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STATE STREET Corp
Form 13F-HR
November 16, 2009

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, 2009

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: Edward J. Resch
Title: Executive Vice President and Chief Financial Officer
Telephone: 617-664-1110

Signature, Place, and Date of Signing:

| | | |
|---------------------|-----------------------|-------------------|
| /s/ Edward J. Resch | Boston, Massachusetts | November 16, 2009 |
| ----- | ----- | ----- |
| [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

List of Other Managers Reporting for this Manager:
(if there are no entries in this list, omit this section.)

28-10104 Altrinsic Global Advisors, LLC
 28-06213 Eagle Global Advisors LLC
 28-06254 Martin Currie Investment Management, LTD
 28-06518 First State Investments International Limited
 28-06580 LSV Asset Management
 28-05015 Systematic Financial Management, L.P.
 28-01185 Frontier Capital Management Co. LLC
 28-02494 TCW Investment Management Company
 28-10234 OFI Institutional Asset Management, Inc
 28-05416 Denver Investment Advisors LLC
 28-05655 Riverbridge Partners
 28-02443 Oppenheimer Capital LLC
 28-00074 Jennison Associates LLC
 28-01203 C.S. McKee, L.P.

Report Summary:

Number of Other Included Managers: 11
 Form 13F Information Table Entry Total: 3,921
 Form 13F Information Table Value Total: 435,379,475 (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. |
| 7 | 28-11329 | State Street Banque, SA |
| 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 |

STATE STREET CORPORATION (STT)
 FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------|----------------|-------|---------------|-------------------|---|----------|
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|----------------------|-------------|----------|-----------|---------------|---------|--------------|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 1,739 | 503,978 SH | DEFINED | 1,2,6 |
| 1ST SOURCE CORP | COM | 33690110 | 6,402 | 392,744 SH | DEFINED | 1,2,5,8 |
| 3COM CORP | COM | 88553510 | 69,636 | 13,314,694 SH | DEFINED | 1,2,5,8 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 2,835 | 307,107 SH | DEFINED | 1,2,6 |
| 3M CO | COM | 88579Y10 | 4,069,140 | 55,137,400 SH | DEFINED | 1,2,5,6,7,8, |
| 3PAR INC | COM | 88580F10 | 5,613 | 508,856 SH | DEFINED | 1,2,6,8 |
| 4 KIDS ENTMT INC | COM | 35086510 | 30 | 17,836 SH | DEFINED | 1 |
| 8X8 INC NEW | COM | 28291410 | 61 | 68,963 SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 17,991 | 1,337,615 SH | DEFINED | 1,2,5,6,8 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 69 | 19,251 SH | DEFINED | 1 |
| A D C TELECOMMUNICAT | COM NEW | 00088630 | 29,575 | 3,546,133 SH | DEFINED | 1,2,5,6,8 |
| A H BELO CORP | COM CL A | 00128210 | 252 | 77,896 SH | DEFINED | 1 |
| AAON INC | COM PAR \$0 | 00036020 | 6,145 | 306,048 SH | DEFINED | 1,2,5,6,8 |
| AAR CORP | COM | 00036110 | 20,276 | 924,147 SH | DEFINED | 1,2,5,6,8 |
| AARONS INC | COM | 00253520 | 64,169 | 2,430,644 SH | DEFINED | 1,2,5,6,8,10 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 59 | 137,207 SH | DEFINED | 1 |
| ABAXIS INC | COM | 00256710 | 11,894 | 444,634 SH | DEFINED | 1,2,6,8 |
| ABB LTD | SPONSORED | 00037520 | 1,155 | 57,644 SH | DEFINED | 1 |
| ABBOTT LABS | COM | 00282410 | 2,557,712 | 51,702,275 SH | DEFINED | 1,2,5,6,7,8, |
| ABERCROMBIE & FITCH | CL A | 00289620 | 106,225 | 3,230,681 SH | DEFINED | 1,2,5,6,7,8, |
| ABINGTON BANCORP INC | COM | 00350L10 | 3,369 | 435,218 SH | DEFINED | 1,2 |
| ABIOMED INC | COM | 00365410 | 6,054 | 623,469 SH | DEFINED | 1,2,5,6,8 |
| ABM INDS INC | COM | 00095710 | 33,175 | 1,576,749 SH | DEFINED | 1,2,5,8 |
| ABOVENET INC | COM | 00374N10 | 11,225 | 230,208 SH | DEFINED | 1,2 |
| ABRAXAS PETE CORP | COM | 00383010 | 99 | 55,250 SH | DEFINED | 1,2,5 |
| ABRAXIS BIOSCIENCE I | COM | 00383Y10 | 2,427 | 66,723 SH | DEFINED | 1,2,5,6,8,10 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 4,876 | 559,806 SH | DEFINED | 1,2,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 64 | 37,560 SH | DEFINED | 1 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 24,221 | 1,607,223 SH | DEFINED | 1,2,3,5,8 |
| ACCELRY S INC | COM | 00430U10 | 2,848 | 490,977 SH | DEFINED | 1,2 |
| ACCENTURE PLC IRELAN | SHS CLASS | G1151C10 | 141,995 | 3,809,896 SH | DEFINED | 1,2,5,6,7,8, |
| ACCO BRANDS CORP | COM | 00081T10 | 8,255 | 1,143,369 SH | DEFINED | 1,2,5,8 |
| ACCURAY INC | COM | 00439710 | 4,805 | 739,157 SH | DEFINED | 1,2,5,6,8 |
| ACE LTD | SHS | H0023R10 | 100,019 | 1,870,921 SH | DEFINED | 1,2,5,6,7,8, |
| ACETO CORP | COM | 00444610 | 3,133 | 473,253 SH | DEFINED | 1,2,8 |
| ACI WORLDWIDE INC | COM | 00449810 | 17,955 | 1,186,740 SH | DEFINED | 1,2,5,6,8 |
| ACME PACKET INC | COM | 00476410 | 7,371 | 736,336 SH | DEFINED | 1,2,5,6,8 |
| ACORDA THERAPEUTICS | COM | 00484M10 | 36,305 | 1,559,507 SH | DEFINED | 1,2,5,6,8 |
| ACTEL CORP | COM | 00493410 | 7,865 | 646,237 SH | DEFINED | 1,2,5,6,8 |
| ACTIONS SEMICONDUCTO | ADR | 00507E10 | 293 | 109,852 SH | DEFINED | 2 |
| ACTIVE POWER INC | COM | 00504W10 | 47 | 55,230 SH | DEFINED | 1 |
| ACTIVIDENTITY CORP | COM | 00506P10 | 1,914 | 690,919 SH | DEFINED | 1,2 |
| ACTIVISION BLIZZARD | COM | 00507V10 | 114,949 | 9,277,563 SH | DEFINED | 1,2,5,6,7,8, |
| ACTUANT CORP | CL A NEW | 00508X20 | 23,213 | 1,445,374 SH | DEFINED | 1,2,5,6,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|-----------|
| ACTUATE CORP | COM | 00508B10 | 5,488 | 951,066 SH | DEFINED | 1,2,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 30,956 | 961,076 SH | DEFINED | 1,2,5,6,8 |
| ACURA PHARMACEUTICAL | COM NEW | 00509L70 | 651 | 127,477 SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| ACXIOM CORP | COM | 00512510 | 25,291 | 2,673,469 | SH | DEFINED | 1,2,5,6,8 |
| ADAPTEC INC | COM | 00651F10 | 8,668 | 2,595,277 | SH | DEFINED | 1,2,5,8 |
| ADMINISTAFF INC | COM | 00709410 | 15,109 | 575,152 | SH | DEFINED | 1,2,5,6,8 |
| ADOBE SYS INC | COM | 00724F10 | 583,540 | 17,661,627 | SH | DEFINED | 1,2,5,6,7,8, |
| ADOLOR CORP | COM | 00724X10 | 1,588 | 998,735 | SH | DEFINED | 1,2 |
| ADTRAN INC | COM | 00738A10 | 41,874 | 1,705,654 | SH | DEFINED | 1,2,5,6,8 |
| ADVANCE AMER CASH AD | COM | 00739W10 | 7,027 | 1,254,837 | SH | DEFINED | 1,2,5 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 144,020 | 3,666,498 | SH | DEFINED | 1,2,5,6,7,8, |
| ADVANCED ANALOGIC TE | COM | 00752J10 | 3,242 | 816,693 | SH | DEFINED | 1,2,5,6 |
| ADVANCED BATTERY TEC | COM | 00752H10 | 3,784 | 872,001 | SH | DEFINED | 1,2 |
| ADVANCED ENERGY INDS | COM | 00797310 | 9,816 | 689,348 | SH | DEFINED | 1,2,5,6,8 |
| ADVANCED MICRO DEVIC | NOTE 6.00 | 007903AL | 41,240 | 55,078,000 | SH | DEFINED | 1,2,5 |
| ADVANCED MICRO DEVIC | NOTE 5.75 | 007903AN | 1,426 | 1,700,000 | SH | DEFINED | 2 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 116,504 | 20,583,676 | SH | DEFINED | 1,2,5,6,7,8, |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 2,179 | 527,498 | SH | DEFINED | 1,6,8 |
| ADVANTA CORP | CL B | 00794220 | 32 | 56,618 | SH | DEFINED | 1,2 |
| ADVENT SOFTWARE INC | COM | 00797410 | 18,801 | 467,115 | SH | DEFINED | 1,2,5,6,8 |
| ADVENTRX PHARMACEUTI | COM | 00764X10 | 9 | 63,059 | SH | DEFINED | 1 |
| ADVISORY BRD CO | COM | 00762W10 | 7,986 | 317,662 | SH | DEFINED | 1,2,5,6,8 |
| AECOM TECHNOLOGY COR | COM | 00766T10 | 52,048 | 1,917,775 | SH | DEFINED | 1,2,5,6,8,10 |
| AEGON N V | NY REGISTR | 00792410 | 522 | 61,752 | SH | DEFINED | 1,2 |
| AEP INDS INC | COM | 00103110 | 4,629 | 116,010 | SH | DEFINED | 1,2 |
| AERCAP HOLDINGS NV | SHS | N0098510 | 159 | 17,508 | SH | DEFINED | 1,5 |
| AEROPOSTALE | COM | 00786510 | 77,818 | 1,790,146 | SH | DEFINED | 1,2,5,6,8,10 |
| AEROVIRONMENT INC | COM | 00807310 | 7,460 | 265,564 | SH | DEFINED | 1,2,5,6,8 |
| AES CORP | COM | 00130H10 | 460,090 | 31,045,208 | SH | DEFINED | 1,2,5,6,7,8, |
| AES TR III | PFD CV 6.7 | 00808N20 | 220 | 5,000 | SH | DEFINED | 2 |
| AETNA INC NEW | COM | 00817Y10 | 699,125 | 25,121,255 | SH | DEFINED | 1,2,5,6,7,8, |
| AFC ENTERPRISES INC | COM | 00104Q10 | 4,216 | 500,739 | SH | DEFINED | 1,2,6 |
| AFFILIATED COMPUTER | CL A | 00819010 | 180,151 | 3,325,657 | SH | DEFINED | 1,2,5,6,7,8, |
| AFFILIATED MANAGERS | COM | 00825210 | 62,717 | 964,721 | SH | DEFINED | 1,2,5,6,7,8, |
| AFFYMAX INC | COM | 00826A10 | 5,862 | 245,386 | SH | DEFINED | 1,2,6,8 |
| AFFYMETRIX INC | COM | 00826T10 | 20,369 | 2,319,945 | SH | DEFINED | 1,2,5,6,8 |
| AFLAC INC | COM | 00105510 | 775,736 | 18,150,125 | SH | DEFINED | 1,2,5,6,7,8, |
| AGCO CORP | COM | 00108410 | 63,799 | 2,309,059 | SH | DEFINED | 1,2,5,6,7,8, |
| AGFEE INDUSTRIES IN | COM | 00846L10 | 2,307 | 432,071 | SH | DEFINED | 1,2 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 310,880 | 11,170,674 | SH | DEFINED | 1,2,5,6,7,8, |
| AGILYSYS INC | COM | 00847J10 | 3,419 | 518,814 | SH | DEFINED | 1,2,5 |
| AGL RES INC | COM | 00120410 | 55,398 | 1,570,677 | SH | DEFINED | 1,2,5,6,8,10 |
| AGNICO EAGLE MINES L | COM | 00847410 | 1,263 | 18,609 | SH | DEFINED | 1,5,6 |
| AGREE REALTY CORP | COM | 00849210 | 4,336 | 189,111 | SH | DEFINED | 1,2,3,8 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 8,549 | 262,469 | SH | DEFINED | 1,2,6,8 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 586,730 | 7,562,904 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| AIR TRANSPORT SERVIC | COM | 00922R10 | 3,420 | 988,582 | SH | DEFINED | 1,2 |
| AIRCASTLE LTD | COM | G0129K10 | 8,506 | 879,665 | SH | DEFINED | 1,2,5,8 |
| AIRGAS INC | COM | 00936310 | 143,875 | 2,974,467 | SH | DEFINED | 1,2,5,6,7,8, |
| AIRTRAN HLDGS INC | COM | 00949P10 | 20,669 | 3,307,117 | SH | DEFINED | 1,2,5,6 |
| AIRVANA INC | COM | 00950V10 | 3,191 | 471,299 | SH | DEFINED | 1,2,6 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| AK STL HLDG CORP | COM | 00154710 | 103,979 | 5,270,102 | SH | DEFINED | 1,2,5,6,8,10 |
| AKAMAI TECHNOLOGIES | NOTE 1.00 | 00971TAE | 1,346 | 988,000 | SH | DEFINED | 5 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 112,993 | 5,741,524 | SH | DEFINED | 1,2,5,6,7,8, |
| AKEENA SOLAR INC DE | COM | 00972010 | 17 | 14,700 | SH | DEFINED | 1 |
| AKORN INC | COM | 00972810 | 1,378 | 1,006,125 | SH | DEFINED | 1,2,6 |
| ALAMO GROUP INC | COM | 01131110 | 1,725 | 109,162 | SH | DEFINED | 1,2 |
| ALASKA AIR GROUP INC | COM | 01165910 | 30,400 | 1,134,737 | SH | DEFINED | 1,2,5 |
| ALASKA COMMUNICATION | COM | 01167P10 | 7,735 | 836,183 | SH | DEFINED | 1,2,5,6,8 |
| ALBANY INTL CORP | CL A | 01234810 | 11,778 | 607,124 | SH | DEFINED | 1,2,5,8 |
| ALBANY MOLECULAR RES | COM | 01242310 | 6,024 | 695,666 | SH | DEFINED | 1,2,5,6 |
| ALBEMARLE CORP | COM | 01265310 | 59,363 | 1,715,681 | SH | DEFINED | 1,2,5,6,8,10 |
| ALBERTO CULVER CO NE | COM | 01307810 | 46,043 | 1,663,403 | SH | DEFINED | 1,2,5,6,8,10 |
| ALCATEL-LUCENT | SPONSORED | 01390430 | 1,369 | 304,978 | SH | DEFINED | 1,5,8,12 |
| ALCOA INC | NOTE 5.25 | 013817AT | 1,980 | 900,000 | SH | DEFINED | 1,2 |
| ALCOA INC | COM | 01381710 | 565,581 | 43,108,337 | SH | DEFINED | 1,2,5,6,7,8, |
| ALCON INC | COM SHS | H0130110 | 17,180 | 123,894 | SH | DEFINED | 1,2,5,6,8,12 |
| ALESKO FINL INC | COM | 01448510 | 57 | 45,824 | SH | DEFINED | 1 |
| ALEXANDER & BALDWIN | COM | 01448210 | 28,245 | 880,195 | SH | DEFINED | 1,2,5,6,8,10 |
| ALEXANDERS INC | COM | 01475210 | 23,268 | 78,641 | SH | DEFINED | 1,2,3,5,6,8 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 78,088 | 1,436,759 | SH | DEFINED | 1,2,3,5,6,8, |
| ALEXION PHARMACEUTIC | COM | 01535110 | 56,409 | 1,266,484 | SH | DEFINED | 1,2,5,6,8,10 |
| ALEXZA PHARMACEUTICA | COM | 01538410 | 30 | 13,400 | SH | DEFINED | 1 |
| ALICO INC | COM | 01623010 | 2,070 | 70,449 | SH | DEFINED | 1,2,5 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 20,814 | 1,463,715 | SH | DEFINED | 1,2,5,6,8 |
| ALKERMES INC | COM | 01642T10 | 33,958 | 3,695,107 | SH | DEFINED | 1,2,5,6,8 |
| ALLEGHANY CORP DEL | COM | 01717510 | 15,893 | 61,352 | SH | DEFINED | 1,2,5,8,10 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 173,586 | 6,545,460 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 158,300 | 4,524,143 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLEGIANTRAVEL CO | COM | 01748X10 | 11,628 | 305,268 | SH | DEFINED | 1,2,5,6,8 |
| ALLERGAN INC | NOTE 1.50 | 018490AL | 898 | 800,000 | SH | DEFINED | 1,2 |
| ALLERGAN INC | COM | 01849010 | 560,347 | 9,872,222 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLETE INC | COM NEW | 01852230 | 24,314 | 724,264 | SH | DEFINED | 1,2,5,8 |
| ALLIANCE DATA SYSTEM | NOTE 1.75 | 018581AD | 866 | 900,000 | SH | DEFINED | 1,2 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 97,236 | 1,591,944 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 19 | 15,571 | SH | DEFINED | 1 |
| ALLIANCE FINANCIAL C | COM | 01920510 | 2,014 | 74,463 | SH | DEFINED | 1,2 |
| ALLIANCE HEALTHCARE | COM NEW | 01860620 | 3,869 | 683,629 | SH | DEFINED | 1,2,5,6 |
| ALLIANCE HOLDINGS GP | COM UNITS | 01861G10 | 296 | 14,389 | SH | DEFINED | 1,2 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 8,265 | 1,844,755 | SH | DEFINED | 1,2,5 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 963 | 26,547 | SH | DEFINED | 1,2 |
| ALLIANCEBERNSTEIN HO | UNIT LTD P | 01881G10 | 1,128 | 41,361 | SH | DEFINED | 1,2 |

