equity shares  | 25470F302 | 48167   | 859575   | SH | DEFINED 1,2,5,6,8,10,12, |
| NEW                | American       |           |         |          |    |                          |
| ECOPETROL SA       |                |           |         |          |    |                          |

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|  |   |           |        |         |    |                          |
|--|---|-----------|--------|---------|----|--------------------------|
| POWERSHARES  | Depository Receipt  | 279158109 | 61275  | 1039809 | SH | DEFINED 1,2,4,5,6,8,10   |
| GLOBAL AGRICULTURE PORTFOLIO                               | Investments that contain a pool of securities representing a specific index and are built like mutu | 73936Q702 | 4155   | 138448  | SH | DEFINED 1,2              |
| KB FINANCIAL GROUP   | American Depository Receipt   | 48241A105 | 5491   | 155548  | SH | DEFINED 1,2,4,5,6        |
| MODUSLINK  | Common equity shares  | 60786L107 | 2939   | 796419  | SH | DEFINED 1,2,8            |
| HOME BANCORP INC   | Common equity shares  | 43689E107 | 1417   | 78796   | SH | DEFINED 1,2              |
| DIGIMARC CORP  | Common equity shares  | 25381B101 | 2475   | 111228  | SH | DEFINED 1,2              |
| GRAND CANYON EDUCATION INC                                 | Common Stock  | 38526M106 | 16116  | 684811  | SH | DEFINED 1,2,6,8          |
| ELIZABETH ARDEN INC  | Common equity shares  | 28660G106 | 22803  | 482750  | SH | DEFINED 1,2,6,8          |
| IAC/ INTERACTIVECORP                                       | Common equity shares  | 44919P508 | 61386  | 1179134 | SH | DEFINED 1,2,5,6,8,12,17, |
| CLEARWATER PAPER CORP                                      | Common Stock  | 18538R103 | 19211  | 465076  | SH | DEFINED 1,2,6,8          |
| CRACKER BARREL OLD CTRY STOR                               | Common equity shares  | 22410J106 | 32403  | 482837  | SH | DEFINED 1,2,5,6,8,17,18  |
| VIRTUS INVESTMENT PTNRS INC                                | Common Stock  | 92828Q109 | 10191  | 118486  | SH | DEFINED 1,2,6,8          |
| GIGOPTIX INC   | Common Stock  | 37517Y103 | 52     | 27300   | SH | DEFINED 1                |
| SAGA COMMUNICATIONS -CL A                                  | Common Stock  | 786598300 | 1878   | 46379   | SH | DEFINED 1,2              |
| MEAD JOHNSON NUTRITION CO                                  | Common equity shares  | 582839106 | 713334 | 9734275 | SH | DEFINED 1,2,5,6,8,10,12, |
| 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 | 20149  | 577657  | SH | DEFINED 2                |
| IDT CORP   | Common equity shares  | 448947507 | 3495   | 340781  | SH | DEFINED 1,2,6,8          |
| HEARTWARE INTERNATIONAL INC                                | Common equity shares  | 422368100 | 22167  | 234619  | SH | DEFINED 1,2,6,8          |
| SPDR BARCLAYS CAPITAL LONG TERM CORPORATE BOND ETF         | Exchange Traded Product   | 78464A367 | 3225   | 76900   | SH | DEFINED 2                |
| ITAU UNIBANCO HLDG SA                                      | American Depository Receipt   | 465562106 | 88953  | 5821330 | SH | DEFINED 1,2,4,5,6,8,10,1 |
| BRIDGEPOINT EDUCATION INC                                  | Common equity shares  | 10807M105 | 3176   | 313110  | SH | DEFINED 1,2,6,8          |

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|   |   |           |        |         |    |                          |
|---|---|-----------|--------|---------|----|--------------------------|
| ROSETTA STONE INC   | Common<br>Stock   | 777780107 | 2183   | 171067  | SH | DEFINED 1,2,6            |
| SPDR BARCLAYS<br>CAPITAL<br>CONVERTIBLE<br>SECURITIES ETF | USA:<br>Common<br>Stock   | 78464A359 | 4440   | 112183  | SH | DEFINED 1,2              |
| GOLDEN MINERALS<br>CO                                     | Common<br>equity shares   | 381119106 | 2183   | 417951  | SH | DEFINED 1,2,6,8          |
| DIGITALGLOBE INC  | Common<br>equity shares   | 25389M877 | 13148  | 644807  | SH | DEFINED 1,2,6,8          |
| SOLARWINDS INC  | Common<br>equity shares   | 83416B109 | 94785  | 1700497 | SH | DEFINED 1,2,5,6,8,12,17  |
| OPENTABLE INC   | Common<br>Stock   | 68372A104 | 20463  | 491937  | SH | DEFINED 1,2,5,6,8,17     |
| GOVERNMENT<br>PPTYs INCOME TR                             | Real Estate<br>Investment<br>Trust  | 38376A103 | 16432  | 702235  | SH | DEFINED 1,2,3,6,8        |
| CYS INVESTMENTS<br>INC                                    | Common<br>equity shares   | 12673A108 | 49213  | 3492867 | SH | DEFINED 1,2,6,8,17       |
| MYREXIS INC   | Common<br>Stock   | 62856H107 | 54     | 21754   | SH | DEFINED 1                |
| MEDIDATA<br>SOLUTIONS INC                                 | Common<br>Stock   | 58471A105 | 17461  | 420668  | SH | DEFINED 1,2,6,8          |
| INVESCO<br>MORTGAGE<br>CAPITAL INC                        | Common<br>equity shares   | 46131B100 | 51429  | 2554880 | SH | DEFINED 1,2,6,8          |
| LOGMEIN INC   | Common<br>equity shares   | 54142L109 | 9118   | 406548  | SH | DEFINED 1,2,6,8          |
| ALUFP 2.875 06/15/25                                      | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market | 549463AH  | 6439   | 6498000 | SH | DEFINED 2                |
| PRIMUS TELECOMM<br>GROUP INC                              | Common<br>Stock   | 741929301 | 2313   | 151513  | SH | DEFINED 1,2              |
| TERRITORIAL<br>BANCORP INC                                | Common<br>equity shares   | 88145X108 | 4897   | 213391  | SH | DEFINED 1,2,6,17         |
| GLOBE SPECIALTY<br>METALS INC                             | Common<br>equity shares   | 37954N206 | 29333  | 1927412 | SH | DEFINED 1,2,6,8          |
| PENNYMAC<br>MORTGAGE<br>INVEST TR                         | Closed end<br>mutual fund   | 70931T103 | 27662  | 1183643 | SH | DEFINED 1,2,6,8,17       |
| ALTISOURCE<br>PORTFOLIO<br>SOLTNS                         | Common<br>equity shares   | L0175J104 | 1239   | 14366   | SH | DEFINED 1,6,8            |
| AVAGO<br>TECHNOLOGIES<br>LTD                              | Common<br>equity shares   | Y0486S104 | 137276 | 3937574 | SH | DEFINED 1,2,5,6,8,10,12, |
| CUMBERLAND<br>PHARMACEUTICALS                             | Common<br>equity shares   | 230770109 | 868    | 134477  | SH | DEFINED 1,2              |
| STARWOOD<br>PROPERTY TRUST<br>INC                         | Real Estate<br>Investment<br>Trust  | 85571B105 | 56011  | 2406948 | SH | DEFINED 1,2,6,8,17       |
| CAREFUSION CORP   | Common<br>Stock   | 14170T101 | 249310 | 8781493 | SH | DEFINED 1,2,5,6,8,10,12, |
| CREXUS<br>INVESTMENT<br>CORP                              | Real Estate<br>Investment<br>Trust  | 226553105 | 15097  | 1396660 | SH | DEFINED 1,2,6            |
| SPDR WELLS FARGO<br>PREFERRED<br>STOCK ETF                | Exchange<br>Traded<br>Product   | 78464A292 | 1576   | 34560   | SH | DEFINED 2                |
| SPECTRUM BRANDS   | Common  |           |        |         |    |                          |