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|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| ALLIANT ENERGY CORP | COM | 01880210 | 75,888 | 2,724,890 | SH | DEFINED | 1,2,5,6,7,8, |
| ALLIANT TECHSYSTEMS | NOTE 3.00 | 018804AK | 5,589 | 4,865,000 | SH | DEFINED | 5 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 61,943 | 795,669 | SH | DEFINED | 1,2,5,6,8,10 |
| ALLIANZ SE | SP ADR 1/1 | 01880510 | 1,826 | 146,324 | SH | DEFINED | 1,2 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 13,144 | 4,281,531 | SH | DEFINED | 1,2,5,6,8,12 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 1,986 | 709,281 | SH | DEFINED | 1,2 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 365 | 38,777 | SH | DEFINED | 1 |

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|----------------------------------|----------|-----------|------------|----|---------|--------------|
| ALLIED NEVADA GOLD C COM | 01934410 | 8,519 | 870,142 | SH | DEFINED | 1,2,6 |
| ALLIED WRLD ASSUR CO SHS | G0219G20 | 26,920 | 561,655 | SH | DEFINED | 1,2,5,8,10 |
| ALLION HEALTHCARE IN COM | 01961510 | 2,059 | 351,935 | SH | DEFINED | 1,2,5 |
| ALLIS CHALMERS ENERG COM PAR \$. | 01964550 | 4,817 | 1,104,889 | SH | DEFINED | 1,2,5 |
| ALLOS THERAPEUTICS I COM | 01977710 | 8,750 | 1,206,882 | SH | DEFINED | 1,2,5,6,8 |
| ALLOY INC NEW COM | 01985530 | 98 | 14,486 | SH | DEFINED | 1 |
| ALLSCRIPT MISYS HEAL COM | 01988P10 | 14,051 | 693,202 | SH | DEFINED | 1,2,5,6,8,10 |
| ALLSTATE CORP COM | 02000210 | 589,627 | 19,256,259 | SH | DEFINED | 1,2,5,6,7,8, |
| ALMOST FAMILY INC COM | 02040910 | 3,909 | 131,400 | SH | DEFINED | 1,2,6,8 |
| ALNYLAM PHARMACEUTIC COM | 02043Q10 | 33,217 | 1,464,594 | SH | DEFINED | 1,2,5,6,8 |
| ALON USA ENERGY INC COM | 02052010 | 2,142 | 215,710 | SH | DEFINED | 1,2,5,6 |
| ALPHA NATURAL RESOUR COM | 02076X10 | 96,873 | 2,759,906 | SH | DEFINED | 1,2,5,6,7,8, |
| ALPHATEC HOLDINGS IN COM | 02081G10 | 2,433 | 528,865 | SH | DEFINED | 1,2 |
| ALTAIR NANOTECHNOLOG COM | 02137310 | 118 | 102,319 | SH | DEFINED | 1,5 |
| ALTERA CORP COM | 02144110 | 203,059 | 9,900,481 | SH | DEFINED | 1,2,5,6,7,8, |
| ALTIRESOURCE PORTFOLIO REG SHS | L0175J10 | 695 | 48,099 | SH | DEFINED | 1,2,5,8 |
| ALTRA HOLDINGS INC COM | 02208R10 | 6,945 | 620,606 | SH | DEFINED | 1,2 |
| ALTRIA GROUP INC COM | 02209S10 | 1,446,125 | 81,197,387 | SH | DEFINED | 1,2,5,6,7,8, |
| ALTUS PHARMACEUTICAL COM | 02216N10 | 4 | 21,650 | SH | DEFINED | 1 |
| ALUMINA LTD SPONSORED | 02220510 | 198 | 31,187 | SH | DEFINED | 1 |
| ALVARION LTD SHS | M0861T10 | 268 | 64,968 | SH | DEFINED | 1,2 |
| AMAG PHARMACEUTICALS COM | 00163U10 | 14,760 | 337,902 | SH | DEFINED | 1,2,5,6,8 |
| AMAZON COM INC COM | 02313510 | 1,007,605 | 10,792,686 | SH | DEFINED | 1,2,5,6,7,8, |
| AMB PROPERTY CORP COM | 00163T10 | 125,627 | 5,473,952 | SH | DEFINED | 1,2,3,5,6,7, |
| AMBAC FINL GROUP INC COM | 02313910 | 10,919 | 6,499,419 | SH | DEFINED | 1,2,5,6,8 |
| AMBASSADORS GROUP IN COM | 02317710 | 5,714 | 365,133 | SH | DEFINED | 1,2,5,6,8 |
| AMCOL INTL CORP COM | 02341W10 | 12,090 | 528,165 | SH | DEFINED | 1,2,5,6,8 |
| AMCORE FINL INC COM | 02391210 | 59 | 36,692 | SH | DEFINED | 1 |
| AMDOCS LTD ORD | G0260210 | 49,149 | 1,828,473 | SH | DEFINED | 1,2,5,6,8,10 |
| AMEDISYS INC COM | 02343610 | 31,430 | 720,369 | SH | DEFINED | 1,2,5,6,8 |
| AMERCO COM | 02358610 | 9,046 | 197,250 | SH | DEFINED | 1,2,5,6,8 |
| AMEREN CORP COM | 02360810 | 222,428 | 8,798,591 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICA MOVIL SAB DE SPON ADR L | 02364W10 | 151,507 | 3,456,702 | SH | DEFINED | 1,2,4,5,6,7, |
| AMERICA SVC GROUP IN COM | 02364L10 | 2,252 | 136,147 | SH | DEFINED | 1,2,5 |
| AMERICAN APPAREL INC COM | 02385010 | 1,954 | 556,731 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN AXLE & MFG COM | 02406110 | 6,303 | 890,250 | SH | DEFINED | 1,2,5,6 |
| AMERICAN CAMPUS CMNT COM | 02483510 | 54,467 | 2,028,562 | SH | DEFINED | 1,2,3,5,8 |
| AMERICAN CAP LTD COM | 02503Y10 | 19,342 | 5,988,277 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERICAN CAPITAL AGE COM | 02503X10 | 7,890 | 277,313 | SH | DEFINED | 1,2,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| AMERICAN CARESOURCE | COM | 02505A10 | 530 | 121,347 | SH | DEFINED | 1,2 |
| AMERICAN COMMERCIAL | COM PAR \$0 | 02519540 | 5,902 | 202,695 | SH | DEFINED | 1,2,5,6 |
| AMERICAN DAIRY INC | COM | 02533410 | 4,649 | 164,111 | SH | DEFINED | 1,2,6,8 |
| AMERICAN DENTAL PART | COM | 02535310 | 3,790 | 270,690 | SH | DEFINED | 1,2 |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 84,206 | 4,994,414 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN ECOLOGY COR | COM NEW | 02553340 | 6,738 | 360,303 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 579,550 | 18,701,206 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN EQTY INVT L | COM | 02567620 | 10,690 | 1,522,763 | SH | DEFINED | 1,2,5,8 |
| AMERICAN EXPRESS CO | COM | 02581610 | 1,602,841 | 47,281,454 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| AMERICAN FINL GROUP | COM | 02593210 | 48,532 | 1,903,228 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERICAN GREETINGS C | CL A | 02637510 | 28,254 | 1,266,978 | SH | DEFINED | 1,2,5,8 |
| AMERICAN INTL GROUP | UNIT 99/99 | 02687411 | 1,136 | 98,350 | SH | DEFINED | 1,2 |
| AMERICAN INTL GROUP | COM NEW | 02687478 | 217,087 | 4,921,489 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN ITALIAN PAS | CL A | 02707010 | 12,391 | 455,882 | SH | DEFINED | 1,2,6,8 |
| AMERICAN MED SYS HLD | COM | 02744M10 | 40,121 | 2,371,236 | SH | DEFINED | 1,2,5,6,7,8 |
| AMERICAN NATL BANKSH | COM | 02774510 | 2,269 | 104,004 | SH | DEFINED | 1,2 |
| AMERICAN NATL INS CO | COM | 02859110 | 14,222 | 166,922 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERICAN OIL & GAS I | COM | 02872310 | 81 | 41,300 | SH | DEFINED | 1 |
| AMERICAN ORIENTAL BI | COM | 02873110 | 6,940 | 1,428,014 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN PHYSICIANS | COM | 02888210 | 2,545 | 110,466 | SH | DEFINED | 1,2 |
| AMERICAN PHYSICIANS | COM | 02888410 | 7,366 | 255,671 | SH | DEFINED | 1,2,8 |
| AMERICAN PUBLIC EDUC | COM | 02913V10 | 12,680 | 365,116 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN RAILCAR IND | COM | 02916P10 | 2,339 | 220,467 | SH | DEFINED | 1,2,5 |
| AMERICAN REPROGRAPHI | COM | 02926310 | 7,297 | 766,464 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN RLTY INVS I | COM | 02917410 | 303 | 26,154 | SH | DEFINED | 1,2 |
| AMERICAN SAFETY INS | ORD | G0299510 | 2,321 | 146,900 | SH | DEFINED | 1 |
| AMERICAN SCIENCE & E | COM | 02942910 | 12,825 | 188,488 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN SOFTWARE IN | CL A | 02968310 | 2,844 | 435,527 | SH | DEFINED | 1,2 |
| AMERICAN STS WTR CO | COM | 02989910 | 30,169 | 833,845 | SH | DEFINED | 1,2,5,8 |
| AMERICAN SUPERCONduc | COM | 03011110 | 29,959 | 893,235 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN TECHNOLOGY | COM NEW | 03014520 | 50 | 28,203 | SH | DEFINED | 1 |
| AMERICAN TOWER CORP | CL A | 02991220 | 470,569 | 12,927,715 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN VANGUARD CO | COM | 03037110 | 3,431 | 412,868 | SH | DEFINED | 1,2,8 |
| AMERICAN WOODMARK CO | COM | 03050610 | 5,517 | 285,276 | SH | DEFINED | 1,2,5,8 |
| AMERICAN WTR WKS CO | COM | 03042010 | 17,240 | 864,582 | SH | DEFINED | 1,2,5,8,10 |
| AMERICANWEST BANCORP | COM | 03058P10 | 8 | 15,968 | SH | DEFINED | 1 |
| AMERICAS CAR MART IN | COM | 03062T10 | 4,923 | 205,565 | SH | DEFINED | 1,2,5 |
| AMERICREDIT CORP | COM | 03060R10 | 42,962 | 2,720,845 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERIGAS PARTNERS L | UNIT L P I | 03097510 | 1,461 | 40,546 | SH | DEFINED | 1,2,8 |
| AMERIGON INC | COM | 03070L30 | 2,721 | 370,248 | SH | DEFINED | 1,2,5 |
| AMERIGROUP CORP | COM | 03073T10 | 38,711 | 1,746,081 | SH | DEFINED | 1,2,5,8 |
| AMERIPRISE FINL INC | COM | 03076C10 | 379,221 | 10,438,246 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERIS BANCORP | COM | 03076K10 | 2,182 | 305,237 | SH | DEFINED | 1,2 |
| AMERISAFE INC | COM | 03071H10 | 7,552 | 437,791 | SH | DEFINED | 1,2,8 |
| AMERISERV FINL INC | COM | 03074A10 | 19 | 10,294 | SH | DEFINED | 1 |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 254,243 | 11,360,261 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| AMERISTAR CASINOS IN | COM | 03070Q10 | 9,331 | 591,345 | SH | DEFINED | 1,2,5,8 |
| AMERITYRE CORP | COM | 03073V10 | 5 | 12,400 | SH | DEFINED | 1 |
| AMERON INTL INC | COM | 03071010 | 49,177 | 702,732 | SH | DEFINED | 1,2,5,8 |
| AMES NATL CORP | COM | 03100110 | 2,915 | 120,921 | SH | DEFINED | 1,2 |
| AMETEK INC NEW | COM | 03110010 | 87,268 | 2,499,786 | SH | DEFINED | 1,2,5,6,7,8, |
| AMGEN INC | NOTE 0.12 | 031162AN | 4,838 | 4,850,000 | SH | DEFINED | 1,2 |
| AMGEN INC | NOTE 0.37 | 031162AQ | 2,124 | 2,100,000 | SH | DEFINED | 2 |
| AMGEN INC | COM | 03116210 | 2,147,591 | 35,656,500 | SH | DEFINED | 1,2,5,6,7,8, |
| AMICAS INC | COM | 00171210 | 1,921 | 533,693 | SH | DEFINED | 1,2 |
| AMICUS THERAPEUTICS | COM | 03152W10 | 2,634 | 301,030 | SH | DEFINED | 1,2,6 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 21,733 | 3,158,899 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| AMN HEALTHCARE SERVI | COM | 00174410 | 8,018 | 843,115 | SH | DEFINED | 1,2,5,6,8 |
| AMPAL AMERN ISRAEL C | CL A | 03201510 | 673 | 331,703 | SH | DEFINED | 1,2 |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 5,899 | 221,868 | SH | DEFINED | 1,2,6 |
| AMPHENOL CORP NEW | CL A | 03209510 | 209,747 | 5,566,529 | SH | DEFINED | 1,2,5,6,7,8, |
| AMR CORP | COM | 00176510 | 23,918 | 3,008,532 | SH | DEFINED | 1,2,5,6,8,10 |
| AMREP CORP NEW | COM | 03215910 | 409 | 30,972 | SH | DEFINED | 1,2 |
| AMSURG CORP | COM | 03232P40 | 15,420 | 726,324 | SH | DEFINED | 1,2,5,8 |
| AMTRUST FINANCIAL SE | COM | 03235930 | 7,289 | 638,805 | SH | DEFINED | 1,2,5,6,8 |
| AMYLIN PHARMACEUTICA | NOTE 3.00 | 032346AF | 384 | 500,000 | SH | DEFINED | 2 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 38,438 | 2,807,712 | SH | DEFINED | 1,2,5,6,7,8, |
| ANADARKO PETE CORP | COM | 03251110 | 1,141,584 | 18,198,368 | SH | DEFINED | 1,2,5,6,7,8, |
| ANADIGICS INC | COM | 03251510 | 6,116 | 1,298,419 | SH | DEFINED | 1,2,6 |
| ANADYS PHARMACEUTICA | COM | 03252Q40 | 78 | 29,729 | SH | DEFINED | 1 |
| ANALOG DEVICES INC | COM | 03265410 | 276,632 | 10,030,162 | SH | DEFINED | 1,2,5,6,7,8, |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 10,701 | 289,067 | SH | DEFINED | 1,2,5,8 |
| ANALYSTS INTL CORP | COM | 03268110 | 12 | 17,048 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 4,933 | 290,170 | SH | DEFINED | 1,2,6 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 92 | 70,805 | SH | DEFINED | 1 |
| ANDERSONS INC | COM | 03416410 | 14,744 | 418,873 | SH | DEFINED | 1,2,5,8 |
| ANESIVA INC COM | COM | 03460L10 | 3 | 10,685 | SH | DEFINED | 1 |
| ANGIODYNAMICS INC | COM | 03475V10 | 7,131 | 517,510 | SH | DEFINED | 1,2,8 |
| ANGLOGOLD ASHANTI LT | SPONSORED | 03512820 | 34,382 | 843,514 | SH | DEFINED | 1,2,5,6,7 |
| ANIMAL HEALTH INTL I | COM | 03525N10 | 29 | 13,800 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 28,987 | 722,699 | SH | DEFINED | 1,2,5,6,8 |
| ANNALY CAP MGMT INC | COM | 03571040 | 208,464 | 11,491,935 | SH | DEFINED | 1,2,5,6,7,8, |
| ANNTAYLOR STORES COR | COM | 03611510 | 38,717 | 2,436,533 | SH | DEFINED | 1,2,5,6,8 |
| ANSYS INC | COM | 03662Q10 | 65,390 | 1,747,474 | SH | DEFINED | 1,2,5,6,8,10 |
| ANTARES PHARMA INC | COM | 03664210 | 40 | 36,092 | SH | DEFINED | 1 |
| ANTHRACITE CAP INC | COM | 03702310 | 1,618 | 1,540,809 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 85 | 40,922 | SH | DEFINED | 1 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 20,552 | 2,608,159 | SH | DEFINED | 1,2,5,8 |
| AON CORP | COM | 03738910 | 597,607 | 14,686,831 | SH | DEFINED | 1,2,5,6,7,8, |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 2,431 | 410,623 | SH | DEFINED | 1,2,6 |
| APACHE CORP | COM | 03741110 | 1,186,103 | 12,916,290 | SH | DEFINED | 1,2,5,6,7,8, |
| APARTMENT INVT & MGM | CL A | 03748R10 | 85,544 | 5,799,589 | SH | DEFINED | 1,2,3,5,6,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| APCO OIL & GAS INTER | SHS | G0471F10 | 3,496 | 152,539 | SH | DEFINED 1,2 |
| APOGEE ENTERPRISES I | COM | 03759810 | 23,385 | 1,556,945 | SH | DEFINED 1,2,5,8 |
| APOLLO GROUP INC | CL A | 03760410 | 411,977 | 5,592,190 | SH | DEFINED 1,2,5,6,7,8, |
| APOLLO INVT CORP | COM | 03761U10 | 45,300 | 4,743,504 | SH | DEFINED 1,2,5,8 |
| APPLE INC | COM | 03783310 | 5,608,926 | 30,261,267 | SH | DEFINED 1,2,5,6,7,8, |
| APPLIED ENERGETICS I | COM | 03819M10 | 22 | 46,638 | SH | DEFINED 1 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 19,841 | 937,648 | SH | DEFINED 1,2,5,6,8 |
| APPLIED MATLS INC | COM | 03822210 | 589,107 | 44,028,941 | SH | DEFINED 1,2,5,6,7,8, |
| APPLIED MICRO CIRCUI | COM NEW | 03822W40 | 14,180 | 1,419,393 | SH | DEFINED 1,2,5,6,8 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 7,733 | 332,328 | SH | DEFINED 1,2,6,8 |
| APPROACH RESOURCES I | COM | 03834A10 | 2,555 | 281,394 | SH | DEFINED 1,2,6 |
| APTARGROUP INC | COM | 03833610 | 49,892 | 1,335,428 | SH | DEFINED 1,2,5,6,8,10 |
| AQUA AMERICA INC | COM | 03836W10 | 60,216 | 3,413,604 | SH | DEFINED 1,2,5,6,7,8, |