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|                                    |   |           |        |          |    |         |                  |
|------------------------------------|---|-----------|--------|----------|----|---------|------------------|
| HOLDINGS INC                       | equity shares   | 84763R101 | 15991  | 399744   | SH | DEFINED | 1,2,6,17         |
| A123 SYSTEMS INC                   | Common<br>Stock   | 03739T108 | 414    | 1650340  | SH | DEFINED | 1,2,6            |
| APOLLO<br>COMMERCIAL RE<br>FIN INC | Real Estate<br>Investment<br>Trust  | 03762U105 | 6545   | 377300   | SH | DEFINED | 1,2,5,8,17       |
| ARTIO GLOBAL<br>INVESTORS INC      | Common<br>equity shares   | 04315B107 | 1649   | 553610   | SH | DEFINED | 1,2,8            |
| COLONY FINANCIAL<br>INC            | Common<br>equity shares   | 19624R106 | 13872  | 711882   | SH | DEFINED | 1,2,6,8          |
| VITACOST.COM INC                   | Common<br>equity shares   | 92847A200 | 1921   | 283194   | SH | DEFINED | 1,2,6            |
| SELECT MEDICAL<br>HOLDINGS CORP    | Common<br>equity shares   | 81619Q105 | 8458   | 753289   | SH | DEFINED | 1,2,8            |
| ECHO GLOBAL<br>LOGISTICS INC       | Common<br>equity shares   | 27875T101 | 3993   | 232620   | SH | DEFINED | 1,2,6            |
| EDUCATION<br>MANAGEMENT<br>CORP    | Common<br>equity shares   | 28140M103 | 1669   | 536710   | SH | DEFINED | 1,2,6            |
| BANCO SANTANDER<br>BRASIL -ADR     | Depository<br>Receipt   | 05967A107 | 8377   | 1136638  | SH | DEFINED | 1,2,4,5,6,8,10   |
| VERISK ANALYTICS<br>INC            | Common<br>equity shares   | 92345Y106 | 117119 | 2459873  | SH | DEFINED | 1,2,5,6,8,10,12, |
| MISTRAS GROUP INC                  | Common<br>equity shares   | 60649T107 | 6133   | 264410   | SH | DEFINED | 1,2,6,8          |
| OMEROS CORP                        | Common<br>equity shares   | 682143102 | 3224   | 343175   | SH | DEFINED | 1,2              |
| RAILAMERICA INC                    | Common<br>equity shares   | 750753402 | 9841   | 358349   | SH | DEFINED | 1,2,6            |
| DOLE FOOD CO INC                   | Common<br>equity shares   | 256603101 | 9300   | 662905   | SH | DEFINED | 1,2,5,6,8        |
| VITAMIN SHOPPE<br>INC              | Common<br>equity shares   | 92849E101 | 45127  | 773834   | SH | DEFINED | 1,2,6,8          |
| ANCESTRY.COM INC                   | Common<br>equity shares   | 032803108 | 16058  | 534022   | SH | DEFINED | 1,2,6,8          |
| HYATT HOTELS<br>CORP               | Common<br>equity shares   | 448579102 | 19253  | 479578   | SH | DEFINED | 1,2,5,18         |
| STR HOLDINGS INC                   | Common<br>equity shares   | 78478V100 | 1767   | 570610   | SH | DEFINED | 1,2,6,8          |
| LEAR CORP                          | Common<br>equity shares   | 521865204 | 51714  | 1368463  | SH | DEFINED | 1,2,5,6,8,12,18  |
| DOLLAR GENERAL<br>CORP             | Common<br>Stock   | 256677105 | 224160 | 4349494  | SH | DEFINED | 1,2,5,6,8,10,12, |
| RUE21 INC                          | Common<br>equity shares   | 781295100 | 16947  | 544040   | SH | DEFINED | 1,2,6,8          |
| OI S.A.                            | Depository<br>Receipt   | 670851104 | 637    | 128247   | SH | DEFINED | 1,2,4,5,6,10     |
| FORTINET INC                       | Common<br>equity shares   | 34959E109 | 37321  | 1545920  | SH | DEFINED | 1,2,5,6,8,17     |
| CLOUD PEAK<br>ENERGY INC           | Common<br>equity shares   | 18911Q102 | 52111  | 2879144  | SH | DEFINED | 1,2,6,8          |
| AOL INC                            | Common<br>equity shares   | 00184X105 | 95611  | 2713964  | SH | DEFINED | 1,2,5,6,8,10,12, |
| CHARTER<br>COMMUNICATIONS<br>INC   | Common<br>equity shares   | 16117M305 | 61443  | 818309   | SH | DEFINED | 1,2,5,8,10,12,18 |
| ALCOA INC                          | USA: Bond   | 013817AT  | 6955   | 4668000  | SH | DEFINED | 2                |
| AMGEN INC                          | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market | 031162AQ  | 22102  | 19883000 | SH | DEFINED | 2                |

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|   |   |          |       |          |    |         |   |
|---|---|----------|-------|----------|----|---------|---|
| ARCHER DANIELS                          | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market               | 039483AW | 8518  | 8517000  | SH | DEFINED | 2 |
| CHESAPEAKE<br>ENERGY CORP<br>CIENA CORP | USA: Bond<br>A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market  | 165167BZ | 15163 | 16673000 | SH | DEFINED | 2 |
| D.R. HORTON INC<br>DHI<br>EMC CORP      | USA: Bond<br>A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market  | 23331ABB | 6739  | 4104000  | SH | DEFINED | 2 |
| GILEAD SCIENCES<br>INC                  | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market               | 268648AM | 23503 | 13650000 | SH | DEFINED | 2 |
| HOLOGIC INC                             | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market               | 375558AH | 8615  | 4947000  | SH | DEFINED | 2 |
| INTEL CORP                              | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market               | 436440AA | 8133  | 8131000  | SH | DEFINED | 2 |
| L-3 COMMS HLDGS<br>INC                  | USA: Bond   | 458140AD | 12983 | 11844000 | SH | DEFINED | 2 |
| LIBERTY MEDIA LLC                       | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market               | 502413AW | 5006  | 4976000  | SH | DEFINED | 2 |
| LIFEPOINT<br>HOSPITALS INC              | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market               | 530718AF | 12113 | 8690000  | SH | DEFINED | 2 |
| LINEAR<br>TECHNOLOGY<br>CORP A          | Any issuer<br>issuing in any<br>currency<br>offered in all<br>markets<br>simultaneously | 53219LAH | 4630  | 4235000  | SH | DEFINED | 2 |
| MASSEY ENERGY<br>CO                     | USA: Bond   | 535678AC | 6744  | 6430000  | SH | DEFINED | 2 |
| MEDTRONIC INC                           | Any issuer<br>issuing in any<br>currency<br>offered in all<br>markets<br>simultaneously | 576203AJ | 4502  | 4852000  | SH | DEFINED | 2 |
| MICROCHIP<br>TECHNOLOGY INC             | USA: Bond   | 585055AM | 17301 | 17037000 | SH | DEFINED | 2 |
|   | USA: Bond   | 595017AB | 11134 | 8810000  | SH | DEFINED | 2 |



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|                               |   |           |        |             |                          |
|-------------------------------|---|-----------|--------|-------------|--------------------------|
| MICRON TECHNOLOGY INC         | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market | 595112AH  | 7054   | 7073000 SH  | DEFINED 2                |
| MOLSON COORS BREWING CO       | An issue in<br>any currency<br>issued on a<br>private basis               | 60871RAA  | 4711   | 4544000 SH  | DEFINED 2                |
| NETAPP INC                    | USA: Bond   | 64110DAB  | 11056  | 9649000 SH  | DEFINED 2                |
| NEWMONT MINING CORP           | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market | 651639AH  | 5899   | 4373000 SH  | DEFINED 2                |
| NEWMONT MINING CORP           | USA: Bond   | 651639AJ  | 6934   | 4771000 SH  | DEFINED 2                |
| PEABODY ENERGY CORP           | USA: Bond   | 704549AG  | 4887   | 5673000 SH  | DEFINED 2                |
| SANDISK CORP                  | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market | 80004CAC  | 7327   | 7358000 SH  | DEFINED 2                |
| SUNTECH POWER HLDGS CO        | An issue in<br>any currency<br>issued on a<br>private basis               | 86800CAE  | 1929   | 4370000 SH  | DEFINED 2                |
| SYMANTEC CORP                 | USA: Bond   | 871503AF  | 8166   | 7502000 SH  | DEFINED 2                |
| TEVA PHARM FINANCE LLC C      | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market | 88163VAE  | 4247   | 4000000 SH  | DEFINED 2                |
| TRANSOCEAN INC C USEC INC     | USA: Bond   | 893830AW  | 12774  | 12731000 SH | DEFINED 2                |
| US STEEL CORP                 | An issue in<br>any currency<br>issued on a<br>private basis               | 90333EAC  | 2014   | 4825000 SH  | DEFINED 2                |
| VERISIGN INC                  | USA: Bond   | 912909AE  | 7157   | 6982000 SH  | DEFINED 2                |
| WACHOVIA CORP                 | A U S issuer<br>issuing in U S<br>dollars in the<br>U S capital<br>market | 92343EAD  | 14483  | 9448000 SH  | DEFINED 2                |
| XILINX INC                    | Public<br>preferred<br>instrument   | 94974680  | 39174  | 31705 SH    | DEFINED 1,2              |
| PEBBLEBROOK HOTEL TRUST       | USA: Bond   | 983919AD  | 5729   | 4773000 SH  | DEFINED 2                |
| CIT GROUP INC                 | Common<br>equity shares   | 70509V100 | 36669  | 1567792 SH  | DEFINED 1,2,3,6,8        |
| KAR AUCTION SERVICES INC      | Common<br>equity shares   | 125581801 | 201882 | 5125254 SH  | DEFINED 1,2,5,6,8,10,12, |
| ALLIANCE DATA SYSTEMS CO 144A | Common<br>equity shares   | 48238T109 | 6576   | 333191 SH   | DEFINED 1,2,6,8          |
| BANK OF AMERICA CORP          | USA: Bond   | 018581AD  | 10584  | 5826000 SH  | DEFINED 2                |
| INTL GAME TECHNOLOGY 144A     | USA: Bond   | 06050568  | 28718  | 26400 SH    | DEFINED 1,2              |
|                               | USA: Bond   | 459902AQ  | 6793   | 6448000 SH  | DEFINED 2                |

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|   |   |           |        |         |    |                          |
|---|---|-----------|--------|---------|----|--------------------------|
| AES TRUST III                                       | Preferred equity shares   | 00808N20  | 3912   | 78878   | SH | DEFINED 1,2              |
| SBA COMMUNICATIONS CORP 144A                        | USA: Bond   | 78388JAN  | 6329   | 4139000 | SH | DEFINED 2                |
| COBALT INTL ENERGY INC                              | Common equity shares  | 19075F106 | 76035  | 3414396 | SH | DEFINED 1,2,5,6,8,10,12, |
| TEAM HEALTH HOLDINGS INC                            | Common equity shares  | 87817A107 | 13863  | 510839  | SH | DEFINED 1,2,6,8          |
| NAVISTAR INTL CORP                                  | USA: Bond   | 63934EAL  | 3615   | 4022000 | SH | DEFINED 2                |
| KRATON PERFORMANCE POLYMERS                         | Common equity shares  | 50077C106 | 15383  | 589456  | SH | DEFINED 1,2,6,8          |
| SPDR BARCLAYS CAPITAL SHORT TERM CORPORATE BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A474 | 107079 | 3472099 | SH | DEFINED 1,2              |
| STATE BANK FINANCIAL CORP                           | Common equity shares  | 856190103 | 12581  | 763004  | SH | DEFINED 1,2,6,8          |
| SUPERMEDIA INC                                      | Common equity shares  | 868447103 | 28     | 10513   | SH | DEFINED 1                |
| WILLIS GROUP HOLDINGS PLC                           | Common equity shares  | G96666105 | 43563  | 1179857 | SH | DEFINED 1,2,5,6,8,10,12, |
| FORD MOTOR COMPANY                                  | USA: Bond   | 345370CN  | 9729   | 6913000 | SH | DEFINED 2                |
| OCZ TECHNOLOGY GROUP INC                            | Common equity shares  | 67086E303 | 3896   | 1123020 | SH | DEFINED 1,2,6,8          |
| OMNIAMERICAN BANCORP INC                            | Common Stock  | 68216R107 | 3970   | 174663  | SH | DEFINED 1,2              |
| CHESAPEAKE LODGING TRUST                            | Common equity shares  | 165240102 | 12533  | 630623  | SH | DEFINED 1,2,3,6,8        |
| SYMETRA FINANCIAL CORP                              | Common equity shares  | 87151Q106 | 17457  | 1419128 | SH | DEFINED 1,2,5,6,8,17     |
| MADISON SQUARE GARDEN CO                            | Common equity shares  | 55826P100 | 34182  | 848910  | SH | DEFINED 1,2,5,6,8,17     |
| STERLITE INDS INDIA LTD NOTE 4.000%10/3             | USA: Bond   | 859737AB  | 4313   | 4450000 | SH | DEFINED 2                |
| ATLANTIC POWER CORP                                 | Composition of more than 1 security   | 04878Q863 | 29708  | 1986016 | SH | DEFINED 1,2,6            |
| NORTHWEST BANCSHARES INC                            | Common equity shares  | 667340103 | 24383  | 1993693 | SH | DEFINED 1,2,6,8,17       |
| PILGRIM'S PRIDE CORP                                | Common equity shares  | 72147K108 | 5257   | 1029122 | SH | DEFINED 1,2,6,8          |
| OCEAN SHORE HOLDING CO                              | Common equity shares  | 67501R103 | 148    | 10991   | SH | DEFINED 1                |
| ECOTALITY INC                                       | Common equity shares  | 27922Y202 | 4      | 11316   | SH | DEFINED 1                |
| ENSCO PLC   | Common equity shares  | G3157S106 | 483832 | 8867773 | SH | DEFINED 1,2,5,6,8,10,12, |
| BIGLARI HOLDINGS INC                                | Common equity shares  | 08986R101 | 10697  | 29295   | SH | DEFINED 1,2,6,8          |
| SYCAMORE NETWORKS INC                               | Common equity shares  | 871206405 | 5516   | 358328  | SH | DEFINED 1,2,5,6,8        |
| TOWERS WATSON & CO                                  | Common equity shares  | 891894107 | 92005  | 1734387 | SH | DEFINED 1,2,5,6,8,12,18  |

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|                                |  |           |        |          |    |                          |
|--------------------------------|--|-----------|--------|----------|----|--------------------------|
| DEX ONE CORP                   | Common equity shares                               | 25212W100 | 132    | 104785   | SH | DEFINED 1,5              |
| CARMIKE CINEMAS INC            | Common equity shares                               | 143436400 | 2990   | 265701   | SH | DEFINED 1,2              |
| COWEN GROUP INC                | Common equity shares                               | 223622101 | 3741   | 1385698  | SH | DEFINED 1,2,8            |
| TRANSWITCH CORP                | Common equity shares                               | 894065309 | 13     | 12649    | SH | DEFINED 1                |
| NATIONAL GRID                  | An issue in any currency issued on a private basis | 636274300 | 284    | 5132     | SH | DEFINED 1                |
| CACI INTL INC -CL A            | Common equity shares                               | 127190304 | 26802  | 517571   | SH | DEFINED 1,2,5,6,8,17     |
| PEABODY ENERGY CORP            | An issue in any currency issued on a private basis | 704549104 | 284908 | 12782110 | SH | DEFINED 1,2,5,6,8,10,12, |
| NOMURA HOLDINGS INC            | An issue in any currency issued on a private basis | 65535H208 | 182    | 50810    | SH | DEFINED 1,2              |
| CHIQUITA BRANDS INTL INC       | Common equity shares                               | 170032809 | 6660   | 871727   | SH | DEFINED 1,2,5,6,8        |
| CITIGROUP INC                  | USA: Bond  | 17296741  | 25192  | 260971   | SH | DEFINED 2                |
| NEWS CORP                      | An issue in any currency issued on a private basis | 65248E203 | 67606  | 2726225  | SH | DEFINED 1,5,6,8,10,12,18 |
| USA MOBILITY INC               | An issue in any currency issued on a private basis | 90341G103 | 6978   | 587910   | SH | DEFINED 1,2,5,6,8,17     |
| ARMOUR RESIDENTIAL REIT INC    | Common equity shares                               | 042315101 | 41300  | 5391722  | SH | DEFINED 1,2,6,8          |
| IRONWOOD PHARMACEUTICALS INC   | Common equity shares                               | 46333X108 | 24367  | 1906611  | SH | DEFINED 1,2,6,8          |
| SOLAR CAPITAL LTD              | Common equity shares                               | 83413U100 | 17761  | 774838   | SH | DEFINED 1,2,6,8          |
| BACTERIN INTL HOLDINGS INC     | Common equity shares                               | 05644R101 | 17     | 10800    | SH | DEFINED 1                |
| PIEDMONT OFFICE REALTY TRUST   | Real Estate Investment Trust                       | 720190206 | 71534  | 4125191  | SH | DEFINED 1,2,3,5,6,8,12   |
| TERRENO REALTY CORP            | Real Estate Investment Trust                       | 88146M101 | 3702   | 234410   | SH | DEFINED 1,2              |
| GENERAC HOLDINGS INC           | Common equity shares                               | 368736104 | 9896   | 432464   | SH | DEFINED 1,2,6,8,17       |
| QUINSTREET INC                 | Common equity shares                               | 74874Q100 | 4556   | 542790   | SH | DEFINED 1,2,6,8          |
| UNILIFE CORP                   | Common equity shares                               | 90478E103 | 3750   | 1201626  | SH | DEFINED 1,2,6,8          |
| MARKET VECTORS EGYPT INDEX ETF | Exchange Traded Product                            | 57060U548 | 826    | 53000    | SH | DEFINED 1                |
| ANTHERA PHARMACEUTCLS INC      | Common equity shares                               | 03674U102 | 12     | 12700    | SH | DEFINED 1                |
| ACCURIDE CORP                  | Common   |           |        |          |    |                          |

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|                              |  |           |       |         |    |         |              |
|------------------------------|--|-----------|-------|---------|----|---------|--------------|
| SENSATA TECHNOLOGIES HLDG NV | equity shares                                      | 00439T206 | 3543  | 761254  | SH | DEFINED | 1,2,6,8      |
| AVEO PHARMACEUTICALS INC     | Common Stock                                       | 053588109 | 12167 | 1169011 | SH | DEFINED | 1,2,6,8      |
| SEMGROUP CORP                | Common equity shares                               | 81663A105 | 29302 | 795120  | SH | DEFINED | 1,2,5,6,8,18 |
| FINANCIAL ENGINES INC        | Common equity shares                               | 317485100 | 19983 | 838571  | SH | DEFINED | 1,2,6,8      |
| CALIX INC                    | Common equity shares                               | 13100M509 | 4174  | 652323  | SH | DEFINED | 1,2,6,8      |
| FIRST INTERSTATE BANCSYSTEM  | Common equity shares                               | 32055Y201 | 3807  | 254756  | SH | DEFINED | 1,2          |
| MAXLINEAR INC                | Common equity shares                               | 57776J100 | 1985  | 296706  | SH | DEFINED | 1,2,6        |
| SS&C TECHNOLOGIES HLDGS INC  | Common equity shares                               | 78467J100 | 14387 | 570617  | SH | DEFINED | 1,2,6,8      |
| SCORPIO TANKERS INC          | Common equity shares                               | Y7542C106 | 3037  | 506028  | SH | DEFINED | 1,2          |
| VIRGIN MEDIA INC 144A        | An issue in any currency issued on a private basis | 92769LAB7 | 13515 | 7736000 | SH | DEFINED | 2            |
| PRIMERICA INC                | Preferred equity shares                            | 74164M108 | 23683 | 826975  | SH | DEFINED | 1,2,5,6,8    |
| METALS USA HOLDINGS CORP     | Common equity shares                               | 59132A104 | 2551  | 190855  | SH | DEFINED | 1,2          |
| GOLUB CAPITAL BDC INC        | Common equity shares                               | 38173M102 | 3980  | 250278  | SH | DEFINED | 1,2          |
| CHATHAM LODGING TRUST        | Real Estate Investment Trust                       | 16208T102 | 2866  | 206368  | SH | DEFINED | 1,2          |
| VIMPELCOM LTD                | An issue in any currency issued on a private basis | 92719A106 | 3150  | 264828  | SH | DEFINED | 1,2          |
| CODEXIS INC                  | Common equity shares                               | 192005106 | 1061  | 350612  | SH | DEFINED | 1,2          |
| GLOBAL GEOPHYSICAL SVCS INC  | Common equity shares                               | 37946S107 | 1861  | 337863  | SH | DEFINED | 1,2          |
| SPS COMMERCE INC             | Common equity shares                               | 78463M107 | 6085  | 158150  | SH | DEFINED | 1,2          |

| ISSUER          | CLASS                        | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|-----------------|------------------------------|-----------|-------|-------------|-------------------|-------------|----------|
| THL CREDIT INC  | Closed end mutual fund       | 872438106 | 3254  | 232041      | SH                | DEFINED     | 1,2      |
| EXCEL TRUST INC | Real Estate Investment Trust | 30068C109 | 6108  | 534858      | SH                | DEFINED     | 1,2,5,8  |
| ALPHA AND OMEGA | Common                       |           |       |             |                   |             |          |