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|---------------------------------|----------|---------|------------|----|---------|--------------|
| ARABIAN AMERN DEV CO COM | 03846510 | 70 | 22,214 | SH | DEFINED | 1,5 |
| ARACRUZ CELULOSE S A SPON ADR P | 03849620 | 846 | 38,026 | SH | DEFINED | 1,2,6 |
| ARBITRON INC COM | 03875Q10 | 12,953 | 623,949 | SH | DEFINED | 1,2,5,6,8 |
| ARBOR RLTY TR INC COM | 03892310 | 85 | 29,839 | SH | DEFINED | 1 |
| ARCADIA RES INC COM | 03920910 | 94 | 83,800 | SH | DEFINED | 1 |
| ARCELOMITTAL SA LUX NOTE 5.00 | 03938LAK | 11,637 | 8,060,000 | SH | DEFINED | 1,2,5 |
| ARCELOMITTAL SA LUX NY REGISTR | 03938L10 | 307 | 8,267 | SH | DEFINED | 1 |
| ARCH CAP GROUP LTD ORD | G0450A10 | 52,367 | 775,345 | SH | DEFINED | 1,2,5,6,7,8, |
| ARCH CHEMICALS INC COM | 03937R10 | 16,377 | 546,092 | SH | DEFINED | 1,2,5,8 |
| ARCH COAL INC COM | 03938010 | 117,238 | 5,297,696 | SH | DEFINED | 1,2,5,6,7,8, |
| ARCHER DANIELS MIDLA NOTE 0.87 | 039483AW | 1,662 | 1,700,000 | SH | DEFINED | 1,2 |
| ARCHER DANIELS MIDLA COM | 03948310 | 726,332 | 24,857,350 | SH | DEFINED | 1,2,5,6,7,8, |
| ARCHER DANIELS MIDLA UNIT 99/99 | 03948320 | 1,436 | 36,000 | SH | DEFINED | 2 |
| ARCSIGHT INC COM | 03966610 | 9,138 | 379,661 | SH | DEFINED | 1,2,6,7,8 |
| ARCTIC CAT INC COM | 03967010 | 301 | 42,598 | SH | DEFINED | 1 |
| ARDEA BIOSCIENCES IN COM | 03969P10 | 4,553 | 248,499 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC CL A | 03976210 | 3,510 | 29,369 | SH | DEFINED | 1,2,6 |
| ARENA PHARMACEUTICAL COM | 04004710 | 9,351 | 2,092,051 | SH | DEFINED | 1,2,5,6,8 |
| ARENA RESOURCES INC COM | 04004910 | 33,356 | 939,603 | SH | DEFINED | 1,2,5,6,8 |
| ARES CAP CORP COM | 04010L10 | 26,907 | 2,441,613 | SH | DEFINED | 1,2,5,8 |
| ARGAN INC COM | 04010E10 | 1,358 | 101,032 | SH | DEFINED | 1,2 |
| ARGO GROUP INTL HLDG COM | G0464B10 | 20,972 | 622,693 | SH | DEFINED | 1,2,5,8 |
| ARGON ST INC COM | 04014910 | 5,498 | 288,631 | SH | DEFINED | 1,2,5,8 |
| ARIAD PHARMACEUTICAL COM | 04033A10 | 4,277 | 1,935,485 | SH | DEFINED | 1,2 |
| ARIBA INC COM NEW | 04033V20 | 20,577 | 1,773,889 | SH | DEFINED | 1,2,5,6,8 |
| ARISTOTLE CORP COM NEW | 04044820 | 57 | 10,522 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP D COM | 04079010 | 17,988 | 600,807 | SH | DEFINED | 1,2,5,8 |
| ARLINGTON ASSET INVT COM | 04135610 | 103 | 209,399 | SH | DEFINED | 1 |
| ARM HLDGS PLC SPONSORED | 04206810 | 115 | 16,389 | SH | DEFINED | 1 |
| ARMSTRONG WORLD INDS COM | 04247X10 | 8,344 | 242,137 | SH | DEFINED | 1,2,5,8,10 |
| ARQULE INC COM | 04269E10 | 4,211 | 927,499 | SH | DEFINED | 1,2,6 |
| ARRAY BIOPHARMA INC COM | 04269X10 | 2,117 | 889,422 | SH | DEFINED | 1,2,6 |
| ARRIS GROUP INC COM | 04269Q10 | 57,051 | 4,385,189 | SH | DEFINED | 1,2,5,6,7,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| ARROW ELECTRS INC | COM | 04273510 | 116,440 | 4,136,422 | SH | DEFINED 1,2,5,6,7,8, |
| ARROW FINL CORP | COM | 04274410 | 6,294 | 230,629 | SH | DEFINED 1,2,5 |
| ARROWHEAD RESH CORP | COM | 04279710 | 11 | 16,800 | SH | DEFINED 1 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 10,630 | 2,753,821 | SH | DEFINED 1,2,5,6,8 |
| ARTESIAN RESOURCES C | CL A | 04311320 | 2,695 | 160,214 | SH | DEFINED 1,2 |
| ARUBA NETWORKS INC | COM | 04317610 | 9,701 | 1,097,412 | SH | DEFINED 1,2,5,6,8 |
| ARVINMERITOR INC | NOTE 4.00 | 043353AH | 7,575 | 12,000,000 | SH | DEFINED 5 |
| ARVINMERITOR INC | COM | 04335310 | 12,355 | 1,579,967 | SH | DEFINED 1,2,5,6,8 |
| ARYX THERAPEUTICS IN | COM | 04338710 | 920 | 294,065 | SH | DEFINED 1,2 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 10,214 | 805,504 | SH | DEFINED 1,2,5,8 |
| ASCENT MEDIA CORP | COM SER A | 04363210 | 7,532 | 294,218 | SH | DEFINED 1,2,5,6,8 |
| ASCENT SOLAR TECHNOL | COM | 04363510 | 1,970 | 261,282 | SH | DEFINED 1,2 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 11,174 | 3,229,623 | SH | DEFINED 1,2,3,5,6,8 |
| ASHLAND INC NEW | COM | 04420910 | 96,716 | 2,237,758 | SH | DEFINED 1,2,5,6,7,8, |
| ASIAINFO HLDGS INC | COM | 04518A10 | 10,567 | 529,150 | SH | DEFINED 1,2,6,8 |