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|  |                                    |           |        |         |    |                            |
|--|------------------------------------|-----------|--------|---------|----|----------------------------|
| SEMICONDUCTR<br>PAA NATURAL GAS                                    | equity shares                      | G6331P104 | 2159   | 251128  | SH | DEFINED 1,2                |
| STORAGE LP   | Misc Equity                        | 693139107 | 402    | 20210   | SH | DEFINED 1                  |
| DRYSHIPS INC   | USA: Bond                          | 262498AB  | 4261   | 5116000 | SH | DEFINED 2                  |
| DOUGLAS  | Common                             |           |        |         |    |                            |
| DYNAMICS INC   | equity shares                      | 25960R105 | 5830   | 394331  | SH | DEFINED 1,2,8              |
| MECHEL OAO   | American<br>Depository<br>Receipt  | 583840509 | 63     | 22855   | SH | DEFINED 10                 |
| SIX FLAGS<br>ENTERTAINMENT<br>CORP                                 | Common<br>equity shares            | 83001A102 | 51398  | 874100  | SH | DEFINED 1,2,6,8            |
| EXPRESS INC  | Common<br>equity shares            | 30219E103 | 35499  | 2395367 | SH | DEFINED 1,2,5,6,8          |
| ROADRUNNER<br>TRANS SVCS<br>HLDGS                                  | Common<br>equity shares            | 76973Q105 | 3146   | 194313  | SH | DEFINED 1,2,6              |
| TELENAV INC  | Common<br>equity shares            | 879455103 | 1731   | 290020  | SH | DEFINED 1,2,6              |
| SPDR NUVEEN<br>BARCLAYS<br>CAPITAL BUILD<br>AMERICA BOND<br>ETF    | Mutual Fund                        | 78464A276 | 484    | 8017    | SH | DEFINED 2                  |
| NORANDA<br>ALUMINUM<br>HOLDING CP                                  | Common<br>equity shares            | 65542W107 | 10603  | 1585094 | SH | DEFINED 1,2,6,8            |
| MPG OFFICE TRUST<br>INC  | Real Estate<br>Investment<br>Trust | 553274101 | 125    | 37369   | SH | DEFINED 1                  |
| SPANSION INC   | Common<br>equity shares            | 84649R200 | 11761  | 986859  | SH | DEFINED 1,2,6,8            |
| ACCRETIVE HEALTH<br>INC  | Common<br>equity shares            | 00438V103 | 10380  | 930142  | SH | DEFINED 1,2,6,8            |
| REACHLOCAL INC   | Common<br>equity shares            | 75525F104 | 1906   | 152039  | SH | DEFINED 1,2,6              |
| SPDR BARCLAYS<br>CAPITAL<br>INTERNATIONAL<br>CORPORATE<br>BOND ETF | Exchange<br>Traded<br>Product      | 78464A151 | 5615   | 164650  | SH | DEFINED 1,2                |
| FIRST AMERICAN<br>FINANCIAL CP                                     | Common<br>equity shares            | 31847R102 | 84178  | 3884446 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| FURIEX<br>PHARMACEUTICALS<br>INC                                   | Common<br>Stock                    | 36106P101 | 3146   | 164847  | SH | DEFINED 1,2,5              |
| GENMARK<br>DIAGNOSTICS INC   | Common<br>equity shares            | 372309104 | 97     | 10500   | SH | DEFINED 1                  |
| TAHOE RESOURCES<br>INC   | Common<br>Stock                    | 873868103 | 15816  | 776704  | SH | DEFINED 1,2,6              |
| NORTEK INC   | Common<br>Stock                    | 656559309 | 7122   | 130134  | SH | DEFINED 1,2                |
| CBOE HOLDINGS<br>INC   | Common<br>equity shares            | 12503M108 | 71058  | 2415312 | SH | DEFINED 1,2,5,6,8,12,18    |
| BROADSOFT INC  | Common<br>Stock                    | 11133B409 | 19639  | 478862  | SH | DEFINED 1,2,6,8            |
| QEP RESOURCES INC  | Common<br>equity shares            | 74733V100 | 237097 | 7489095 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| HIGHER ONE<br>HOLDINGS INC   | Common<br>equity shares            | 42983D104 | 7889   | 585291  | SH | DEFINED 1,2,6,8            |
| OASIS PETROLEUM<br>INC   | Common<br>equity shares            | 674215108 | 55640  | 1887993 | SH | DEFINED 1,2,5,6,8          |

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|  |  |           |        |          |    |                            |
|--|--|-----------|--------|----------|----|----------------------------|
| MOTRICITY INC                            | Common equity shares                               | 620107102 | 13     | 29406    | SH | DEFINED 1                  |
| VISHAY PRECISION GROUP INC               | Common equity shares                               | 92835K103 | 3282   | 234906   | SH | DEFINED 1,2,5,6,8          |
| HUDSON PACIFIC PPTYS INC                 | Common equity shares                               | 444097109 | 11808  | 638228   | SH | DEFINED 1,2,3,6,8          |
| FABRINET                                 | Common equity shares                               | G3323L100 | 3974   | 343103   | SH | DEFINED 1,2,6,8            |
| TESLA MOTORS INC                         | Common equity shares                               | 88160R101 | 21211  | 724393   | SH | DEFINED 1,2,5,6,8          |
| GOLDCORP INC 144A                        | USA: Bond  | 380956AB8 | 7810   | 6437000  | SH | DEFINED 2                  |
| HARTFORD FINL SVCS GRP                   | USA: Bond  | 416515708 | 3434   | 182200   | SH | DEFINED 2                  |
| MYLAN INC 144A                           | USA: Bond  | 628530AJ6 | 8708   | 4555000  | SH | DEFINED 2                  |
| PPL CORPORATION                          | USA: Bond  | 69351T601 | 9530   | 177474   | SH | DEFINED 2                  |
| SBA COMMUNICATIONS CORP 144A             | An issue in any currency issued on a private basis | 78388JAM8 | 8737   | 4085000  | SH | DEFINED 2                  |
| QUAD/GRAPHICS INC                        | Common equity shares                               | 747301109 | 7549   | 445193   | SH | DEFINED 1,2,5,6            |
| PEOPLES FEDERAL BANCSHS INC              | Common equity shares                               | 711037101 | 1416   | 82028    | SH | DEFINED 1,2,6              |
| BABCOCK & WILCOX CO                      | Common equity shares                               | 05615F102 | 51911  | 2038219  | SH | DEFINED 1,2,5,6,8,10,12    |
| QLIK TECHNOLOGIES INC                    | Common equity shares                               | 74733T105 | 35251  | 1573054  | SH | DEFINED 1,2,5,6,8          |
| REALD INC                                | Common equity shares                               | 75604L105 | 6265   | 700701   | SH | DEFINED 1,2,6,8            |
| CAMELOT INFO SYSTEMS INC-ADR             | American Depository Receipt                        | 13322V105 | 112    | 62769    | SH | DEFINED 2                  |
| AMERESCO INC                             | Common equity shares                               | 02361E108 | 3388   | 286891   | SH | DEFINED 1,2                |
| GREEN DOT CORP                           | Common equity shares                               | 39304D102 | 5005   | 409470   | SH | DEFINED 1,2,6,8            |
| LYONDELLBASELL INDUSTRIES NV             | Common equity shares                               | N53745100 | 716874 | 13876938 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ENVESTNET INC                            | Common equity shares                               | 29404K106 | 3579   | 305663   | SH | DEFINED 1,2,6              |
| MOLYCOP INC                              | Common equity shares                               | 608753109 | 38432  | 3341622  | SH | DEFINED 1,2,5,6,8          |
| TRIOUS THERAPEUTICS INC                  | Common equity shares                               | 89685K100 | 1641   | 281616   | SH | DEFINED 1,2,6              |
| GORDMANS STORES INC                      | Common equity shares                               | 38269P100 | 1923   | 104271   | SH | DEFINED 1,2,6              |
| INTRALINKS HOLDINGS INC                  | Common equity shares                               | 46118H104 | 3531   | 539411   | SH | DEFINED 1,2,6,8            |
| REALPAGE INC                             | Common equity shares                               | 75606N109 | 13316  | 589180   | SH | DEFINED 1,2,6,8            |
| MARKET VECTORS INDIA SMALL-CAP INDEX ETF | Exchange Traded Product                            | 57060U563 | 1199   | 110000   | SH | DEFINED 4                  |
| WHITESTONE REIT                          | REIT   | 966084204 | 1757   | 133101   | SH | DEFINED 1,2,17             |
| SPDR S&P GLOBAL NATURAL RESOURCES ETF    | Exchange Traded Product                            | 78463X541 | 30129  | 593434   | SH | DEFINED 1,2                |
| CORESITE REALTY CORP                     | Real Estate Investment Trust                       | 21870Q105 | 9904   | 367588   | SH | DEFINED 1,2,6,8            |

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|  |   |           |        |          |    |                                   |
|--|---|-----------|--------|----------|----|-----------------------------------|
| SCIQUEST INC   | Common<br>Stock   | 80908T101 | 4547   | 249900   | SH | DEFINED 1, 2, 6                   |
| VISTEON CORP   | Common<br>equity shares                                     | 92839U206 | 31811  | 715507   | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| AMYRIS INC   | Common<br>equity shares                                     | 03236M101 | 1410   | 409812   | SH | DEFINED 1, 2, 6, 8                |
| CAMPUS CREST<br>COMMUNITIES<br>INC                           | Real Estate<br>Investment<br>Trust                          | 13466Y105 | 6603   | 611743   | SH | DEFINED 1, 2, 3, 6, 8             |
| KEYW HOLDING<br>CORP   | Common<br>Stock   | 493723100 | 3415   | 272705   | SH | DEFINED 1, 2, 6                   |
| SANDISK CORP   | An issue in<br>any currency<br>issued on a<br>private basis | 80004CAD  | 8170   | 7194000  | SH | DEFINED 2                         |
| ANGLOGOLD HLDGS<br>BODY CENTRAL<br>CORP                      | USA: Bond<br>Common<br>Stock                                | 03512Q20  | 4919   | 118112   | SH | DEFINED 2                         |
| TOWER<br>INTERNATIONAL<br>INC                                | Common<br>equity shares                                     | 09689U102 | 2358   | 225764   | SH | DEFINED 1, 2, 6                   |
| NETSPEND<br>HOLDINGS INC                                     | Common<br>equity shares                                     | 891826109 | 716    | 92575    | SH | DEFINED 1, 2, 6                   |
| BRAVO BRIO<br>RESTAURANT GP<br>INC                           | Common<br>Stock   | 64118V106 | 5553   | 564443   | SH | DEFINED 1, 2, 6, 8                |
| VERA BRADLEY INC   | Common<br>equity shares                                     | 10567B109 | 4708   | 323665   | SH | DEFINED 1, 2, 6, 8                |
| AEGERION<br>PHARMACEUTICALS<br>INC                           | Common<br>equity shares                                     | 92335C106 | 8110   | 340047   | SH | DEFINED 1, 2, 6, 8                |
| CHEMTURA CORP  | Common<br>equity shares                                     | 00767E102 | 5104   | 344662   | SH | DEFINED 1, 2, 6                   |
| PACIFIC<br>BIOSCIENCES OF<br>CALIF<br>EXAMWORKS<br>GROUP INC | Common<br>equity shares<br>Common<br>equity shares          | 163893209 | 30587  | 1776341  | SH | DEFINED 1, 2, 5, 6, 8             |
| SEACUBE<br>CONTAINER<br>LEASING                              | American<br>Depository<br>Receipt                           | 69404D108 | 997    | 544993   | SH | DEFINED 1, 2, 6                   |
| HORIZON<br>TECHNOLOGY<br>FINANCE                             | Common<br>Stock   | 30066A105 | 6731   | 451128   | SH | DEFINED 1, 2, 6, 8                |
| FRESH MARKET INC   | Common<br>equity shares                                     | G79978105 | 4036   | 215199   | SH | DEFINED 1, 2                      |
| HOWARD HUGHES<br>CORP  | Common<br>equity shares                                     | 44045A102 | 1389   | 85926    | SH | DEFINED 1, 2                      |
| PRIMO WATER CORP   | Common<br>equity shares                                     | 35804H106 | 30977  | 516433   | SH | DEFINED 1, 2, 6, 8                |
| SABRA HEALTH<br>CARE REIT INC                                | Common<br>equity shares                                     | 44267D107 | 24779  | 348760   | SH | DEFINED 1, 2, 6, 8                |
| SUN HEALTHCARE<br>GROUP INC                                  | Common<br>equity shares                                     | 74165N105 | 15     | 14200    | SH | DEFINED 1                         |
| INPHI CORP   | Common<br>equity shares                                     | 78573L106 | 14640  | 731731   | SH | DEFINED 1, 2, 3, 5, 6, 8          |
| BOOZ ALLEN<br>HAMILTON HLDG<br>CP                            | Common<br>equity shares                                     | 86677E100 | 4261   | 503575   | SH | DEFINED 1, 2, 5, 6                |
| GENERAL MOTORS<br>CO   | Common<br>equity shares                                     | 45772F107 | 3813   | 357696   | SH | DEFINED 1, 2, 6                   |
| LPL FINANCIAL  | Common<br>equity shares                                     | 099502106 | 4039   | 291460   | SH | DEFINED 1, 2, 6                   |
|  | Common<br>equity shares                                     | 37045V100 | 265028 | 11649372 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |

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|                             |                |           |       |         |    |         |                    |
|-----------------------------|----------------|-----------|-------|---------|----|---------|--------------------|
| HOLDINGS INC                | equity shares  | 50212V100 | 15903 | 557279  | SH | DEFINED | 1,2,6,8            |
| AEROFLEX                    | Common         |           |       |         |    |         |                    |
| HOLDING CORP                | equity shares  | 007767106 | 1947  | 293555  | SH | DEFINED | 1,2                |
| ZOGENIX INC                 | Common         |           |       |         |    |         |                    |
|                             | equity shares  | 98978L105 | 1244  | 467489  | SH | DEFINED | 1,2                |
| ANACOR                      |                |           |       |         |    |         |                    |
| PHARMACEUTICALS             | Common         |           |       |         |    |         |                    |
| INC                         | equity shares  | 032420101 | 1184  | 179843  | SH | DEFINED | 1,2                |
| APACHE CORP                 | USA: Bond      | 037411808 | 9497  | 195000  | SH | DEFINED | 2                  |
| GENERAL MOTORS              | USA: Bond      | 37045V209 | 29052 | 774727  | SH | DEFINED | 2                  |
| STANLEY BLACK &<br>DECKER I | USA: Bond      | 854502309 | 6037  | 47632   | SH | DEFINED | 2                  |
| FXCM INC                    | Common         |           |       |         |    |         |                    |
|                             | equity shares  | 302693106 | 3078  | 322146  | SH | DEFINED | 1,2                |
| TARGA RESOURCES             | Common         |           |       |         |    |         |                    |
| CORP                        | equity shares  | 87612G101 | 26724 | 530811  | SH | DEFINED | 1,2,5,6,8          |
| E-COMMERCE CH               | American       |           |       |         |    |         |                    |
| DANGDANG -ADR               | Depository     |           |       |         |    |         |                    |
|                             | Receipt        | 26833A105 | 340   | 72100   | SH | DEFINED | 1,2                |
| YOUKU TUDOU INC             | American       |           |       |         |    |         |                    |
|                             | Depository     |           |       |         |    |         |                    |
|                             | Receipt        | 98742U100 | 2929  | 159253  | SH | DEFINED | 1,2                |
| FIRST REPUBLIC              | Investments    |           |       |         |    |         |                    |
| BANK                        | that contain a |           |       |         |    |         |                    |
|                             | pool of        |           |       |         |    |         |                    |
|                             | securities     |           |       |         |    |         |                    |
|                             | representing a |           |       |         |    |         |                    |
|                             | specific index |           |       |         |    |         |                    |
|                             | and are built  |           |       |         |    |         |                    |
|                             | like mutu      | 33616C100 | 79085 | 2295077 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HAWAIIAN TELCOM             | Common         |           |       |         |    |         |                    |
| HOLDCO INC                  | Stock          | 420031106 | 2283  | 128650  | SH | DEFINED | 1,2                |
| FLEETCOR                    |                |           |       |         |    |         |                    |
| TECHNOLOGIES                | Common         |           |       |         |    |         |                    |
| INC                         | equity shares  | 339041105 | 23536 | 525424  | SH | DEFINED | 1,2,6,8            |
| GAIN CAPITAL                | Common         |           |       |         |    |         |                    |
| HOLDINGS INC                | equity shares  | 36268W100 | 1096  | 222606  | SH | DEFINED | 1,2                |
| RIGNET INC                  | Common         |           |       |         |    |         |                    |
|                             | equity shares  | 766582100 | 2909  | 157238  | SH | DEFINED | 1,2,6              |
| WALKER & DUNLOP             | Common         |           |       |         |    |         |                    |
| INC                         | equity shares  | 93148P102 | 2826  | 183674  | SH | DEFINED | 1,2                |
| QAD INC                     | Common         |           |       |         |    |         |                    |
|                             | equity shares  | 74727D306 | 2097  | 154399  | SH | DEFINED | 1,2                |
| SWIFT                       |                |           |       |         |    |         |                    |
| TRANSPORTATION              | Common         |           |       |         |    |         |                    |
| CO                          | equity shares  | 87074U101 | 13637 | 1582048 | SH | DEFINED | 1,2,6,8            |
| FORTEGRA                    | Closed end     |           |       |         |    |         |                    |
| FINANCIAL CORP              | mutual fund    | 34954W104 | 601   | 75533   | SH | DEFINED | 1,2                |
| VENTRUS                     | Common         |           |       |         |    |         |                    |
| BIOSCIENCES INC             | equity shares  | 922822101 | 611   | 169838  | SH | DEFINED | 1,2                |
| AMERICAN ASSETS             | Real Estate    |           |       |         |    |         |                    |
| TRUST INC                   | Investment     |           |       |         |    |         |                    |
|                             | Trust          | 024013104 | 18416 | 687450  | SH | DEFINED | 1,2,3,6,8          |
| MEDLEY CAPITAL              | Common         |           |       |         |    |         |                    |
| CORP                        | equity shares  | 58503F106 | 6148  | 436894  | SH | DEFINED | 1,2,17             |
| FAIRPOINT                   |                |           |       |         |    |         |                    |
| COMMUNICATIONS              | Common         |           |       |         |    |         |                    |
| INC                         | equity shares  | 305560302 | 2300  | 304570  | SH | DEFINED | 1,2                |
| DEMAND MEDIA INC            | Miscellaneous  | 24802N109 | 5107  | 469719  | SH | DEFINED | 1,2,6              |
| NIELSEN HOLDINGS            | Common         |           |       |         |    |         |                    |
| NV                          | equity shares  | N63218106 | 58231 | 1941986 | SH | DEFINED | 1,2,5,8,10,12,18   |
| BANKUNITED INC              | Common         |           |       |         |    |         |                    |