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|-----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| ASPECT MED SYS INC | COM | 04523510 | 3,253 | 271,503 | SH | DEFINED | 1,2 |
| ASPEN INSURANCE HOLD | SHS | G0538410 | 23,549 | 889,660 | SH | DEFINED | 1,2,5,7,8,10 |
| ASPENBIO PHARMA INC | COM | 04534610 | 48 | 23,478 | SH | DEFINED | 1 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 2,125 | 293,096 | SH | DEFINED | 1,2,5,6 |
| ASSISTED LIVING CONC | CL A NEW | 04544X30 | 4,260 | 205,596 | SH | DEFINED | 1,2,5,6 |
| ASSOCIATED BANC CORP | COM | 04548710 | 39,479 | 3,456,962 | SH | DEFINED | 1,2,5,6,7,8, |
| ASSOCIATED ESTATES R | COM | 04560410 | 4,849 | 504,047 | SH | DEFINED | 1,2,3,5,8 |
| ASSURANT INC | COM | 04621X10 | 150,137 | 4,682,992 | SH | DEFINED | 1,2,5,6,7,8, |
| ASSURED GUARANTY LTD | COM | G0585R10 | 36,310 | 1,869,707 | SH | DEFINED | 1,2,5,8 |
| ASTEC INDS INC | COM | 04622410 | 10,539 | 413,788 | SH | DEFINED | 1,2,5,6,8 |
| ASTORIA FINL CORP | COM | 04626510 | 29,750 | 2,694,769 | SH | DEFINED | 1,2,5,6,8,12 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 4,974 | 110,658 | SH | DEFINED | 1 |
| ASTRONICS CORP | COM | 04643310 | 1,232 | 131,106 | SH | DEFINED | 1,2 |
| AT&T INC | COM | 00206R10 | 5,504,372 | 203,790,138 | SH | DEFINED | 1,2,5,6,7,8, |
| ATC TECHNOLOGY CORP | COM | 00211W10 | 10,640 | 538,459 | SH | DEFINED | 1,2,5,6,8 |
| ATHENAHEALTH INC | COM | 04685W10 | 26,656 | 694,704 | SH | DEFINED | 1,2,5,6,8 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 39,697 | 1,496,306 | SH | DEFINED | 1,2,5,6,8 |
| ATLANTIC TELE NETWORK | COM NEW | 04907920 | 10,756 | 201,347 | SH | DEFINED | 1,2,8 |
| ATLAS AIR WORLDWIDE | COM NEW | 04916420 | 17,521 | 548,039 | SH | DEFINED | 1,2,5 |
| ATLAS ENERGY INC | COM | 04929810 | 20,756 | 766,740 | SH | DEFINED | 1,2,5,6,8 |
| ATLAS PIPELINE PARTN | UNIT L P I | 04939210 | 409 | 55,942 | SH | DEFINED | 1,2 |
| ATMEL CORP | COM | 04951310 | 42,978 | 10,257,355 | SH | DEFINED | 1,2,5,6,8,10 |
| ATMI INC | COM | 00207R10 | 12,697 | 699,572 | SH | DEFINED | 1,2,5,6,8 |
| ATMOS ENERGY CORP | COM | 04956010 | 35,556 | 1,261,740 | SH | DEFINED | 1,2,5,6,8,10 |
| ATP OIL & GAS CORP | COM | 00208J10 | 13,382 | 747,992 | SH | DEFINED | 1,2,5,6,8 |
| ATRINSIC INC | COM | 04964C10 | 12 | 10,587 | SH | DEFINED | 1 |
| ATRION CORP | COM | 04990410 | 4,517 | 31,280 | SH | DEFINED | 1,2,6 |
| ATS MED INC | COM | 00208310 | 2,020 | 753,866 | SH | DEFINED | 1,2,6 |
| ATWOOD OCEANICS INC | COM | 05009510 | 39,651 | 1,124,204 | SH | DEFINED | 1,2,5,6,8,10 |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 10,691 | 1,104,412 | SH | DEFINED | 1,2,5,6 |
| AUBURN NATL BANCORP | COM | 05047310 | 823 | 33,716 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| AUDIOCODES LTD | ORD | M1534210 | 37 | 17,733 | SH | DEFINED | 1,2 |
| AUDIOVOX CORP | CL A | 05075710 | 2,574 | 375,821 | SH | DEFINED | 1,2 |
| AUTHENTEC INC | COM | 05266010 | 29 | 10,200 | SH | DEFINED | 1 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 42 | 30,017 | SH | DEFINED | 1 |
| AUTOBYTEL INC | COM | 05275N10 | 35 | 50,400 | SH | DEFINED | 1 |
| AUTODESK INC | COM | 05276910 | 177,667 | 7,465,000 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOLIV INC | COM | 05280010 | 30,796 | 916,556 | SH | DEFINED | 1,2,5,6,8,10 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 665,751 | 16,940,231 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTONATION INC | COM | 05329W10 | 97,969 | 5,418,625 | SH | DEFINED | 1,2,5,6,7,8, |
| AUTOZONE INC | COM | 05333210 | 184,630 | 1,262,683 | SH | DEFINED | 1,2,5,6,7,8, |
| AUXILIUM PHARMACEUTI | COM | 05334D10 | 32,759 | 957,578 | SH | DEFINED | 1,2,5,6,8 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 294,390 | 4,047,706 | SH | DEFINED | 1,2,3,5,6,7, |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 2,014 | 968,336 | SH | DEFINED | 1,2 |
| AVATAR HLDGS INC | COM | 05349410 | 2,257 | 118,805 | SH | DEFINED | 1,2,5 |
| AVERY DENNISON CORP | COM | 05361110 | 155,764 | 4,325,576 | SH | DEFINED | 1,2,5,6,7,8, |
| AVI BIOPHARMA INC | COM | 00234610 | 2,885 | 1,677,241 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 9,651 | 684,954 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| AVIGEN INC | COM | 05369010 | 27 | 17,802 | SH | DEFINED | 1 |
| AVIS BUDGET GROUP | COM | 05377410 | 61,907 | 4,633,744 | SH | DEFINED | 1,2,5,6,7,8 |
| AVISTA CORP | COM | 05379B10 | 31,395 | 1,552,663 | SH | DEFINED | 1,2,5,8 |
| AVNET INC | COM | 05380710 | 116,671 | 4,492,523 | SH | DEFINED | 1,2,5,6,7,8, |
| AVOCENT CORP | COM | 05389310 | 29,443 | 1,452,558 | SH | DEFINED | 1,2,5,8 |
| AVON PRODS INC | COM | 05430310 | 480,229 | 14,141,027 | SH | DEFINED | 1,2,5,6,7,8, |
| AVX CORP NEW | COM | 00244410 | 6,570 | 550,715 | SH | DEFINED | 1,2,5,8,10 |
| AWARE INC MASS | COM | 05453N10 | 35 | 14,192 | SH | DEFINED | 1 |
| AXA | SPONSORED | 05453610 | 1,313 | 48,539 | SH | DEFINED | 1 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 163 | 135,832 | SH | DEFINED | 1 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 60,420 | 2,001,980 | SH | DEFINED | 1,2,5,6,7,8, |
| AXT INC | COM | 00246W10 | 56 | 29,103 | SH | DEFINED | 1,2 |
| AZZ INC | COM | 00247410 | 11,290 | 281,052 | SH | DEFINED | 1,2,5,6,8 |
| B & G FOODS INC NEW | CL A | 05508R10 | 4,943 | 603,545 | SH | DEFINED | 1,2,8 |
| BADGER METER INC | COM | 05652510 | 11,780 | 304,466 | SH | DEFINED | 1,2,5,6,8 |
| BAIDU INC | SPON ADR R | 05675210 | 22,890 | 58,534 | SH | DEFINED | 1,2,5,6 |
| BAKER HUGHES INC | COM | 05722410 | 483,919 | 11,343,616 | SH | DEFINED | 1,2,5,6,7,8, |
| BAKER MICHAEL CORP | COM | 05714910 | 5,610 | 154,370 | SH | DEFINED | 1,2,6,8 |
| BALCHEM CORP | COM | 05766520 | 9,746 | 370,578 | SH | DEFINED | 1,2,6,8 |
| BALDOR ELEC CO | COM | 05774110 | 28,747 | 1,051,452 | SH | DEFINED | 1,2,5,8 |
| BALDWIN & LYONS INC | CL B | 05775520 | 4,194 | 178,869 | SH | DEFINED | 1,2,5 |
| BALL CORP | COM | 05849810 | 183,390 | 3,727,447 | SH | DEFINED | 1,2,5,6,7,8, |
| BALLY TECHNOLOGIES I | COM | 05874B10 | 44,514 | 1,160,135 | SH | DEFINED | 1,2,5,6,8 |
| BANCFIRST CORP | COM | 05945F10 | 5,243 | 141,976 | SH | DEFINED | 1,2,5,8 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 5,180 | 290,341 | SH | DEFINED | 1,2,5,8,12 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 111,151 | 5,588,292 | SH | DEFINED | 1,2,6,7 |
| BANCO DE CHILE | SPONSORED | 05952010 | 216 | 4,554 | SH | DEFINED | 1,6 |
| BANCO LATINOAMERICAN | SHS E | P1699413 | 8,084 | 568,484 | SH | DEFINED | 1,2 |
| BANCO MACRO SA | SPON ADR B | 05961W10 | 235 | 9,725 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 12,386 | 215,264 | SH | DEFINED | 1,2,5,6,8 |
| BANCO SANTANDER SA | ADR | 05964H10 | 8,408 | 520,615 | SH | DEFINED | 1,2,5,8,12,1 |
| BANCOLOMBIA S A | SPON ADR P | 05968L10 | 36,760 | 856,267 | SH | DEFINED | 1,2,5,6,7,8, |
| BANCORP INC DEL | COM | 05969A10 | 1,757 | 307,196 | SH | DEFINED | 1,2 |
| BANCORP RHODE ISLAND | COM | 05969010 | 1,519 | 60,793 | SH | DEFINED | 1,2 |
| BANCORPSOUTH INC | COM | 05969210 | 58,067 | 2,378,806 | SH | DEFINED | 1,2,5,6,8,10 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 110 | 30,951 | SH | DEFINED | 1 |
| BANK HAWAII CORP | COM | 06254010 | 52,505 | 1,263,952 | SH | DEFINED | 1,2,5,6,8,10 |
| BANK KY FINL CORP | COM | 06289610 | 918 | 43,365 | SH | DEFINED | 1,2 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 9,120 | 1,031,729 | SH | DEFINED | 1,2,5,8 |
| BANK OF AMERICA CORP | COM | 06050510 | 6,492,414 | 383,712,401 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF GRANITE CORP | COM | 06240110 | 15 | 14,309 | SH | DEFINED | 1 |
| BANK OF MARIN BANCOR | COM | 06342510 | 2,608 | 83,250 | SH | DEFINED | 1,2 |
| BANK OF NEW YORK MEL | COM | 06405810 | 1,314,119 | 45,330,064 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF THE OZARKS I | COM | 06390410 | 8,702 | 328,016 | SH | DEFINED | 1,2,5,6,8 |
| BANKATLANTIC BANCORP | CL A NEW | 06590860 | 90 | 31,164 | SH | DEFINED | 1 |
| BANKFINANCIAL CORP | COM | 06643P10 | 4,312 | 449,213 | SH | DEFINED | 1,2 |
| BANKRATE INC | COM | 06646V10 | 1,134 | 39,804 | SH | DEFINED | 1,5 |
| BANNER CORP | COM | 06652V10 | 973 | 356,412 | SH | DEFINED | 1,2,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| BAR HBR BANKSHARES | COM | 06684910 | 1,540 | 45,287 | SH | DEFINED | 1,2 |
| BARCLAYS BK PLC | IPMS INDIA | 06739F29 | 73,438 | 1,246,186 | SH | DEFINED | 4,5 |
| BARCLAYS PLC | ADR | 06738E20 | 1,031 | 43,611 | SH | DEFINED | 1 |
| BARD C R INC | COM | 06738310 | 248,164 | 3,156,902 | SH | DEFINED | 1,2,5,6,7,8, |
| BARE ESSENTUALS INC | COM | 06751110 | 16,340 | 1,374,293 | SH | DEFINED | 1,2,5,6,8 |
| BARNES & NOBLE INC | COM | 06777410 | 29,621 | 1,333,088 | SH | DEFINED | 1,2,5,6,8,10 |
| BARNES GROUP INC | COM | 06780610 | 19,971 | 1,168,573 | SH | DEFINED | 1,2,5,8 |
| BARNWELL INDS INC | COM | 06822110 | 46 | 10,493 | SH | DEFINED | 1,2 |
| BARRETT BILL CORP | COM | 06846N10 | 42,139 | 1,285,127 | SH | DEFINED | 1,2,5,6,8 |
| BARRETT BUSINESS SER | COM | 06846310 | 1,142 | 107,938 | SH | DEFINED | 1,2 |
| BARRICK GOLD CORP | COM | 06790110 | 1,428 | 37,674 | SH | DEFINED | 1,5 |
| BASIC ENERGY SVCS IN | COM | 06985P10 | 5,775 | 680,176 | SH | DEFINED | 1,2,5 |
| BASSETT FURNITURE IN | COM | 07020310 | 137 | 32,006 | SH | DEFINED | 1,2 |
| BAXTER INTL INC | COM | 07181310 | 1,339,571 | 23,497,123 | SH | DEFINED | 1,2,5,6,7,8, |
| BB&T CORP | COM | 05493710 | 702,893 | 25,803,720 | SH | DEFINED | 1,2,5,6,7,8, |
| BE AEROSPACE INC | COM | 07330210 | 40,253 | 1,998,679 | SH | DEFINED | 1,2,5,6,8,10 |
| BEACON POWER CORP | COM | 07367710 | 70 | 99,946 | SH | DEFINED | 1 |
| BEACON ROOFING SUPPL | COM | 07368510 | 16,210 | 1,014,386 | SH | DEFINED | 1,2,5,6,8 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 5,732 | 1,025,483 | SH | DEFINED | 1,2,6 |
| BEBE STORES INC | COM | 07557110 | 3,694 | 501,860 | SH | DEFINED | 1,2,5 |
| BECKMAN COULTER INC | NOTE 2.50 | 075811AD | 689 | 600,000 | SH | DEFINED | 2 |
| BECKMAN COULTER INC | COM | 07581110 | 110,431 | 1,601,841 | SH | DEFINED | 1,2,5,6,7,8, |
| BECTON DICKINSON & C | COM | 07588710 | 903,518 | 12,953,660 | SH | DEFINED | 1,2,5,6,7,8, |
| BED BATH & BEYOND IN | COM | 07589610 | 347,770 | 9,263,984 | SH | DEFINED | 1,2,5,6,7,8, |
| BEL FUSE INC | CL B | 07734730 | 4,617 | 242,634 | SH | DEFINED | 1,2,6 |
| BELDEN INC | COM | 07745410 | 25,977 | 1,124,528 | SH | DEFINED | 1,2,5,6,8 |
| BELO CORP | COM SER A | 08055510 | 11,774 | 2,176,324 | SH | DEFINED | 1,2,5,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| BEMIS INC | COM | 08143710 | 111,137 | 4,289,345 | SH | DEFINED 1,2,5,6,8,10 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 37,347 | 2,074,824 | SH | DEFINED 1,2,5,8 |
| BENEFICIAL MUTUAL BA | COM | 08173R10 | 5,840 | 640,346 | SH | DEFINED 1,2,5,6,8 |
| BENIHANA INC | CL A | 08204720 | 1,137 | 198,476 | SH | DEFINED 1,2 |
| BERKLEY W R CORP | COM | 08442310 | 92,197 | 3,647,053 | SH | DEFINED 1,2,5,6,7,8, |
| BERKSHIRE HATHAWAY I | CL A | 08467010 | 262,499 | 2,599 | SH | DEFINED 1,2,5,6,8,12 |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 676,197 | 203,490 | SH | DEFINED 1,2,5,6,7,8, |
| BERKSHIRE HILLS BANC | COM | 08468010 | 6,822 | 310,925 | SH | DEFINED 1,2,5,8 |
| BERRY PETE CO | CL A | 08578910 | 26,481 | 988,827 | SH | DEFINED 1,2,5,8 |
| BEST BUY INC | COM | 08651610 | 469,619 | 12,516,507 | SH | DEFINED 1,2,5,6,7,8, |
| BGC PARTNERS INC | CL A | 05541T10 | 3,730 | 871,603 | SH | DEFINED 1,2,5 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 76,210 | 1,154,526 | SH | DEFINED 1,2,5 |
| BHP BILLITON PLC | SPONSORED | 05545E20 | 2,328 | 42,248 | SH | DEFINED 1 |
| BIDZ COM INC | COM | 08883T20 | 66 | 19,100 | SH | DEFINED 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 7,615 | 504,336 | SH | DEFINED 1,2,5,8 |
| BIG LOTS INC | COM | 08930210 | 62,667 | 2,504,680 | SH | DEFINED 1,2,5,6,7,8, |
| BIGBAND NETWORKS INC | COM | 08975050 | 2,952 | 736,101 | SH | DEFINED 1,2,6 |
| BIO RAD LABS INC | CL A | 09057220 | 36,151 | 393,456 | SH | DEFINED 1,2,5,6,8,10 |
| BIOANALYTICAL SYS IN | COM | 09058M10 | 15 | 14,300 | SH | DEFINED 1 |
| BIOCLINICA INC | COM | 09071B10 | 49 | 11,967 | SH | DEFINED 1 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 3,988 | 483,998 | SH | DEFINED 1,2,5 |

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|----------------------|--------------|----------|---------|------------|----|---------|--------------|
| BIODEL INC | COM | 09064M10 | 1,437 | 267,612 | SH | DEFINED | 1,2 |
| BIODELIVERY SCIENCES | COM | 09060J10 | 927 | 193,148 | SH | DEFINED | 1,2 |
| BIOFORM MEDICAL INC | COM | 09065G10 | 40 | 11,040 | SH | DEFINED | 1 |
| BIOGEN IDEC INC | COM | 09062X10 | 565,678 | 11,197,118 | SH | DEFINED | 1,2,5,6,7,8, |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 83 | 36,589 | SH | DEFINED | 1 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 36,987 | 2,045,730 | SH | DEFINED | 1,2,5,6,8,10 |
| BIOMED REALTY TRUST | COM | 09063H10 | 52,783 | 3,824,856 | SH | DEFINED | 1,2,3,5,8 |
| BIOMIMETIC THERAPEUT | COM | 09064X10 | 3,363 | 275,392 | SH | DEFINED | 1,2 |
| BIONOVO INC | COM | 09064310 | 8 | 12,100 | SH | DEFINED | 1 |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 7,806 | 226,909 | SH | DEFINED | 1,2,6,8 |
| BIOSANTE PHARMACEUTI | COM NEW | 09065V20 | 35 | 17,580 | SH | DEFINED | 1 |
| BIOSCRIP INC | COM | 09069N10 | 5,381 | 795,963 | SH | DEFINED | 1,2 |
| BIOSPECIFICS TECHNOL | COM | 09093110 | 1,667 | 52,089 | SH | DEFINED | 1,2 |
| BJ SVCS CO | COM | 05548210 | 238,727 | 12,286,535 | SH | DEFINED | 1,2,5,6,7,8, |
| BJS RESTAURANTS INC | COM | 09180C10 | 5,547 | 370,079 | SH | DEFINED | 1,2,5,6,8 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 41,035 | 1,132,937 | SH | DEFINED | 1,2,5,6,7,8, |
| BLACK & DECKER CORP | COM | 09179710 | 92,218 | 1,992,172 | SH | DEFINED | 1,2,5,6,7,8, |
| BLACK BOX CORP DEL | COM | 09182610 | 11,498 | 458,282 | SH | DEFINED | 1,2,5,8 |
| BLACK HILLS CORP | COM | 09211310 | 58,995 | 2,343,847 | SH | DEFINED | 1,2,5,8 |
| BLACKBAUD INC | COM | 09227Q10 | 22,156 | 954,982 | SH | DEFINED | 1,2,5,6,8 |
| BLACKBOARD INC | COM | 09193550 | 24,242 | 641,659 | SH | DEFINED | 1,2,5,6,8 |
| BLACKROCK INC | COM | 09247X10 | 60,094 | 277,162 | SH | DEFINED | 1,2,5,6,7,8, |
| BLACKROCK KELSO CAPI | COM | 09253310 | 1,899 | 255,897 | SH | DEFINED | 1,2,5,8 |
| BLACKSTONE GROUP L P | COM UNIT L | 09253U10 | 1,876 | 132,092 | SH | DEFINED | 1,2,8 |
| BLOCK H & R INC | COM | 09367110 | 199,235 | 10,839,774 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| BLOCKBUSTER INC | CL A | 09367910 | 316 | 294,996 | SH | DEFINED 1,2 |
| BLOCKBUSTER INC | CL B | 09367920 | 11 | 18,890 | SH | DEFINED 1 |
| BLOUNT INTL INC NEW | COM | 09518010 | 7,265 | 767,186 | SH | DEFINED 1,2,5,6,8 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 19,036 | 842,652 | SH | DEFINED 1,2,5,6,8 |
| BLUE DOLPHIN ENERGY | COM NEW | 09539520 | 9 | 18,943 | SH | DEFINED 1,2 |
| BLUE NILE INC | COM | 09578R10 | 16,758 | 269,763 | SH | DEFINED 1,2,5,6,8 |
| BLUEGREEN CORP | COM | 09623110 | 836 | 274,152 | SH | DEFINED 1,2 |
| BLUELINX HLDGS INC | COM | 09624H10 | 739 | 184,265 | SH | DEFINED 1,2 |
| BLYTH INC | COM NEW | 09643P20 | 8,184 | 211,298 | SH | DEFINED 1,2,5,8 |
| BMB MUNAI INC | COM | 09656A10 | 10 | 10,750 | SH | DEFINED 1 |
| BMC SOFTWARE INC | COM | 05592110 | 259,827 | 6,923,179 | SH | DEFINED 1,2,5,6,7,8, |
| BMP SUNSTONE CORP | COM | 05569C10 | 1,918 | 471,325 | SH | DEFINED 1,2 |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 1,079 | 43,480 | SH | DEFINED 1,2,8 |
| BOB EVANS FARMS INC | COM | 09676110 | 29,912 | 1,029,313 | SH | DEFINED 1,2,5,8 |
| BOEING CO | COM | 09702310 | 1,564,570 | 28,893,258 | SH | DEFINED 1,2,5,6,7,8, |
| BOISE INC | COM | 09746Y10 | 3,223 | 610,369 | SH | DEFINED 1,2 |
| BOK FINL CORP | COM NEW | 05561Q20 | 20,082 | 433,546 | SH | DEFINED 1,2,5,10 |
| BOLT TECHNOLOGY CORP | COM | 09769810 | 1,942 | 154,511 | SH | DEFINED 1,2 |
| BON-TON STORES INC | COM | 09776J10 | 9,104 | 1,250,606 | SH | DEFINED 1 |
| BOOKS-A-MILLION INC | COM | 09857010 | 1,477 | 122,712 | SH | DEFINED 1,2 |
| BOOTS & COOTS INC | COM NEW | 09946950 | 2,026 | 1,258,429 | SH | DEFINED 1,2 |
| BORDERS GROUP INC | COM | 09970910 | 4,122 | 1,325,515 | SH | DEFINED 1,2,5 |
| BORGWARNER INC | COM | 09972410 | 80,614 | 2,664,058 | SH | DEFINED 1,2,5,6,7,8, |