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|   |                                    |           |        |          |    |         |                           |
|---|------------------------------------|-----------|--------|----------|----|---------|---------------------------|
| EPOCRATES INC   | equity shares                      | 06652K103 | 23809  | 967536   | SH | DEFINED | 1, 2, 6, 8                |
|   | Common                             |           |        |          |    |         |                           |
|   | Stock                              | 29429D103 | 2659   | 228281   | SH | DEFINED | 1, 2, 6, 8                |
| NEOPHOTONICS<br>CORP  | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 64051T100 | 1283   | 219377   | SH | DEFINED | 1, 2                      |
| PACIRA<br>PHARMACEUTICALS<br>INC                                  | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 695127100 | 4919   | 282840   | SH | DEFINED | 1, 2                      |
| TORNIER NV  | Common                             |           |        |          |    |         |                           |
|   | Stock                              | N87237108 | 4088   | 215678   | SH | DEFINED | 1, 2, 6                   |
| BG MEDICINE INC   | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 08861T107 | 967    | 262899   | SH | DEFINED | 1, 2                      |
| ENDOCYTE INC  | Common                             |           |        |          |    |         |                           |
|   | Stock                              | 29269A102 | 4131   | 414225   | SH | DEFINED | 1, 2, 6                   |
| ACCESS<br>MIDSTREAM<br>PARTNERS LP                                | Limited<br>Partnership             | 00434L109 | 1670   | 50419    | SH | DEFINED | 1                         |
| IMPERIAL<br>HOLDINGS INC  | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 452834104 | 48     | 13819    | SH | DEFINED | 1                         |
| GEVO INC  | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 374396109 | 547    | 257657   | SH | DEFINED | 1, 2                      |
| QR ENERGY LP  | Limited<br>Partnership             | 74734R108 | 676    | 34615    | SH | DEFINED | 1                         |
| SUMMIT HOTEL<br>PROPERTIES INC                                    | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 866082100 | 3816   | 447078   | SH | DEFINED | 1, 2, 6, 8                |
| FLUIDIGM CORP   | Common                             |           |        |          |    |         |                           |
|   | Stock                              | 34385P108 | 5399   | 317614   | SH | DEFINED | 1, 2, 6                   |
| KINDER MORGAN<br>INC  | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 49456B101 | 792937 | 22323496 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SPDR S&P<br>EMERGING<br>MARKETS<br>DIVIDEND ETF                   | Exchange<br>Traded<br>Product      | 78463X533 | 2021   | 46369    | SH | DEFINED | 2                         |
| SPDR BARCLAYS<br>CAPITAL<br>EMERGING<br>MARKETS LOCAL<br>BOND ETF | Exchange<br>Traded<br>Product      | 78464A391 | 319    | 9889     | SH | DEFINED | 2                         |
| SOLAR SENIOR<br>CAPITAL LTD                                       | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 83416M105 | 2110   | 117833   | SH | DEFINED | 1, 2                      |
| HCA HOLDINGS INC  | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 40412C101 | 102492 | 3082458  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CORNERSTONE<br>ONDEMAND INC                                       | Common                             |           |        |          |    |         |                           |
|   | Stock                              | 21925Y103 | 17757  | 579118   | SH | DEFINED | 1, 2, 6, 8, 17            |
| HUNTINGTON<br>INGALLS IND INC                                     | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 446413106 | 87721  | 2086050  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| SERVICESOURCE<br>INTL INC   | Common                             |           |        |          |    |         |                           |
|   | Stock                              | 81763U100 | 8690   | 847076   | SH | DEFINED | 1, 2, 6, 8                |
| GNC HOLDINGS INC  | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 36191G107 | 39529  | 1014124  | SH | DEFINED | 1, 2, 6, 8, 17            |
| GOLAR LNG<br>PARTNERS LP  | Misc Equity                        | Y2745C102 | 433    | 13529    | SH | DEFINED | 1                         |
| TMS<br>INTERNATIONAL<br>CORP                                      | Common                             |           |        |          |    |         |                           |
|   | equity shares                      | 87261Q103 | 2158   | 217903   | SH | DEFINED | 1, 2                      |
| ZIPCAR INC  | Common                             |           |        |          |    |         |                           |
|   | Stock                              | 98974X103 | 2849   | 366337   | SH | DEFINED | 1, 2, 6                   |
| ELLIE MAE INC   | Common                             |           |        |          |    |         |                           |
|   | Stock                              | 28849P100 | 9895   | 363361   | SH | DEFINED | 1, 2, 6                   |
| STAG INDUSTRIAL<br>INC  | Real Estate<br>Investment<br>Trust | 85254J102 | 8690   | 534389   | SH | DEFINED | 1, 2, 3, 8                |

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|  |                                   |           |        |         |    |                            |
|--|-----------------------------------|-----------|--------|---------|----|----------------------------|
| FIRSTHAND<br>TECHNOLOGY<br>VALUE FUND INC. | Mutual Fund                       | 33766Y100 | 1829   | 104813  | SH | DEFINED 1,2                |
| AIR LEASE CORP                             | Common<br>equity shares           | 00912X302 | 17326  | 849383  | SH | DEFINED 1,2,6,8            |
| SAGENT<br>PHARMACEUTICALS<br>INC           | Common<br>equity shares           | 786692103 | 2228   | 139634  | SH | DEFINED 1,2,6              |
| RESPONSYS INC                              | Common<br>equity shares           | 761248103 | 5598   | 547380  | SH | DEFINED 1,2,6              |
| FRANKLIN<br>FINANCIAL CORP/<br>VA          | Common<br>Stock                   | 35353C102 | 3366   | 197167  | SH | DEFINED 1,2,6              |
| GSV CAPITAL CORP.                          | Common<br>equity shares           | 36191J101 | 2005   | 232429  | SH | DEFINED 1,2                |
| BOINGO WIRELESS<br>INC                     | Common<br>Stock                   | 09739C102 | 1501   | 188951  | SH | DEFINED 1,2,6              |
| RPX CORP                                   | Common<br>equity shares           | 74972G103 | 3278   | 292531  | SH | DEFINED 1,2,6              |
| RENREN INC -ADR                            | American<br>Depository<br>Receipt | 759892102 | 1091   | 270907  | SH | DEFINED 1,2                |
| THERMON GROUP<br>HOLDINGS INC              | Common<br>equity shares           | 88362T103 | 5400   | 216329  | SH | DEFINED 1,2,6,17           |
| RLJ LODGING TRUST                          | Common<br>equity shares           | 74965L101 | 40865  | 2160860 | SH | DEFINED 1,2,3,6,8          |
| KOSMOS ENERGY<br>LTD                       | Common<br>Stock                   | G5315B107 | 7641   | 670949  | SH | DEFINED 1,2,6              |
| LINKEDIN CORP                              | Common<br>equity shares           | 53578A108 | 120867 | 1003912 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| NEW MOUNTAIN<br>FINANCE CORP               | Common<br>equity shares           | 647551100 | 2786   | 188265  | SH | DEFINED 1,2,17             |
| YANDEX NV                                  | Common<br>equity shares           | N97284108 | 737    | 30551   | SH | DEFINED 1,2                |
| ACTIVE NETWORK<br>INC                      | Common<br>Stock                   | 00506D100 | 8172   | 652244  | SH | DEFINED 1,2,6              |
| LONE PINE<br>RESOURCES INC                 | Common<br>equity shares           | 54222A106 | 68     | 44062   | SH | DEFINED 1,8                |
| SPIRIT AIRLINES INC                        | Common<br>equity shares           | 848577102 | 13910  | 814571  | SH | DEFINED 1,2,6,17           |
| FREESCALE<br>SEMICONDUCTOR<br>LTD          | Common<br>Stock                   | G3727Q101 | 5835   | 613458  | SH | DEFINED 1,2,6,8,17         |
| SOLAZYME INC                               | Common<br>Stock                   | 83415T101 | 5998   | 522363  | SH | DEFINED 1,2,6,8            |
| FUSION-IO INC                              | Common<br>Stock                   | 36112J107 | 20350  | 672332  | SH | DEFINED 1,2,6,8            |
| PANDORA MEDIA<br>INC                       | Common<br>equity shares           | 698354107 | 11815  | 1078698 | SH | DEFINED 1,2,6              |
| AMC NETWORKS<br>INC                        | Common<br>equity shares           | 00164V103 | 69147  | 1588946 | SH | DEFINED 1,2,5,6,8,12,18    |
| BANKRATE INC                               | Common<br>Stock                   | 06647F102 | 11838  | 759735  | SH | DEFINED 1,2,6              |
| ISHARES FLOATING<br>RATE NOTE FUND         | Exchange<br>Traded<br>Product     | 46429B655 | 472    | 9363    | SH | DEFINED 1                  |
| FIDUS INVESTMENT<br>CORP                   | Common<br>Stock                   | 316500107 | 2089   | 125076  | SH | DEFINED 1,2                |
| VANGUARD<br>HEALTH SYSTEMS<br>INC          | Common<br>equity shares           | 922036207 | 6225   | 503245  | SH | DEFINED 1,2,6,8            |
| MARATHON                                   | Common                            |           |        |         |    |                            |