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|---------------------------------|----------|-----------|------------|---------|---------|------------------|---------|
| BOSTON BEER INC | CL A | 10055710 | 7,036 | 189,747 | SH | DEFINED | 1,2,6,8 |
| BOSTON PPTYS LTD PAR NOTE 3.75 | 10112RAG | 13,447 | 13,430,000 | SH | DEFINED | 5 | |
| BOSTON PPTYS LTD PAR NOTE 2.87 | 10112RAK | 19,927 | 20,730,000 | SH | DEFINED | 1,2,5 | |
| BOSTON PRIVATE FINL COM | 10111910 | 20,026 | 3,095,145 | SH | DEFINED | 1,2,5,8 | |
| BOSTON PROPERTIES IN COM | 10112110 | 459,048 | 7,003,014 | SH | DEFINED | 1,2,3,5,6,7,8,10 | |
| BOSTON SCIENTIFIC CO COM | 10113710 | 547,739 | 51,722,330 | SH | DEFINED | 1,2,5,6,7,8,10 | |
| BOTTOMLINE TECH DEL COM | 10138810 | 6,019 | 466,595 | SH | DEFINED | 1,2,8 | |
| BOVIE MEDICAL CORP COM | 10211F10 | 2,034 | 259,108 | SH | DEFINED | 1,2,5 | |
| BOWNE & CO INC COM | 10304310 | 6,089 | 790,802 | SH | DEFINED | 1,2,5 | |
| BOYD GAMING CORP COM | 10330410 | 12,572 | 1,150,255 | SH | DEFINED | 1,2,5,6,8,10 | |
| BP PLC SPONSORED | 05562210 | 2,307,143 | 43,342,902 | SH | DEFINED | 1,2 | |
| BP PRUDHOE BAY RTY T UNIT BEN I | 05563010 | 1,844 | 24,704 | SH | DEFINED | 1,2 | |
| BPZ RESOURCES INC COM | 05563910 | 13,210 | 1,756,619 | SH | DEFINED | 1,2,5,6,8 | |
| BRADY CORP CL A | 10467410 | 33,673 | 1,172,462 | SH | DEFINED | 1,2,5,8 | |
| BRANDYWINE RLTY TR SH BEN INT | 10536820 | 44,102 | 3,994,764 | SH | DEFINED | 1,2,3,5,6,8,10 | |
| BRASIL TELECOM PARTI SPON ADR P | 10553010 | 1,937 | 36,337 | SH | DEFINED | 1,2 | |
| BRASKEM S A SP ADR PFD | 10553210 | 512 | 40,658 | SH | DEFINED | 1,2,6 | |
| BRE PROPERTIES INC CL A | 05564E10 | 56,391 | 1,801,615 | SH | DEFINED | 1,2,3,5,6,8,10 | |
| BREITBURN ENERGY PAR COM UT LTD | 10677610 | 291 | 25,571 | SH | DEFINED | 1,2 | |
| BRF-BRASIL FOODS S A SPONSORED | 10552T10 | 21,592 | 405,479 | SH | DEFINED | 1,2,6,7 | |
| BRIDGE BANCORP INC COM | 10803510 | 2,339 | 96,130 | SH | DEFINED | 1,2 | |
| BRIDGEPOINT ED INC COM | 10807M10 | 3,777 | 247,497 | SH | DEFINED | 1,2 | |
| BRIGGS & STRATTON CO COM | 10904310 | 23,240 | 1,197,325 | SH | DEFINED | 1,2,5,6,8 | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|------------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|----------------|
| BRIGHAM EXPLORATION | COM | 10917810 | 14,160 | 1,559,497 | SH | DEFINED | 1,2,5,6,8 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 14,330 | 1,637,673 | SH | DEFINED | 1,2,5,8 |
| BRINKER INTL INC | COM | 10964110 | 34,163 | 2,171,867 | SH | DEFINED | 1,2,5,6,8,10 |
| BRINKS CO | COM | 10969610 | 30,182 | 1,121,583 | SH | DEFINED | 1,2,5,6,8,10 |
| BRINKS HOME SEC HLDG | COM | 10969910 | 28,897 | 938,524 | SH | DEFINED | 1,2,5,6,8,10 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,494,161 | 66,348,198 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BRISTOW GROUP INC | COM | 11039410 | 21,843 | 735,697 | SH | DEFINED | 1,2,5,8 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 1,600 | 25,298 | SH | DEFINED | 1 |
| BRITISH SKY BROADCASTS | SPONSORED | 11101310 | 390 | 10,664 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 466,825 | 15,210,995 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BROADPOINT GLEACHER | COM | 11134A10 | 8,135 | 975,471 | SH | DEFINED | 1,2,8 |
| BROADRIDGE FINL SOLU | COM | 11133T10 | 66,950 | 3,330,836 | SH | DEFINED | 1,2,5,6,8,10 |
| BROADWIND ENERGY INC | COM | 11161T10 | 4,414 | 559,384 | SH | DEFINED | 1,2 |
| BROCADE COMMUNICATIO | COM NEW | 11162130 | 46,236 | 5,882,488 | SH | DEFINED | 1,2,5,6,8,10 |
| BRONCO DRILLING CO I | COM | 11221110 | 2,982 | 455,236 | SH | DEFINED | 1,2,5 |
| BROOKDALE SR LIVING | COM | 11246310 | 10,812 | 596,370 | SH | DEFINED | 1,2,5,6,8,10 |
| BROOKFIELD HOMES COR | COM | 11272310 | 1,410 | 211,041 | SH | DEFINED | 1,2 |
| BROOKFIELD INFRASTR P | LP INT UNI | G1625210 | 410 | 24,937 | SH | DEFINED | 1,2 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 5,963 | 529,534 | SH | DEFINED | 1,2,3 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 20,816 | 2,141,606 | SH | DEFINED | 1,2,5,8 |
| BROOKLYN FEDERAL BAN | COM | 11403910 | 493 | 40,374 | SH | DEFINED | 1,2 |
| BROOKS AUTOMATION IN | COM | 11434010 | 11,339 | 1,466,853 | SH | DEFINED | 1,2,5,6,8 |
| BROWN & BROWN INC | COM | 11523610 | 45,868 | 2,393,957 | SH | DEFINED | 1,2,5,6,8,10 |
| BROWN FORMAN CORP | CL A | 11563710 | 643 | 12,588 | SH | DEFINED | 1,2 |
| BROWN FORMAN CORP | CL B | 11563720 | 159,468 | 3,307,087 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| BROWN SHOE INC NEW | COM | 11573610 | 7,545 | 940,831 | SH | DEFINED | 1,2,5,8 |
| BRUKER CORP | COM | 11679410 | 12,645 | 1,185,098 | SH | DEFINED | 1,2,5,6,8 |
| BRUNSWICK CORP | COM | 11704310 | 27,458 | 2,291,952 | SH | DEFINED | 1,2,5,6,8 |
| BRUSH ENGINEERED MAT | COM | 11742110 | 11,784 | 481,772 | SH | DEFINED | 1,2,5,6,8 |
| BRYN MAWR BK CORP | COM | 11766510 | 2,240 | 128,234 | SH | DEFINED | 1,2 |
| BUCKEYE GP HOLDINGS | COM UNITS | 11816710 | 236 | 9,790 | SH | DEFINED | 1,2 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 1,444 | 29,822 | SH | DEFINED | 1,2 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 12,640 | 1,177,960 | SH | DEFINED | 1,2,5,8 |
| BUCKLE INC | COM | 11844010 | 30,067 | 880,697 | SH | DEFINED | 1,2,5,8 |
| BUCYRUS INTL INC NEW | COM | 11875910 | 55,903 | 1,569,880 | SH | DEFINED | 1,2,5,6,8,10 |
| BUFFALO WILD WINGS I | COM | 11984810 | 15,584 | 374,534 | SH | DEFINED | 1,2,5,6,8 |
| BUILD A BEAR WORKSHO | COM | 12007610 | 1,636 | 335,935 | SH | DEFINED | 1,2 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 1,253 | 287,456 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 103,683 | 1,656,011 | SH | DEFINED | 1,2,5,6,7,8, |
| BURGER KING HLDGS IN | COM | 12120820 | 18,941 | 1,076,812 | SH | DEFINED | 1,2,5,6,8,10 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 719,774 | 9,016,334 | SH | DEFINED | 1,2,5,6,7,8, |
| BWAY HOLDING COMPANY | COM | 12429T10 | 4,088 | 220,844 | SH | DEFINED | 1,2,6 |
| C D I CORP | COM | 12507110 | 4,957 | 352,785 | SH | DEFINED | 1,2,5 |
| C H ROBINSON WORLDWI | COM NEW | 12541W20 | 320,697 | 5,553,198 | SH | DEFINED | 1,2,5,6,7,8, |
| C&D TECHNOLOGIES INC | COM | 12466110 | 126 | 58,524 | SH | DEFINED | 1 |
| CA INC | COM | 12673P10 | 313,288 | 14,246,836 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| CABELAS INC | COM | 12680430 | 20,961 | 1,571,285 | SH | DEFINED | 1,2,5,8 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 97,336 | 4,098,376 | SH | DEFINED | 1,2,5,6,7,8, |
| CABOT CORP | COM | 12705510 | 122,103 | 5,283,574 | SH | DEFINED | 1,2,5,6,8,10 |
| CABOT MICROELECTRONI | COM | 12709P10 | 18,246 | 523,406 | SH | DEFINED | 1,2,5,6,8 |
| CABOT OIL & GAS CORP | COM | 12709710 | 159,137 | 4,451,390 | SH | DEFINED | 1,2,5,6,7,8, |
| CACHE INC | COM NEW | 12715030 | 81 | 16,417 | SH | DEFINED | 1 |
| CACI INTL INC | CL A | 12719030 | 33,386 | 706,280 | SH | DEFINED | 1,2,5 |
| CADBURY PLC | SPONS ADR | 12721E10 | 357 | 6,965 | SH | DEFINED | 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 40,086 | 5,461,296 | SH | DEFINED | 1,2,5,6,8,10 |
| CADENCE FINL CORP | COM | 12738A10 | 19 | 10,806 | SH | DEFINED | 1 |
| CADENCE PHARMACEUTIC | COM | 12738T10 | 5,406 | 488,779 | SH | DEFINED | 1,2,6 |
| CADIZ INC | COM NEW | 12753720 | 2,896 | 247,499 | SH | DEFINED | 1,2 |
| CAI INTERNATIONAL IN | COM | 12477X10 | 1,380 | 187,181 | SH | DEFINED | 1,2 |
| CAL DIVE INTL INC | NOTE 3.25 | 127914AB | 8,805 | 10,020,000 | SH | DEFINED | 5 |
| CAL DIVE INTL INC DE | COM | 12802T10 | 16,333 | 1,651,438 | SH | DEFINED | 1,2,5,6,8 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 8,828 | 329,763 | SH | DEFINED | 1,2,5,6,8 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 6,571 | 503,157 | SH | DEFINED | 1,2,5,6,8 |
| CALAMP CORP | COM | 12812610 | 52 | 18,691 | SH | DEFINED | 1 |
| CALAVO GROWERS INC | COM | 12824610 | 3,517 | 185,286 | SH | DEFINED | 1,2,6,8 |
| CALGON CARBON CORP | COM | 12960310 | 18,769 | 1,265,626 | SH | DEFINED | 1,2,5,6,8 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 285 | 25,749 | SH | DEFINED | 1,2 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 96 | 29,822 | SH | DEFINED | 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 11,189 | 716,327 | SH | DEFINED | 1,2,5,6,8 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 18,397 | 472,454 | SH | DEFINED | 1,2,5,8 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 100 | 35,506 | SH | DEFINED | 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 15,225 | 2,000,611 | SH | DEFINED | 1,2,5,8 |
| CALLIDUS SOFTWARE IN | COM | 13123E50 | 1,162 | 386,206 | SH | DEFINED | 1,2 |

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|-----------------------|------------|----------|---------|------------|----|---------|--------------|
| CALLON PETE CO DEL | COM | 13123X10 | 44 | 23,942 | SH | DEFINED | 1 |
| CALPINE CORP | COM NEW | 13134730 | 117,062 | 10,161,658 | SH | DEFINED | 1,2,5,6,7,8, |
| CALUMET SPECIALTY PR | UT LTD PAR | 13147610 | 178 | 11,248 | SH | DEFINED | 1,2 |
| CAMBREX CORP | COM | 13201110 | 3,689 | 585,622 | SH | DEFINED | 1,2 |
| CAMDEN NATL CORP | COM | 13303410 | 5,328 | 161,267 | SH | DEFINED | 1,2,5,8 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 87,943 | 2,182,212 | SH | DEFINED | 1,2,3,5,6,7, |
| CAMERON INTERNATIONAL | NOTE 2.50 | 13342BAB | 512 | 400,000 | SH | DEFINED | 2 |
| CAMERON INTERNATIONAL | COM | 13342B10 | 364,540 | 9,638,806 | SH | DEFINED | 1,2,5,6,7,8, |
| CAMPBELL SOUP CO | COM | 13442910 | 245,348 | 7,521,383 | SH | DEFINED | 1,2,5,6,7,8, |
| CANADIAN NATL RY CO | COM | 13637510 | 451 | 9,210 | SH | DEFINED | 1 |
| CANDELA CORP | COM | 13690710 | 62 | 18,860 | SH | DEFINED | 1 |
| CANO PETE INC | COM | 13780110 | 38 | 30,300 | SH | DEFINED | 1 |
| CANON INC | ADR | 13800630 | 3,785 | 94,658 | SH | DEFINED | 1,2,5 |
| CANTEL MEDICAL CORP | COM | 13809810 | 5,247 | 348,406 | SH | DEFINED | 1,2,6 |
| CAPE BANCORP INC | COM | 13920910 | 1,390 | 181,041 | SH | DEFINED | 1,2 |
| CAPELLA EDUCATION CO | COM | 13959410 | 20,087 | 298,289 | SH | DEFINED | 1,2,5,6,8 |
| CAPITAL CITY BK GROU | COM | 13967410 | 3,274 | 230,553 | SH | DEFINED | 1,2,5,8 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 612,816 | 17,151,300 | SH | DEFINED | 1,2,5,6,7,8, |
| CAPITAL PRODUCT PART | COM UNIT L | Y1108210 | 112 | 12,263 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| CAPITAL SOUTHWEST CO | COM | 14050110 | 4,414 | 57,515 | SH | DEFINED 1,2,5,8 |
| CAPITAL SR LIVING CO | COM | 14047510 | 2,601 | 426,314 | SH | DEFINED 1,2 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 95 | 31,113 | SH | DEFINED 1 |
| CAPITALSOURCE INC | COM | 14055X10 | 12,484 | 2,876,568 | SH | DEFINED 1,2,5,8,10 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 58 | 22,153 | SH | DEFINED 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 7,689 | 233,559 | SH | DEFINED 1,2,5,6,8,10 |
| CAPLEASE INC | COM | 14028810 | 4,867 | 1,207,657 | SH | DEFINED 1,2,3 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 28,296 | 2,034,237 | SH | DEFINED 1,2,5,8 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 232 | 175,816 | SH | DEFINED 1,2 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 959 | 188,435 | SH | DEFINED 1,2 |
| CARBO CERAMICS INC | COM | 14078110 | 20,679 | 401,149 | SH | DEFINED 1,2,5,6,8 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 1,906 | 476,593 | SH | DEFINED 1,2 |
| CARDICA INC | COM | 14141R10 | 16 | 10,800 | SH | DEFINED 1 |
| CARDINAL FINL CORP | COM | 14149F10 | 4,543 | 552,059 | SH | DEFINED 1,2,6,8 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 312,548 | 11,662,239 | SH | DEFINED 1,2,5,6,7,8, |
| CARDIONET INC | COM | 14159L10 | 2,909 | 432,894 | SH | DEFINED 1,2,5,6,8 |
| CARDIOVASCULAR SYS I | COM | 14161910 | 879 | 120,881 | SH | DEFINED 1,2 |
| CARDIUM THERAPEUTICS | COM | 14191610 | 754 | 465,353 | SH | DEFINED 1,2 |
| CARDTRONICS INC | COM | 14161H10 | 2,266 | 289,749 | SH | DEFINED 1,2 |
| CARE INVESTMENT TRUS | COM | 14165710 | 1,631 | 212,582 | SH | DEFINED 1,2 |
| CAREER EDUCATION COR | COM | 14166510 | 35,825 | 1,473,664 | SH | DEFINED 1,2,5,6,8,10 |
| CAREFUSION CORP | COM | 14170T10 | 146,515 | 6,720,862 | SH | DEFINED 1,2,5,6,7,8, |
| CARIBOU COFFEE INC | COM | 14204220 | 576 | 79,733 | SH | DEFINED 1,2 |
| CARLISLE COS INC | COM | 14233910 | 58,175 | 1,715,572 | SH | DEFINED 1,2,5,6,8,10 |
| CARMAX INC | COM | 14313010 | 113,004 | 5,406,876 | SH | DEFINED 1,2,5,6,7,8, |
| CARMIKE CINEMAS INC | COM | 14343640 | 1,745 | 172,647 | SH | DEFINED 1,2 |
| CARNIVAL CORP | DBCV 2.00 | 143658AN | 584 | 550,000 | SH | DEFINED 2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 455,447 | 13,685,293 | SH | DEFINED 1,2,5,6,7,8, |
| CARPENTER TECHNOLOGY | COM | 14428510 | 57,476 | 2,457,300 | SH | DEFINED 1,2,5,6,8,10 |

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|----------------------|---------|----------|-----------|------------|----|---------|--------------|
| CARRIAGE SVCS INC | COM | 14390510 | 76 | 19,570 | SH | DEFINED | 1 |
| CARRIZO OIL & CO INC | COM | 14457710 | 13,844 | 565,302 | SH | DEFINED | 1,2,5,6,8 |
| CARROLS RESTAURANT G | COM | 14574X10 | 1,426 | 188,618 | SH | DEFINED | 1,2 |
| CARTER INC | COM | 14622910 | 54,060 | 2,024,733 | SH | DEFINED | 1,2,5,6,7,8 |
| CASCADE BANCORP | COM | 14715410 | 186 | 153,591 | SH | DEFINED | 1 |
| CASCADE CORP | COM | 14719510 | 5,557 | 207,814 | SH | DEFINED | 1,2,5 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 73 | 24,660 | SH | DEFINED | 1 |
| CASEYS GEN STORES IN | COM | 14752810 | 49,163 | 1,566,702 | SH | DEFINED | 1,2,5,6,8 |
| CASH AMER INTL INC | COM | 14754D10 | 22,540 | 747,337 | SH | DEFINED | 1,2,5,6,8 |
| CASS INFORMATION SYS | COM | 14808P10 | 4,174 | 139,787 | SH | DEFINED | 1,2,6,8 |
| CASTLE A M & CO | COM | 14841110 | 3,505 | 352,622 | SH | DEFINED | 1,2,5 |
| CASUAL MALE RETAIL G | COM NEW | 14871130 | 121 | 35,066 | SH | DEFINED | 1 |
| CATALYST HEALTH SOLU | COM | 14888B10 | 23,384 | 802,210 | SH | DEFINED | 1,2,5,6,8 |
| CATERPILLAR INC DEL | COM | 14912310 | 4,405,883 | 85,834,460 | SH | DEFINED | 1,2,5,6,7,8, |
| CATHAY GENERAL BANCO | COM | 14915010 | 18,726 | 2,314,652 | SH | DEFINED | 1,2,5,8 |
| CATO CORP NEW | CL A | 14920510 | 14,291 | 704,330 | SH | DEFINED | 1,2,5,8 |
| CAVCO INDS INC DEL | COM | 14956810 | 4,551 | 128,209 | SH | DEFINED | 1,2,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| CAVIUM NETWORKS INC | COM | 14965A10 | 14,747 | 686,864 | SH | DEFINED 1,2,5,6,8 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 88,125 | 7,506,395 | SH | DEFINED 1,2,5,6,7,8, |
| CBeyond INC | COM | 14984710 | 7,915 | 490,705 | SH | DEFINED 1,2,5,6,8 |
| CBIZ INC | COM | 12480510 | 7,344 | 984,413 | SH | DEFINED 1,2,5,6,8 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 50,758 | 5,232,757 | SH | DEFINED 1,2,3,5,6,8 |
| CBS CORP NEW | CL B | 12485720 | 259,679 | 21,550,165 | SH | DEFINED 1,2,5,6,7,8, |
| CDC CORP | SHS A | G2022L10 | 92 | 35,305 | SH | DEFINED 1,5,6 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 281 | 4,611 | SH | DEFINED 1 |
| CEC ENTMT INC | COM | 12513710 | 16,056 | 620,895 | SH | DEFINED 1,2,5,6,8 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 647 | 61,457 | SH | DEFINED 1,2 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 10,671 | 1,654,479 | SH | DEFINED 1,2,3,5,8 |
| CELADON GROUP INC | COM | 15083810 | 5,699 | 503,934 | SH | DEFINED 1,2 |
| CELANESE CORP DEL | COM SER A | 15087010 | 110,363 | 4,414,507 | SH | DEFINED 1,2,5,6,7,8, |
| CELERA CORP | COM | 15100E10 | 11,014 | 1,765,026 | SH | DEFINED 1,2,5,6,8 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 169 | 17,861 | SH | DEFINED 1,2 |
| CELGENE CORP | COM | 15102010 | 838,698 | 15,003,535 | SH | DEFINED 1,2,5,6,7,8, |
| CELL GENESYS INC | COM | 15092110 | 20 | 57,167 | SH | DEFINED 1 |
| CELL THERAPEUTICS IN | COM NO PAR | 15093450 | 25,953 | 21,100,199 | SH | DEFINED 1,2,5 |
| CELLCOM ISRAEL LTD | SHS | M2196U10 | 9,441 | 310,265 | SH | DEFINED 1,2,5,7,10 |
| CELLDEX THERAPEUTICS | COM | 15117B10 | 2,179 | 396,989 | SH | DEFINED 1,2 |
| CEL-SCI CORP | COM NEW | 15083740 | 95 | 55,158 | SH | DEFINED 1 |
| CEMEX SAB DE CV | SPON ADR N | 15129088 | 3,995 | 309,199 | SH | DEFINED 1,2,6,8 |
| CENTENE CORP DEL | COM | 15135B10 | 47,360 | 2,500,513 | SH | DEFINED 1,2,5,8 |
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 14,179 | 1,776,819 | SH | DEFINED 1,2,5,6,7,8 |
| CENTER BANCORP INC | COM | 15140810 | 1,401 | 186,113 | SH | DEFINED 1,2 |
| CENTER FINL CORP CAL | COM | 15146E10 | 38 | 10,013 | SH | DEFINED 1 |
| CENTERPOINT ENERGY I | COM | 15189T10 | 191,465 | 15,403,432 | SH | DEFINED 1,2,5,6,7,8, |
| CENTERSTATE BANKS IN | COM | 15201P10 | 2,262 | 286,710 | SH | DEFINED 1,2 |
| CENTRAIS ELETRICAS B | SPON ADR P | 15234Q10 | 180 | 12,941 | SH | DEFINED 1,2 |
| CENTRAIS ELETRICAS B | SPONSORED | 15234Q20 | 2,346 | 151,626 | SH | DEFINED 1,2,6 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 19,209 | 586,363 | SH | DEFINED 1,2,5,8,10 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| CENTRAL EUROPEAN MED | CL A NEW | G2004520 | 7,709 | 225,083 | SH | DEFINED | 1,5,6,10 |
| CENTRAL FED CORP | COM | 15346Q10 | 82 | 30,900 | SH | DEFINED | 1 |
| CENTRAL GARDEN & PET | COM | 15352710 | 492 | 41,899 | SH | DEFINED | 1,2,5 |
| CENTRAL GARDEN & PET | CL A NON-V | 15352720 | 17,778 | 1,626,577 | SH | DEFINED | 1,2,5,8 |
| CENTRAL PAC FINL COR | COM | 15476010 | 4,216 | 1,672,904 | SH | DEFINED | 1,2,5 |
| CENTRAL VT PUB SVC C | COM | 15577110 | 5,470 | 283,407 | SH | DEFINED | 1,2,5,8 |
| CENTURY ALUM CO | COM | 15643110 | 9,742 | 1,041,963 | SH | DEFINED | 1,2,5,8 |
| CENTURY BANCORP INC | CL A NON V | 15643210 | 1,271 | 58,568 | SH | DEFINED | 1,2 |
| CENTURY CASINOS INC | COM | 15649210 | 78 | 26,962 | SH | DEFINED | 1 |
| CENTURYTEL INC | COM | 15670010 | 389,784 | 11,600,718 | SH | DEFINED | 1,2,5,6,7,8, |
| CENVEO INC | COM | 15670S10 | 6,818 | 985,319 | SH | DEFINED | 1,2,5,6,8 |
| CEPHALON INC | NOTE 2.00 | 156708AP | 1,724 | 1,300,000 | SH | DEFINED | 1,2 |
| CEPHALON INC | NOTE 2.50 | 156708AR | 1,156 | 1,100,000 | SH | DEFINED | 2 |
| CEPHALON INC | COM | 15670810 | 153,851 | 2,641,672 | SH | DEFINED | 1,2,5,6,7,8, |
| CEPHEID | COM | 15670R10 | 19,698 | 1,489,997 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| CERADYNE INC | COM | 15671010 | 14,306 | 780,442 | SH | DEFINED 1,2,5,6,8 |
| CERAGON NETWORKS LTD | ORD | M2201310 | 469 | 55,420 | SH | DEFINED 1 |
| CERNER CORP | COM | 15678210 | 113,396 | 1,515,984 | SH | DEFINED 1,2,5,6,7,8, |
| CERUS CORP | COM | 15708510 | 65 | 29,597 | SH | DEFINED 1 |
| CEVA INC | COM | 15721010 | 4,133 | 384,424 | SH | DEFINED 1,2,8 |
| CF INDS HLDGS INC | COM | 12526910 | 182,359 | 2,114,797 | SH | DEFINED 1,2,5,6,7,8, |
| CFS BANCORP INC | COM | 12525D10 | 70 | 14,968 | SH | DEFINED 1 |
| CGG VERITAS | SPONSORED | 20438610 | 222 | 9,506 | SH | DEFINED 1,2 |
| CH ENERGY GROUP INC | COM | 12541M10 | 16,024 | 361,638 | SH | DEFINED 1,2,5,8 |
| CHAMPION ENTERPRISES | COM | 15849610 | 80 | 174,118 | SH | DEFINED 1 |
| CHARLES & COLVARD LT | COM | 15976510 | 6 | 10,104 | SH | DEFINED 1 |
| CHARLES RIV LABS INT | COM | 15986410 | 54,713 | 1,479,533 | SH | DEFINED 1,2,5,6,7,8, |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 7,674 | 438,506 | SH | DEFINED 1,2,5,6,8 |
| CHARMING SHOPPES INC | COM | 16113310 | 21,375 | 4,335,658 | SH | DEFINED 1,2,5,6,8 |
| CHART INDS INC | COM PAR \$0 | 16115Q30 | 16,775 | 776,965 | SH | DEFINED 1,2,5,8 |
| CHASE CORP | COM | 16150R10 | 1,060 | 90,619 | SH | DEFINED 1,2 |
| CHATTEM INC | COM | 16245610 | 29,259 | 440,588 | SH | DEFINED 1,2,5,6,8 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 32,058 | 1,130,783 | SH | DEFINED 1,2,5,6,7,8, |
| CHECKPOINT SYS INC | COM | 16282510 | 14,318 | 870,895 | SH | DEFINED 1,2,5,8 |
| CHEESECAKE FACTORY I | COM | 16307210 | 38,254 | 2,065,532 | SH | DEFINED 1,2,5,6,7,8 |
| CHELSEA THERAPEUTICS | COM | 16342810 | 1,067 | 425,251 | SH | DEFINED 1,2 |
| CHEMED CORP NEW | COM | 16359R10 | 24,352 | 554,849 | SH | DEFINED 1,2,5,6,8 |
| CHEMICAL FINL CORP | COM | 16373110 | 10,501 | 481,899 | SH | DEFINED 1,2,5,8 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 3,178 | 1,084,771 | SH | DEFINED 1,2,6 |
| CHENIERE ENERGY PART | COM UNIT | 16411Q10 | 131 | 13,448 | SH | DEFINED 1,2 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 3,848 | 160,546 | SH | DEFINED 1,2,5 |
| CHESAPEAKE ENERGY CO | NOTE 2.50 | 165167BZ | 5,919 | 5,500,000 | SH | DEFINED 1,2,5 |
| CHESAPEAKE ENERGY CO | NOTE 2.50 | 165167CA | 59 | 650,000 | SH | DEFINED 2 |
| CHESAPEAKE ENERGY CO | NOTE 2.25 | 165167CB | 891 | 1,100,000 | SH | DEFINED 2 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 661,279 | 23,284,467 | SH | DEFINED 1,2,5,6,7,8, |
| CHESAPEAKE UTILS COR | COM | 16530310 | 4,913 | 158,526 | SH | DEFINED 1,2 |
| CHEVIOT FINL CORP | COM | 16677410 | 256 | 29,859 | SH | DEFINED 1,2 |
| CHEVRON CORP NEW | COM | 16676410 | 6,537,857 | 92,827,732 | SH | DEFINED 1,2,5,6,7,8, |

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|---------------------------------|----------|--------|-----------|----|---------|--------------|
| CHICAGO BRIDGE & IRO N Y REGIST | 16725010 | 1,407 | 75,310 | SH | DEFINED | 1,2,5,6 |
| CHICOPEE BANCORP INC COM | 16856510 | 1,284 | 97,199 | SH | DEFINED | 1,2 |
| CHICOS FAS INC COM | 16861510 | 61,914 | 4,762,612 | SH | DEFINED | 1,2,5,6,8,10 |
| CHILDRENS PL RETAIL COM | 16890510 | 26,900 | 897,858 | SH | DEFINED | 1,2,5,6,8 |
| CHILE FD INC COM | 16883410 | 1,858 | 116,300 | SH | DEFINED | 5 |
| CHIMERA INVT CORP COM | 16934Q10 | 38,016 | 9,951,836 | SH | DEFINED | 1,2,5,8,10 |
| CHINA AUTOMOTIVE SYS COM | 16936R10 | 462 | 49,679 | SH | DEFINED | 1,2 |
| CHINA BAK BATTERY IN COM | 16936Y10 | 3,154 | 637,256 | SH | DEFINED | 1,2 |
| CHINA DIGITAL TV HLD SPONSORED | 16938G10 | 202 | 27,989 | SH | DEFINED | 1,2,6 |
| CHINA FIRE & SEC GRO COM | 16938R10 | 4,540 | 236,450 | SH | DEFINED | 1,2 |
| CHINA GREEN AGRICULT COM | 16943W10 | 1,539 | 131,273 | SH | DEFINED | 1,2 |
| CHINA HOUSING & LAND COM | 16939V10 | 1,574 | 408,832 | SH | DEFINED | 1,2 |
| CHINA INFORMATION SE COM | 16944F10 | 2,119 | 382,508 | SH | DEFINED | 1,2,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|---------------------------------|----------------|----------|---------------|-------------------|---|----------------------|
| CHINA LIFE INS CO LT SPON ADR R | | 16939P10 | 774 | 11,786 | SH | DEFINED 1,6 |
| CHINA MED TECHNOLOGI SPONSORED | | 16948310 | 515 | 31,748 | SH | DEFINED 1,2,6 |
| CHINA MOBILE LIMITED SPONSORED | | 16941M10 | 1,329 | 27,069 | SH | DEFINED 1,6 |
| CHINA PETE & CHEM CO SPON ADR H | | 16941R10 | 13,859 | 162,765 | SH | DEFINED 1,4,5,6 |
| CHINA PRECISION STEE COM | | 16941J10 | 1,318 | 484,665 | SH | DEFINED 1,2 |
| CHINA SEC & SURVE TE COM | | 16942J10 | 3,823 | 535,475 | SH | DEFINED 1,2 |
| CHINA SKY ONE MED IN COM | | 16941P10 | 2,006 | 152,056 | SH | DEFINED 1,2 |
| CHINA TRANSINFO TECH COM | | 16945310 | 931 | 98,460 | SH | DEFINED 1,2 |
| CHINA UNICOM (HONG K SPONSORED) | | 16945R10 | 288 | 20,211 | SH | DEFINED 1,6 |
| CHINA YUCHAI INTL LT COM | | G2108210 | 808 | 89,763 | SH | DEFINED 1,5,8 |
| CHINA-BIOTICS INC COM | | 16937B10 | 1,341 | 83,819 | SH | DEFINED 1,2 |
| CHINACAST EDU CORP COM | | 16946T10 | 3,386 | 465,771 | SH | DEFINED 1,2 |
| CHINDEX INTERNATIONAL COM | | 16946710 | 2,999 | 238,415 | SH | DEFINED 1,2,6 |
| CHIPOTLE MEXICAN GRI CL A | | 16965610 | 60,516 | 623,555 | SH | DEFINED 1,2,5,6,8,10 |
| CHIPOTLE MEXICAN GRI CL B | | 16965620 | 1,682 | 20,215 | SH | DEFINED 1,2,5,8 |
| CHIQUITA BRANDS INTL COM | | 17003280 | 16,651 | 1,030,374 | SH | DEFINED 1,2,5,8 |
| CHOICE HOTELS INTL I COM | | 16990510 | 10,848 | 349,266 | SH | DEFINED 1,2,5,6,8,10 |
| CHORDIANT SOFTWARE I COM NEW | | 17040430 | 2,116 | 544,013 | SH | DEFINED 1,2,5,6 |
| CHRISTOPHER & BANKS COM | | 17104610 | 5,285 | 780,700 | SH | DEFINED 1,2,5 |
| CHUBB CORP COM | | 17123210 | 684,998 | 13,588,532 | SH | DEFINED 1,2,5,6,7,8, |
| CHUNGHWA TELECOM CO SPONS ADR | | 17133Q40 | 5,268 | 292,017 | SH | DEFINED 1,2,6,8,12 |
| CHURCH & DWIGHT INC COM | | 17134010 | 95,041 | 1,675,025 | SH | DEFINED 1,2,5,6,7,8, |
| CHURCHILL DOWNS INC COM | | 17148410 | 7,390 | 191,941 | SH | DEFINED 1,2,5,8 |
| CIBER INC COM | | 17163B10 | 7,003 | 1,750,708 | SH | DEFINED 1,2,5 |
| CIENA CORP NOTE 0.87 | | 171779AE | 19,179 | 27,846,000 | SH | DEFINED 2,5 |
| CIENA CORP COM NEW | | 17177930 | 44,988 | 2,763,414 | SH | DEFINED 1,2,5,6,8,10 |
| CIGNA CORP COM | | 12550910 | 264,247 | 9,407,149 | SH | DEFINED 1,2,5,6,7,8, |
| CIMAREX ENERGY CO COM | | 17179810 | 107,172 | 2,473,971 | SH | DEFINED 1,2,5,6,7,8, |
| CINCINNATI BELL INC COM | | 17187110 | 23,865 | 6,818,481 | SH | DEFINED 1,2,5,8 |
| CINCINNATI FINL CORP COM | | 17206210 | 189,776 | 7,301,893 | SH | DEFINED 1,2,5,6,7,8, |
| CINEMARK HOLDINGS IN COM | | 17243V10 | 7,385 | 712,813 | SH | DEFINED 1,2,5,6,8 |
| CINTAS CORP COM | | 17290810 | 136,026 | 4,487,821 | SH | DEFINED 1,2,5,6,7,8, |
| CIRCOR INTL INC COM | | 17273K10 | 12,262 | 433,917 | SH | DEFINED 1,2,5,8 |
| CIRRUS LOGIC INC COM | | 17275510 | 8,889 | 1,598,744 | SH | DEFINED 1,2,5,6,8 |
| CISCO SYS INC COM | | 17275R10 | 4,851,232 | 206,084,630 | SH | DEFINED 1,2,5,6,7,8, |