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|   |  |           |        |          |    |         |                           |
|---|--|-----------|--------|----------|----|---------|---------------------------|
| PETROLEUM CORP<br>KIOR INC  | equity shares<br>Common  | 56585A102 | 853278 | 15630759 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HOMEAWAY INC  | equity shares<br>Common  | 497217109 | 3175   | 341261   | SH | DEFINED | 1, 2, 6                   |
| AG MORTGAGE<br>INVESTMENT<br>TRUST<br>FIRST<br>CONNECTICUT<br>BANCORP<br>SKULLCANDY INC | equity shares<br>Common<br>equity shares<br>Miscellaneous<br>Common<br>equity shares<br>Common | 43739Q100 | 8343   | 355761   | SH | DEFINED | 1, 2, 6, 8                |
| ZILLOW INC  | Stock<br>Common  | 83083J104 | 3104   | 225713   | SH | DEFINED | 1, 2, 6                   |
| SUNCOKE ENERGY<br>INC<br>APOLLO<br>RESIDENTIAL MTG<br>INC                               | Stock<br>Common<br>Stock<br>REIT   | 98954A107 | 2822   | 66889    | SH | DEFINED | 1, 2, 6                   |
| FRANCESCAS<br>HOLDINGS CORP   | Stock<br>Common  | 86722A103 | 46421  | 2879492  | SH | DEFINED | 1, 2, 5, 6, 8             |
| DUNKIN` BRANDS<br>GROUP INC   | Stock<br>Common  | 03763V102 | 11124  | 504652   | SH | DEFINED | 1, 2, 6                   |
| TANGOE INC  | Stock<br>Common  | 351793104 | 18200  | 592266   | SH | DEFINED | 1, 2, 6, 8                |
| CHEFS` WAREHOUSE<br>INC   | Stock<br>Common  | 265504100 | 31244  | 1070279  | SH | DEFINED | 1, 2, 6, 8                |
| HORIZON PHARMA<br>INC   | Stock<br>Common  | 87582Y108 | 7007   | 533743   | SH | DEFINED | 1, 2, 6, 8                |
| TEAVANA<br>HOLDINGS INC   | Stock<br>Common  | 163086101 | 2681   | 163590   | SH | DEFINED | 1, 2, 6                   |
| WESCO AIRCRAFT<br>HOLDINGS INC  | Stock<br>Common  | 44047T109 | 796    | 229873   | SH | DEFINED | 1, 2                      |
| C&J ENERGY<br>SERVICES INC  | Stock<br>Common  | 87819P102 | 1783   | 136547   | SH | DEFINED | 1, 2, 6                   |
| AMERICAN CAPITAL<br>MTG INV CP  | Stock<br>REIT  | 950814103 | 4005   | 293376   | SH | DEFINED | 1, 2, 6                   |
| CARBONITE INC   | Stock<br>Common  | 12467B304 | 15129  | 760204   | SH | DEFINED | 1, 2, 6, 8                |
| FORBES ENERGY<br>SERVICES LTD   | Stock<br>Common  | 02504A104 | 16275  | 647559   | SH | DEFINED | 1, 2, 6                   |
| FORTUNE BRANDS<br>HOME & SECUR  | Stock<br>Common  | 141337105 | 960    | 137020   | SH | DEFINED | 1, 2                      |
| BSB BANCORP INC   | Stock<br>Common  | 345143101 | 587    | 167423   | SH | DEFINED | 1, 2                      |
| EXELIS INC  | Stock<br>Common  | 34964C106 | 183017 | 6775995  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| XYLEM INC   | Stock<br>Common  | 05573H108 | 1199   | 92857    | SH | DEFINED | 1, 2                      |
| UBIQUITI<br>NETWORKS INC  | Stock<br>Common  | 30162A108 | 58074  | 5616647  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18     |
| ZELTIQ AESTHETICS<br>INC  | Stock<br>Common  | 98419M100 | 175282 | 6969419  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| LUMOS NETWORKS<br>CORP  | Stock<br>Common  | 90347A100 | 1834   | 154179   | SH | DEFINED | 1, 2, 6                   |
| GENIE ENERGY LTD  | Stock<br>Common  | 98933Q108 | 1183   | 209280   | SH | DEFINED | 1, 2                      |
| GROUPON INC   | Stock<br>Common  | 550283105 | 2337   | 297144   | SH | DEFINED | 1, 2, 6, 8                |
| MARRIOTT<br>VACATIONS   | Stock<br>Common  | 372284208 | 2259   | 315175   | SH | DEFINED | 1, 2, 6, 8                |
|   | Stock  | 399473107 | 11411  | 2397039  | SH | DEFINED | 1, 2                      |

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|                            |  |           |        |         |    |         |                           |
|----------------------------|--|-----------|--------|---------|----|---------|---------------------------|
| WORLDWIDE IMPERVA INC      | Stock  | 57164Y107 | 22147  | 614843  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| NEWLINK GENETICS CORP      | Common Stock                                       | 45321L100 | 5477   | 148086  | SH | DEFINED | 1, 2, 6                   |
| CLOVIS ONCOLOGY INC        | Common Stock                                       | 651511107 | 2598   | 160204  | SH | DEFINED | 1, 2                      |
| INVENSENSE INC             | Common Stock                                       | 189464100 | 4288   | 209770  | SH | DEFINED | 1, 2, 6                   |
| NTELOS HOLDINGS CORP       | An issue in any currency issued on a private basis | 46123D205 | 7384   | 617999  | SH | DEFINED | 1, 2, 6                   |
| ANGIE`S LIST INC           | Common Stock                                       | 67020Q305 | 5348   | 307767  | SH | DEFINED | 1, 2, 6, 8                |
| CORONADO BIOSCIENCES INC   | Common Stock                                       | 034754101 | 6126   | 578958  | SH | DEFINED | 1, 2, 6                   |
| DELPHI AUTOMOTIVE PLC      | Common Stock                                       | 21976U109 | 846    | 162847  | SH | DEFINED | 1, 2                      |
| INTERMOLECULAR INC         | Common Stock                                       | G27823106 | 136665 | 4408455 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MANNING & NAPIER INC       | Common Stock                                       | 45882D109 | 1343   | 189178  | SH | DEFINED | 1, 2                      |
| MATTRESS FIRM HOLDING CORP | Common Stock                                       | 56382Q102 | 2784   | 228494  | SH | DEFINED | 1, 2                      |
| TRIPADVISOR INC            | Common Stock                                       | 57722W106 | 4629   | 164421  | SH | DEFINED | 1, 2, 6                   |
| WPX ENERGY INC             | Common Stock                                       | 896945201 | 122122 | 3708432 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| JIVE SOFTWARE INC          | Common Stock                                       | 98212B103 | 135110 | 8144250 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12     |
| SANCHEZ ENERGY CORP        | Common Stock                                       | 47760A108 | 4158   | 264794  | SH | DEFINED | 1, 2, 6                   |
| LAREDO PETROLEUM HLDGS INC | Common Stock                                       | 79970Y105 | 3539   | 173318  | SH | DEFINED | 1, 2, 6                   |

| ISSUER                       | CLASS        | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS          | SO VOT |
|------------------------------|--------------|-----------|-------|-------------|-------------------|-------------|-------------------|--------|
| MICHAEL KORS HOLDINGS LTD    | Common Stock | G60754101 | 49902 | 938319      | SH                | DEFINED     | 1, 2, 5, 17, 18   | 93     |
| BONANZA CREEK ENERGY INC     | Common Stock | 097793103 | 4212  | 178799      | SH                | DEFINED     | 1, 2              | 17     |
| ORCHARD SUPPLY HARDWARE STOR | Common Stock | 685691404 | 407   | 28388       | SH                | DEFINED     | 1, 2, 5           | 2      |
| ZYNGA INC                    | Common Stock | 98986T108 | 4397  | 1547335     | SH                | DEFINED     | 1, 2              | 154    |
| ROUSE PROPERTIES INC         | REIT         | 779287101 | 9588  | 668296      | SH                | DEFINED     | 1, 2, 3, 5, 8, 12 | 66     |
| RENEWABLE ENERGY GROUP INC   | Common Stock | 75972A301 | 928   | 139668      | SH                | DEFINED     | 1, 2              | 13     |
| GUIDEWIRE SOFTWARE INC       | Common Stock | 40171V100 | 10640 | 342627      | SH                | DEFINED     | 1, 2, 6           | 34     |
| POST HOLDINGS INC            | Common       |           |       |             |                   |             |                   |        |

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|                              |                      |           |       |         |    |                      |     |
|------------------------------|----------------------|-----------|-------|---------|----|----------------------|-----|
| VERASTEM INC                 | Stock                | 737446104 | 27745 | 922824  | SH | DEFINED 1,2,5,6,8,12 | 92  |
|                              | Common               |           |       |         |    |                      |     |
|                              | Stock                | 92337C104 | 664   | 70776   | SH | DEFINED 1,2          | 7   |
| U S SILICA HOLDINGS INC      | Common               |           |       |         |    |                      |     |
| GREENWAY                     | Stock                | 90346E103 | 2455  | 181268  | SH | DEFINED 1,2          | 18  |
| MEDICAL TECH INC             | Common               |           |       |         |    |                      |     |
|                              | Stock                | 39679B103 | 1909  | 111623  | SH | DEFINED 1,2          | 11  |
| MATADOR                      | Common               |           |       |         |    |                      |     |
| RESOURCES CO                 | Stock                | 576485205 | 2408  | 232022  | SH | DEFINED 1,2          | 23  |
| AVG                          |                      |           |       |         |    |                      |     |
| TECHNOLOGIES NV              | Common               |           |       |         |    |                      |     |
|                              | Stock                | N07831105 | 1538  | 160161  | SH | DEFINED 1,2          | 16  |
| CEMPRA INC                   | Common               |           |       |         |    |                      |     |
|                              | Stock                | 15130J109 | 365   | 48820   | SH | DEFINED 1,2          | 4   |
| CAESARS ENTERTAINMENT CORP   | Common equity shares | 127686103 | 4166  | 612269  | SH | DEFINED 1,2,6        | 61  |
| CEMENTOS                     | Depository           |           |       |         |    |                      |     |
| PACASMAYO SAA                | Receipt              | 15126Q109 | 3848  | 338100  | SH | DEFINED 4            | 33  |
| CHEMOCENTRYX INC             | Common equity shares | 16383L106 | 846   | 72883   | SH | DEFINED 1,2          | 7   |
| EPAM SYSTEMS INC             | Common               |           |       |         |    |                      |     |
|                              | Stock                | 29414B104 | 1160  | 61192   | SH | DEFINED 1,2          | 6   |
| ROUNDY`S INC                 | Common               |           |       |         |    |                      |     |
|                              | Stock                | 779268101 | 1907  | 315406  | SH | DEFINED 1,2          | 31  |
| GSE HOLDING INC              | Common               |           |       |         |    |                      |     |
|                              | Stock                | 36191X100 | 740   | 94349   | SH | DEFINED 1,2          | 9   |
| HOMESTREET INC               | Common equity shares | 43785V102 | 2324  | 61074   | SH | DEFINED 1,2          | 6   |
| SYNACOR INC                  | Common equity shares | 871561106 | 597   | 78767   | SH | DEFINED 1,2          | 7   |
| BRIGHTCOVE INC               | Common equity shares | 10921T101 | 930   | 79561   | SH | DEFINED 1,2          | 7   |
| CERES INC                    | Common               |           |       |         |    |                      |     |
|                              | Stock                | 156773103 | 415   | 72796   | SH | DEFINED 1,2          | 7   |
| BAZAARVOICE INC              | Common               |           |       |         |    |                      |     |
|                              | Stock                | 073271108 | 2645  | 174222  | SH | DEFINED 1,2          | 17  |
| PROTO LABS INC               | Common equity shares | 743713109 | 2643  | 78134   | SH | DEFINED 1,2          | 7   |
| HOME LOAN SERVICING          | Common equity shares | G6648D109 | 5380  | 330701  | SH | DEFINED 1,2,6        | 33  |
| SOLTNS                       |                      |           |       |         |    |                      |     |
| AMERICAN REALTY CAPITAL TR   | Common equity shares | 02917L101 | 40239 | 3430450 | SH | DEFINED 1,2,3,6,8    | 343 |
| YELP INC                     | Common               |           |       |         |    |                      |     |
|                              | Stock                | 985817105 | 2998  | 110805  | SH | DEFINED 1,2          | 11  |
| SELECT INCOME REIT           | REIT                 | 81618T100 | 3249  | 131928  | SH | DEFINED 1,2          | 13  |
| NATIONSTAR MORTGAGE HOLDINGS | Common               |           |       |         |    |                      |     |
|                              | Stock                | 63861C109 | 10110 | 304723  | SH | DEFINED 1,2,6        | 30  |
| ALLISON TRANSMISSION HLDGS   | Common equity shares | 01973R101 | 4778  | 237533  | SH | DEFINED 1,2          | 23  |
| DEMANDWARE INC               | Common               |           |       |         |    |                      |     |

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|                   |            |           |         |          |    |         |                    |      |  |    |
|-------------------|------------|-----------|---------|----------|----|---------|--------------------|------|--|----|
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 24802Y105 | 2570    | 80916    | SH | DEFINED | 1,2                |      |  | 8  |
| MA-COM            | Common     |           |         |          |    |         |                    |      |  |    |
| TECHNOLOGY        | equity     |           |         |          |    |         |                    |      |  |    |
| SOLUTIONS         | shares     | 55405Y100 | 877     | 68951    | SH | DEFINED | 1,2                |      |  | 6  |
| EXACTTARGET INC   | Common     |           |         |          |    |         |                    |      |  |    |
|                   | Stock      | 30064K105 | 3584    | 147969   | SH | DEFINED | 1,2                |      |  | 14 |
| VANTIV INC        | Common     |           |         |          |    |         |                    |      |  |    |
|                   | Stock      | 92210H105 | 8959    | 415958   | SH | DEFINED | 1,2,6              |      |  | 41 |
| ANNIE`S INC       | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 03600T104 | 3335    | 74431    | SH | DEFINED | 1,2                |      |  | 7  |
| REGIONAL          | Common     |           |         |          |    |         |                    |      |  |    |
| MANAGEMENT        | equity     |           |         |          |    |         |                    |      |  |    |
| CORP              | shares     | 75902K106 | 976     | 56668    | SH | DEFINED | 1,2                |      |  | 5  |
| VOCERA            | Common     |           |         |          |    |         |                    |      |  |    |
| COMMUNICATIONS    | equity     |           |         |          |    |         |                    |      |  |    |
| INC               | shares     | 92857F107 | 2700    | 87455    | SH | DEFINED | 1,2                |      |  | 8  |
| CAFEPRESS INC     | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 12769A103 | 464     | 50997    | SH | DEFINED | 1,2                |      |  | 5  |
| MERRIMACK         | Common     |           |         |          |    |         |                    |      |  |    |
| PHARMACEUTICALS   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 590328100 | 1758    | 187567   | SH | DEFINED | 1,2                |      |  | 18 |
| MILLENNIAL MEDIA  | Common     |           |         |          |    |         |                    |      |  |    |
| INC               | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 60040N105 | 2081    | 145075   | SH | DEFINED | 1,2                |      |  | 14 |
| REXNORD CORP      | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 76169B102 | 8615    | 472777   | SH | DEFINED | 1,2,6              |      |  | 47 |
| ENPHASE ENERGY    | Common     |           |         |          |    |         |                    |      |  |    |
| INC               | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 29355A107 | 375     | 90708    | SH | DEFINED | 1,2                |      |  | 9  |
| GASLOG LTD        | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | G37585109 | 3799    | 328108   | SH | DEFINED | 1,2                |      |  | 32 |
| TCP CAPITAL CORP  | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 87238Q103 | 1018    | 63748    | SH | DEFINED | 1,2                |      |  | 6  |
| RETAIL PPTYS OF   | Real       |           |         |          |    |         |                    |      |  |    |
| AMERICA INC       | Estate     |           |         |          |    |         |                    |      |  |    |
|                   | Investment |           |         |          |    |         |                    |      |  |    |
|                   | Trust      | 76131V202 | 9471    | 836511   | SH | DEFINED | 1,2,6,17           |      |  | 83 |
| FORUM ENERGY      | Common     |           |         |          |    |         |                    |      |  |    |
| TECH INC          | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 34984V100 | 13735   | 564838   | SH | DEFINED | 1,2                |      |  | 56 |
| MRC GLOBAL INC    | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 55345K103 | 4795    | 194994   | SH | DEFINED | 1,2                |      |  | 19 |
| PHILLIPS 66       | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 718546104 | 1211859 | 26134674 | SH | DEFINED | 1,2,5,6,8,10,12,18 | 2613 |  |    |
| SPLUNK INC        | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 848637104 | 5825    | 158687   | SH | DEFINED | 1,2,6              |      |  | 15 |
| TUMI HOLDINGS INC | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 89969Q104 | 7906    | 335896   | SH | DEFINED | 1,2,6              |      |  | 33 |
| INFOBLOX INC      | Common     |           |         |          |    |         |                    |      |  |    |
|                   | equity     |           |         |          |    |         |                    |      |  |    |
|                   | shares     | 45672H104 | 2643    | 113641   | SH | DEFINED | 1,2                |      |  | 11 |
| MIDSTATES         | Common     |           |         |          |    |         |                    |      |  |    |

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|                                    |                                       |           |        |            |                            |     |
|------------------------------------|---------------------------------------|-----------|--------|------------|----------------------------|-----|
| PETROLEUM CO<br>INC                | equity<br>shares                      | 59804T100 | 3082   | 356143 SH  | DEFINED 1,2                | 35  |
| PROOFPOINT INC                     | Common<br>equity<br>shares            | 743424103 | 1062   | 71558 SH   | DEFINED 1,2                | 7   |
| ENVIVIO INC                        | Common<br>equity<br>shares            | 29413T106 | 187    | 84634 SH   | DEFINED 1,2                | 8   |
| ARES COMMERCIAL<br>REAL ESTATE     | Common<br>equity<br>shares            | 04013V108 | 1657   | 97041 SH   | DEFINED 1,2                | 9   |
| FIESTA<br>RESTAURANT<br>GROUP INC  | Common<br>equity<br>shares            | 31660B101 | 3610   | 227554 SH  | DEFINED 1,2                | 22  |
| EDGEN GROUP INC                    | Common<br>equity<br>shares            | 28014Q107 | 1434   | 184847 SH  | DEFINED 1,2                | 18  |
| SUPERNUS<br>PHARMACEUTICALS<br>INC | Common<br>equity<br>shares            | 868459108 | 392    | 33886 SH   | DEFINED 1,2                | 3   |
| EVERBANK<br>FINANCIAL CORP         | Common<br>equity<br>shares            | 29977G102 | 4225   | 306721 SH  | DEFINED 1,2                | 30  |
| TILLY`S INC                        | Common<br>equity<br>shares            | 886885102 | 2084   | 113802 SH  | DEFINED 1,2                | 11  |
| AUDIENCE INC                       | Common<br>Stock                       | 05070J102 | 676    | 108917 SH  | DEFINED 1,2,17             | 7   |
| WAGeworks INC                      | Common<br>equity<br>shares            | 930427109 | 1208   | 69296 SH   | DEFINED 1,2                | 6   |
| WESTERN ASSET<br>MTG CAPITAL CP    | Real<br>Estate<br>Investment<br>Trust | 95790D105 | 2148   | 96712 SH   | DEFINED 1,2                | 9   |
| IGNITE<br>RESTAURANT<br>GROUP INC  | Common<br>equity<br>shares            | 451730105 | 1154   | 82925 SH   | DEFINED 1,2                | 8   |
| FACEBOOK INC                       | Common<br>Stock                       | 30303M102 | 139813 | 6458020 SH | DEFINED 1,2,5,6,8,10,12,18 | 645 |
| RESOLUTE FOREST<br>PRODUCTS INC    | Common<br>equity<br>shares            | 76117W109 | 22581  | 1736700 SH | DEFINED 1,2,5,6,8,12       | 173 |
| HEALTHCARE<br>TRUST OF<br>AMERICA  | Common<br>equity<br>shares            | 42225P105 | 347    | 35500 SH   | DEFINED 1,2                | 3   |
| BLUCORA INC                        | Common<br>equity<br>shares            | 095229100 | 16345  | 917708 SH  | DEFINED 1,2,6,8            | 91  |
| ALEXANDER &<br>BALDWIN INC         | Common<br>Stock                       | 014491104 | 35314  | 1195699 SH | DEFINED 1,2,5,6,8,12       | 119 |

TOTAL MARKET VALUE:676544855