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|----------------------|------|----------|-----------|-------------|----|---------|---------------|
| CIT GROUP INC | COM | 12558110 | 5,755 | 4,756,561 | SH | DEFINED | 1,2,5,8,10,11 |
| CITI TRENDS INC | COM | 17306X10 | 8,204 | 288,173 | SH | DEFINED | 1,2,6,8 |
| CITIGROUP INC | COM | 17296710 | 2,517,859 | 520,218,877 | SH | DEFINED | 1,2,5,6,7,8,9 |
| CITIZENS & NORTHN CO | COM | 17292210 | 2,619 | 177,049 | SH | DEFINED | 1,2 |
| CITIZENS FIRST BANCO | COM | 17461R10 | 15 | 19,125 | SH | DEFINED | 1 |
| CITIZENS HLDG CO MIS | COM | 17471510 | 1,730 | 65,371 | SH | DEFINED | 1,2 |
| CITIZENS INC | CL A | 17474010 | 4,310 | 679,785 | SH | DEFINED | 1,2,5,6,8 |
| CITIZENS REPUBLIC BA | COM | 17442010 | 4,404 | 5,794,778 | SH | DEFINED | 1,2,5 |
| CITRIX SYS INC | COM | 17737610 | 231,650 | 5,904,917 | SH | DEFINED | 1,2,5,6,7,8,9 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 63 | 24,385 | SH | DEFINED | 1 |
| CITY HLDG CO | COM | 17783510 | 12,074 | 405,046 | SH | DEFINED | 1,2,5,8 |

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|----------------------|----------------|----------|---------------|-------------------|---|-------------------------|
| CITY NATL CORP | COM | 17856610 | 43,656 | 1,121,406 | SH | DEFINED 1,2,5,6,8,10,11 |
| CKE RESTAURANTS INC | COM | 12561E10 | 12,538 | 1,195,233 | SH | DEFINED 1,2,5,6,8 |
| CKX INC | COM | 12562M10 | 7,258 | 1,081,615 | SH | DEFINED 1,2,5,6,8 |
| CLARCOR INC | COM | 17989510 | 36,747 | 1,171,769 | SH | DEFINED 1,2,5,6,8 |
| CLARIENT INC | COM | 18048910 | 2,053 | 487,563 | SH | DEFINED 1,2,6 |
| CLEAN ENERGY FUELS C | COM | 18449910 | 9,626 | 668,040 | SH | DEFINED 1,2,5,6,8 |
| CLEAN HARBORS INC | COM | 18449610 | 39,255 | 697,734 | SH | DEFINED 1,2,5,6,8 |
| CLEAR CHANNEL OUTDOO | CL A | 18451C10 | 3,113 | 444,712 | SH | DEFINED 1,2,5,8,10 |
| CLEARWATER PAPER COR | COM | 18538R10 | 10,964 | 265,281 | SH | DEFINED 1,2,5,8 |
| CLEARWIRE CORP NEW | CL A | 18538Q10 | 5,154 | 634,000 | SH | DEFINED 1,2,5,10 |
| CLECO CORP NEW | COM | 12561W10 | 47,298 | 1,885,903 | SH | DEFINED 1,2,5,8 |
| CLIFFS NATURAL RESOU | COM | 18683K10 | 158,827 | 4,908,130 | SH | DEFINED 1,2,5,6,7,8,9 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 2,390 | 243,905 | SH | DEFINED 1,2 |
| CLINICAL DATA INC NE | COM | 18725U10 | 3,387 | 203,197 | SH | DEFINED 1,2,6 |
| CLOROX CO DEL | COM | 18905410 | 287,211 | 4,882,888 | SH | DEFINED 1,2,5,6,7,8,9 |
| CME GROUP INC | COM | 12572Q10 | 712,264 | 2,311,121 | SH | DEFINED 1,2,5,6,7,8,9 |
| CMS ENERGY CORP | COM | 12589610 | 121,119 | 9,038,755 | SH | DEFINED 1,2,5,6,8,10,11 |
| CNA FINL CORP | COM | 12611710 | 7,080 | 293,276 | SH | DEFINED 1,2,5,8,10,11 |
| CNA SURETY CORP | COM | 12612L10 | 6,144 | 379,238 | SH | DEFINED 1,2,5,8 |
| CNB FINL CORP PA | COM | 12612810 | 2,494 | 145,232 | SH | DEFINED 1,2 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 173 | 10,140 | SH | DEFINED 1,5,6 |
| CNOOC LTD | SPONSORED | 12613210 | 981 | 7,243 | SH | DEFINED 1,6 |
| CNX GAS CORP | COM | 12618H30 | 9,083 | 295,862 | SH | DEFINED 1,2,5,6,10 |
| COACH INC | COM | 18975410 | 353,468 | 10,737,172 | SH | DEFINED 1,2,5,6,7,8,9 |
| COBIZ FINANCIAL INC | COM | 19089710 | 2,656 | 533,323 | SH | DEFINED 1,2,5 |
| COBRA ELECTRS CORP | COM | 19104210 | 18 | 10,846 | SH | DEFINED 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 4,330 | 89,406 | SH | DEFINED 1,2,6,8 |
| COCA COLA CO | COM | 19121610 | 4,278,919 | 79,681,910 | SH | DEFINED 1,2,5,6,7,8,9 |
| COCA COLA ENTERPRISE | COM | 19121910 | 288,610 | 13,480,154 | SH | DEFINED 1,2,5,6,7,8,9 |
| COCA COLA FEMSA S A | SPON ADR R | 19124110 | 355 | 7,390 | SH | DEFINED 1,6 |
| COEUR D ALENE MINES | COM NEW | 19210850 | 65,807 | 3,210,088 | SH | DEFINED 1,2,5,8 |
| COGDELL SPENCER INC | COM | 19238U10 | 2,544 | 530,066 | SH | DEFINED 1,2,3 |
| COGENT COMM GROUP IN | COM NEW | 19239V30 | 13,365 | 1,182,724 | SH | DEFINED 1,2,5,6,7,8 |
| COGENT INC | COM | 19239Y10 | 8,714 | 862,747 | SH | DEFINED 1,2,5,6,8 |
| COGNEX CORP | COM | 19242210 | 15,931 | 972,569 | SH | DEFINED 1,2,5,8 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 360,335 | 9,320,615 | SH | DEFINED 1,2,5,6,7,8,9 |
| COGO GROUP INC | COM | 19244810 | 3,904 | 637,907 | SH | DEFINED 1,2,5,6 |

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|----------------------|------|----------|-----------|------------|----|---------|--------------|
| COHEN & STEERS INC | COM | 19247A10 | 8,050 | 335,433 | SH | DEFINED | 1,2,5,6,8 |
| COHERENT INC | COM | 19247910 | 12,188 | 522,623 | SH | DEFINED | 1,2,5,6,8 |
| COHU INC | COM | 19257610 | 7,219 | 532,358 | SH | DEFINED | 1,2,5,8 |
| COINSTAR INC | COM | 19259P30 | 21,185 | 642,363 | SH | DEFINED | 1,2,5,6,8 |
| COLDWATER CREEK INC | COM | 19306810 | 13,129 | 1,601,132 | SH | DEFINED | 1,2,5,6,8 |
| COLE KENNETH PRODINS | CL A | 19329410 | 1,629 | 162,438 | SH | DEFINED | 1,2 |
| COLEMAN CABLE INC | COM | 19345930 | 144 | 33,700 | SH | DEFINED | 1 |
| COLFAX CORP | COM | 19401410 | 5,102 | 479,918 | SH | DEFINED | 1,2,5 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 1,338,086 | 17,541,769 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| COLLECTIVE BRANDS IN | COM | 19421W10 | 49,638 | 2,864,275 | SH | DEFINED 1,2,5,8 |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 19,943 | 2,049,665 | SH | DEFINED 1,2,3,5,6,8 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 9,725 | 587,622 | SH | DEFINED 1,2,5,8 |
| COLUMBIA LABS INC | COM | 19777910 | 49 | 37,629 | SH | DEFINED 1 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 10,306 | 250,392 | SH | DEFINED 1,2,5,8 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 5,800 | 382,811 | SH | DEFINED 1,2,8 |
| COMARCO INC | COM | 20008010 | 36 | 13,186 | SH | DEFINED 1 |
| COMBINATORX INC | COM | 20010A10 | 27 | 19,600 | SH | DEFINED 1 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,506,627 | 89,255,140 | SH | DEFINED 1,2,5,6,7,8, |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 81,017 | 5,038,356 | SH | DEFINED 1,2,5,6,7,8, |
| COMERICA INC | COM | 20034010 | 198,067 | 6,675,679 | SH | DEFINED 1,2,5,6,7,8, |
| COMFORT SYS USA INC | COM | 19990810 | 12,022 | 1,037,312 | SH | DEFINED 1,2,5,6,8 |
| COMMERCE BANCSHARES | COM | 20052510 | 81,260 | 2,182,075 | SH | DEFINED 1,2,5,6,8,10 |
| COMMERCIAL METALS CO | COM | 20172310 | 74,088 | 4,138,995 | SH | DEFINED 1,2,5,6,8,10 |
| COMMERCIAL VEH GROUP | COM | 20260810 | 119 | 18,284 | SH | DEFINED 1 |
| COMMSCOPE INC | COM | 20337210 | 64,430 | 2,152,705 | SH | DEFINED 1,2,5,6,8,10 |
| COMMUNICATIONS SYS I | COM | 20390010 | 1,153 | 98,727 | SH | DEFINED 1,2 |
| COMMUNITY BK SYS INC | COM | 20360710 | 23,482 | 1,285,295 | SH | DEFINED 1,2,5,8 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 76,991 | 2,411,256 | SH | DEFINED 1,2,5,6,7,8, |
| COMMUNITY TR BANCORP | COM | 20414910 | 9,151 | 349,670 | SH | DEFINED 1,2,5,8 |
| COMMVault SYSTEMS IN | COM | 20416610 | 18,571 | 894,987 | SH | DEFINED 1,2,5,6,8 |
| COMPANHIA BRASILEIRA | SPN ADR PF | 20440T20 | 19,785 | 351,425 | SH | DEFINED 1,2,6,7 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 44,045 | 535,442 | SH | DEFINED 1,2,6,7 |
| COMPANHIA DE SANEAME | SPONSORED | 20441A10 | 787 | 20,752 | SH | DEFINED 1,6 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 6,436 | 423,446 | SH | DEFINED 1,2,6 |
| COMPANHIA PARANAENSE | SPON ADR P | 20441B40 | 19,629 | 1,113,373 | SH | DEFINED 1,2,6,7 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 47,928 | 1,566,263 | SH | DEFINED 1,2,6,7 |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 2,267 | 66,194 | SH | DEFINED 1,2,5,6 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 48,864 | 1,387,783 | SH | DEFINED 1,2,5,6,7,8, |
| COMPASS DIVERSIFIED | SH BEN INT | 20451Q10 | 6,797 | 649,217 | SH | DEFINED 1,2,8 |
| COMPASS MINERALS INT | COM | 20451N10 | 57,074 | 926,228 | SH | DEFINED 1,2,5,6,8,10 |
| COMPELLENT TECHNOLOG | COM | 20452A10 | 5,660 | 313,571 | SH | DEFINED 1,2,6 |
| COMPLETE PRODUCTION | COM | 20453E10 | 16,499 | 1,460,093 | SH | DEFINED 1,2,5,8 |
| COMPUCREDIT CORP | NOTE 5.87 | 20478NAD | 1,638 | 4,200,000 | SH | DEFINED 5 |
| COMPUCREDIT HLDGS CO | COM | 20478T10 | 1,668 | 354,074 | SH | DEFINED 1,2,5 |
| COMPUTER PROGRAMS & | COM | 20530610 | 8,285 | 200,065 | SH | DEFINED 1,2,5,8 |
| COMPUTER SCIENCES CO | COM | 20536310 | 318,324 | 6,039,164 | SH | DEFINED 1,2,5,6,7,8, |
| COMPUTER TASK GROUP | COM | 20547710 | 2,111 | 260,342 | SH | DEFINED 1,2 |
| COMPUWARE CORP | COM | 20563810 | 55,538 | 7,576,799 | SH | DEFINED 1,2,5,6,7,8, |

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|----------------------|---------|----------|---------|------------|----|---------|--------------|
| COMSCORE INC | COM | 20564W10 | 7,411 | 411,485 | SH | DEFINED | 1,2,6,8 |
| COMSTOCK RES INC | COM NEW | 20576820 | 36,448 | 909,390 | SH | DEFINED | 1,2,5,6,8,10 |
| COMSYS IT PARTNERS I | COM | 20581E10 | 1,928 | 301,220 | SH | DEFINED | 1,2 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 20,261 | 609,889 | SH | DEFINED | 1,2,5,6,8 |
| COMVERGE INC | COM | 20585910 | 4,384 | 359,072 | SH | DEFINED | 1,2,6 |
| CONAGRA FOODS INC | COM | 20588710 | 497,037 | 22,926,042 | SH | DEFINED | 1,2,5,6,7,8, |
| CONCEPTUS INC | COM | 20601610 | 10,890 | 587,360 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| CONCHO RES INC | COM | 20605P10 | 39,928 | 1,099,331 | SH | DEFINED 1,2,5,6,8,10 |
| CONCUR TECHNOLOGIES | COM | 20670810 | 35,759 | 899,380 | SH | DEFINED 1,2,5,6,8 |
| CONEXANT SYSTEMS INC | COM NEW | 20714230 | 185 | 67,444 | SH | DEFINED 1,2,6 |
| CONMED CORP | COM | 20741010 | 13,249 | 691,153 | SH | DEFINED 1,2,5,8 |
| CONNECTICUT WTR SVC | COM | 20779710 | 4,120 | 184,031 | SH | DEFINED 1,2,5 |
| CONNS INC | COM | 20824210 | 2,471 | 218,890 | SH | DEFINED 1,2,5 |
| CONOCOPHILLIPS | COM | 20825C10 | 2,341,245 | 51,843,342 | SH | DEFINED 1,2,5,6,7,8, |
| CONSECO INC | COM NEW | 20846488 | 21,930 | 4,169,170 | SH | DEFINED 1,2,5,6,8 |
| CONSOL ENERGY INC | COM | 20854P10 | 341,085 | 7,561,189 | SH | DEFINED 1,2,5,6,7,8, |
| CONSOLIDATED COMM HL | COM | 20903410 | 7,487 | 467,670 | SH | DEFINED 1,2,8 |
| CONSOLIDATED EDISON | COM | 20911510 | 459,170 | 11,215,686 | SH | DEFINED 1,2,5,6,7,8, |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 7,663 | 307,128 | SH | DEFINED 1,2,5 |
| CONSOLIDATED TOMOKA | COM | 21022610 | 4,035 | 105,356 | SH | DEFINED 1,2,6,8 |
| CONSOLIDATED WATER C | ORD | G2377310 | 3,611 | 221,147 | SH | DEFINED 1,2 |
| CONSTANT CONTACT INC | COM | 21031310 | 8,693 | 451,581 | SH | DEFINED 1,2,6,8 |
| CONSTELLATION BRANDS | CL A | 21036P10 | 101,904 | 6,726,369 | SH | DEFINED 1,2,5,6,7,8, |
| CONSTELLATION ENERGY | COM | 21037110 | 248,537 | 7,678,002 | SH | DEFINED 1,2,5,6,7,8, |
| CONTANGO OIL & GAS C | COM NEW | 21075N20 | 13,801 | 270,299 | SH | DEFINED 1,2,5,6,8 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 29,510 | 1,795,005 | SH | DEFINED 1,2,5,6,8,10 |
| CONTINENTAL RESOURCE | COM | 21201510 | 13,496 | 344,547 | SH | DEFINED 1,2,5,6,10,1 |
| CONTINUACARE CORP | COM | 21217210 | 1,265 | 418,973 | SH | DEFINED 1,2 |
| CONVERA CORP | CL A | 21191910 | 5 | 20,138 | SH | DEFINED 1 |
| CONVERGYS CORP | COM | 21248510 | 45,878 | 4,615,521 | SH | DEFINED 1,2,5,6,8,10 |
| CON-WAY INC | COM | 20594410 | 44,389 | 1,158,367 | SH | DEFINED 1,2,5,6,8,10 |
| COOPER COS INC | COM NEW | 21664840 | 19,119 | 643,091 | SH | DEFINED 1,2,5,6,8,10 |
| COOPER INDUSTRIES PL | SHS | G2414010 | 40,819 | 1,086,468 | SH | DEFINED 1,2,5,6,7,8, |
| COOPER TIRE & RUBR C | COM | 21683110 | 22,391 | 1,273,686 | SH | DEFINED 1,2,5,8 |
| COPA HOLDINGS SA | CL A | P3107610 | 42,027 | 944,632 | SH | DEFINED 1,4,5,10 |
| COPANO ENERGY L L C | COM UNITS | 21720210 | 1,029 | 56,526 | SH | DEFINED 1,2 |
| COPART INC | COM | 21720410 | 46,271 | 1,393,283 | SH | DEFINED 1,2,5,6,8,10 |
| CORE LABORATORIES N | COM | N2271710 | 4,433 | 43,000 | SH | DEFINED 1,2,5,6,8 |
| CORE MARK HOLDING CO | COM | 21868110 | 5,616 | 196,151 | SH | DEFINED 1,2,6,8 |
| CORINTHIAN COLLEGES | COM | 21886810 | 47,706 | 2,570,365 | SH | DEFINED 1,2,5,6,8 |
| CORN PRODS INTL INC | COM | 21902310 | 40,656 | 1,425,510 | SH | DEFINED 1,2,5,6,8,10 |
| CORNELL COMPANIES IN | COM | 21914110 | 4,971 | 221,514 | SH | DEFINED 1,2,5,6,8 |
| CORNERSTONE THERAPEU | COM | 21924P10 | 1,143 | 174,573 | SH | DEFINED 1,2 |
| CORNING INC | COM | 21935010 | 825,398 | 53,912,376 | SH | DEFINED 1,2,5,6,7,8, |
| CORPBANCA | SP ADR REG | 21987A20 | 1,181 | 36,437 | SH | DEFINED 1,2,5 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 29,512 | 1,185,213 | SH | DEFINED 1,2,5,6,8 |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 76,327 | 2,069,614 | SH | DEFINED 1,2,3,5,8,10 |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 64,046 | 2,827,636 | SH | DEFINED 1,2,3,5,6,8, |

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|----------------------|-----|----------|--------|---------|----|---------|-----------|
| CORUS BANKSHARES INC | COM | 22087310 | 6 | 70,380 | SH | DEFINED | 1 |
| CORVEL CORP | COM | 22100610 | 5,304 | 186,755 | SH | DEFINED | 1,2,5,6 |
| COSI INC | COM | 22122P10 | 16 | 25,700 | SH | DEFINED | 1 |
| COST PLUS INC CALIF | COM | 22148510 | 58 | 28,329 | SH | DEFINED | 1 |
| COSTAR GROUP INC | COM | 22160N10 | 15,521 | 376,538 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| COSTCO WHSL CORP NEW | COM | 22160K10 | 802,311 | 14,230,415 | SH | DEFINED 1,2,5,6,7,8, |
| COURIER CORP | COM | 22266010 | 4,004 | 264,264 | SH | DEFINED 1,2,5 |
| COUSINS PPTYS INC | COM | 22279510 | 23,913 | 2,888,002 | SH | DEFINED 1,2,3,5,8 |
| COVANCE INC | COM | 22281610 | 82,216 | 1,518,302 | SH | DEFINED 1,2,5,6,7,8, |
| COVANTA HLDG CORP | COM | 22282E10 | 23,740 | 1,396,463 | SH | DEFINED 1,2,5,6,8,10 |
| COVENANT TRANSN GROU | CL A | 22284P10 | 62 | 12,631 | SH | DEFINED 1 |
| COVENTRY HEALTH CARE | COM | 22286210 | 124,655 | 6,245,255 | SH | DEFINED 1,2,5,6,7,8, |
| COVIDIEN PLC | SHS | G2554F10 | 123,938 | 2,864,967 | SH | DEFINED 1,2,5,6,7,8, |
| COWEN GROUP INC | COM | 22362110 | 109 | 15,360 | SH | DEFINED 1 |
| CPFL ENERGIA S A | SPONSORED | 12615310 | 371 | 6,871 | SH | DEFINED 1,6 |
| CPI CORP | COM | 12590210 | 1,003 | 80,449 | SH | DEFINED 1,2 |
| CPI INTERNATIONAL IN | COM | 12618M10 | 1,892 | 169,039 | SH | DEFINED 1,2 |
| CRA INTL INC | COM | 12618T10 | 6,097 | 223,397 | SH | DEFINED 1,2,5,6,8 |
| CRACKER BARREL OLD C | COM | 22410J10 | 18,202 | 529,140 | SH | DEFINED 1,2,5,8 |
| CRANE CO | COM | 22439910 | 25,834 | 1,000,916 | SH | DEFINED 1,2,5,6,8,10 |
| CRAWFORD & CO | CL B | 22463310 | 1,830 | 414,857 | SH | DEFINED 1,2,6 |
| CRAY INC | COM NEW | 22522330 | 7,251 | 870,524 | SH | DEFINED 1,2,5 |
| CREDICORP LTD | COM | G2519Y10 | 107,205 | 1,378,659 | SH | DEFINED 1,2,4,5,6,7, |
| CREDIT ACCEP CORP MI | COM | 22531010 | 4,106 | 127,549 | SH | DEFINED 1,2,5,6,8 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 1,404 | 25,225 | SH | DEFINED 1 |
| CREDO PETE CORP | COM PAR \$0 | 22543920 | 1,000 | 98,780 | SH | DEFINED 1,2 |
| CREE INC | COM | 22544710 | 74,575 | 2,029,255 | SH | DEFINED 1,2,5,6,8,10 |
| CROCS INC | COM | 22704610 | 15,700 | 2,360,896 | SH | DEFINED 1,2,5,6,8 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 6,196 | 665,552 | SH | DEFINED 1,2,5,8 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 241 | 7,810 | SH | DEFINED 1,2 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 4,550 | 861,738 | SH | DEFINED 1,2,5 |
| CROSSTEX ENERGY L P | COM | 22765U10 | 205 | 38,814 | SH | DEFINED 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 132,960 | 4,239,790 | SH | DEFINED 1,2,5,6,7,8, |
| CROWN HOLDINGS INC | COM | 22836810 | 79,772 | 2,932,800 | SH | DEFINED 1,2,5,6,7,8, |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 368 | 236,214 | SH | DEFINED 1,2,5 |
| CRYOLIFE INC | COM | 22890310 | 4,265 | 535,139 | SH | DEFINED 1,2,6 |
| CSG SYS INTL INC | COM | 12634910 | 14,565 | 909,749 | SH | DEFINED 1,2,5,6,8 |
| CSS INDS INC | COM | 12590610 | 3,359 | 169,909 | SH | DEFINED 1,2,5 |
| CSX CORP | COM | 12640810 | 578,621 | 13,822,756 | SH | DEFINED 1,2,5,6,7,8, |
| CTC MEDIA INC | COM | 12642X10 | 6,565 | 417,615 | SH | DEFINED 1,2,5,6,8,10 |
| CTRIIP COM INTL LTD | ADR | 22943F10 | 60,483 | 1,028,800 | SH | DEFINED 1,2,4,5,6 |
| CTS CORP | COM | 12650110 | 8,083 | 869,184 | SH | DEFINED 1,2,5,8 |
| CUBIC CORP | COM | 22966910 | 14,798 | 374,908 | SH | DEFINED 1,2,5,6,8 |
| CUBIC ENERGY INC | COM | 22967510 | 392 | 417,083 | SH | DEFINED 1,2 |
| CUBIST PHARMACEUTICA | NOTE 2.25 | 229678AC | 4,713 | 5,000,000 | SH | DEFINED 5 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 41,472 | 2,053,090 | SH | DEFINED 1,2,5,6,8 |
| CULLEN FROST BANKERS | COM | 22989910 | 74,851 | 1,449,481 | SH | DEFINED 1,2,5,6,8,10 |
| CULP INC | COM | 23021510 | 62 | 11,213 | SH | DEFINED 1 |

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|--------------------------|----------|---------|---------------|---------|--------------|
| CUMBERLAND PHARMACEU COM | 23077010 | 182 | 11,246 SH | DEFINED | 1,2 |
| CUMMINS INC COM | 23102110 | 734,064 | 16,381,707 SH | DEFINED | 1,2,5,6,7,8, |
| CUMULUS MEDIA INC CL A | 23108210 | 71 | 40,807 SH | DEFINED | 1 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| CURAGEN CORP | COM | 23126R10 | 739 | 502,998 SH | DEFINED | 1 |
| CURIS INC | COM | 23126910 | 2,276 | 972,740 SH | DEFINED | 1,2 |
| CURTISS WRIGHT CORP | COM | 23156110 | 37,705 | 1,104,746 SH | DEFINED | 1,2,5,8 |
| CUTERA INC | COM | 23210910 | 2,590 | 299,475 SH | DEFINED | 1,2 |
| CVB FINL CORP | COM | 12660010 | 23,824 | 3,138,906 SH | DEFINED | 1,2,5,8 |
| CVR ENERGY INC | COM | 12662P10 | 7,374 | 592,751 SH | DEFINED | 1,2,5,8 |
| CVS CAREMARK CORPORA | COM | 12665010 | 1,734,784 | 48,539,002 SH | DEFINED | 1,2,5,6,7,8, |
| CYBERONICS INC | COM | 23251P10 | 9,632 | 604,288 SH | DEFINED | 1,2,5,6,8 |
| CYBERSOURCE CORP | COM | 23251J10 | 26,998 | 1,619,562 SH | DEFINED | 1,2,5,6,8 |
| CYMER INC | COM | 23257210 | 29,296 | 753,886 SH | DEFINED | 1,2,5,6,8 |
| CYNOSURE INC | CL A | 23257720 | 2,377 | 204,033 SH | DEFINED | 1,2 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 5,997 | 734,029 SH | DEFINED | 1,2,5,6,8 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 32,049 | 3,102,489 SH | DEFINED | 1,2,5,6,7,8, |
| CYPRESS SHARPRIDGE I | COM | 23281A30 | 566 | 39,827 SH | DEFINED | 1,2 |
| CYTEC INDS INC | COM | 23282010 | 31,530 | 971,040 SH | DEFINED | 1,2,5,6,8,10 |
| CYTOKINETICS INC | COM | 23282W10 | 4,239 | 801,259 SH | DEFINED | 1,2 |
| CYTORI THERAPEUTICS | COM | 23283K10 | 1,690 | 427,932 SH | DEFINED | 1,2 |
| CYTRX CORP | COM NEW | 23282830 | 81 | 72,369 SH | DEFINED | 1 |
| D & E COMMUNICATIONS | COM | 23286010 | 3,141 | 273,395 SH | DEFINED | 1,2 |
| D R HORTON INC | NOTE 2.00 | 23331ABB | 63 | 550,000 SH | DEFINED | 2 |
| D R HORTON INC | COM | 23331A10 | 139,786 | 12,251,224 SH | DEFINED | 1,2,5,6,7,8, |
| DAIMLER AG | REG SHS | D1668R12 | 1,690 | 33,588 SH | DEFINED | 1 |
| DAKTRONICS INC | COM | 23426410 | 6,139 | 716,366 SH | DEFINED | 1,2,5,6,8 |
| DANA HOLDING CORP | COM | 23582520 | 13,586 | 1,994,942 SH | DEFINED | 1,2,6,8 |
| DANAHER CORP DEL | NOTE | 235851AF | 843 | 850,000 SH | DEFINED | 1,2 |
| DANAHER CORP DEL | COM | 23585110 | 561,353 | 8,338,580 SH | DEFINED | 1,2,5,6,7,8, |
| DANVERS BANCORP INC | COM | 23644210 | 4,646 | 341,848 SH | DEFINED | 1,2,6,8 |
| DARDEN RESTAURANTS I | COM | 23719410 | 162,276 | 4,754,642 SH | DEFINED | 1,2,5,6,7,8, |
| DARLING INTL INC | COM | 23726610 | 16,465 | 2,240,150 SH | DEFINED | 1,2,5,6,8 |
| DATARAM CORP | COM PAR \$1 | 23810820 | 48 | 14,300 SH | DEFINED | 1 |
| DAVITA INC | COM | 23918K10 | 190,191 | 3,357,889 SH | DEFINED | 1,2,5,6,7,8, |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 4,870 | 177,857 SH | DEFINED | 1,2,5,6,8 |
| DCP MIDSTREAM PARTNE | COM UT LTD | 23311P10 | 626 | 25,198 SH | DEFINED | 1,2 |
| DCT INDUSTRIAL TRUST | COM | 23315310 | 37,544 | 7,347,214 SH | DEFINED | 1,2,3,5,8 |
| DDI CORP | COM 0.0001 | 23316250 | 964 | 226,792 SH | DEFINED | 1,2 |
| DEALERTRACK HLDGS IN | COM | 24230910 | 16,139 | 853,487 SH | DEFINED | 1,2,5,6,8 |
| DEAN FOODS CO NEW | COM | 24237010 | 139,376 | 7,834,497 SH | DEFINED | 1,2,5,6,7,8, |
| DEARBORN BANCORP INC | COM | 24242R10 | 13 | 11,040 SH | DEFINED | 1 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 24,668 | 290,725 SH | DEFINED | 1,2,5,6,8 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 9 | 11,400 SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 582,738 | 13,577,313 SH | DEFINED | 1,2,5,6,7,8, |
| DEL MONTE FOODS CO | COM | 24522P10 | 44,866 | 3,874,412 SH | DEFINED | 1,2,5,6,7,8, |
| DELCATH SYS INC | COM | 24661P10 | 1,576 | 320,972 SH | DEFINED | 1,2 |
| DELEK US HLDGS INC | COM | 24664710 | 2,983 | 348,127 SH | DEFINED | 1,2,5 |
| DELIA'S INC NEW | COM | 24691110 | 71 | 32,909 SH | DEFINED | 1 |

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DELL INC COM 24702R10 922,100 60,425,928 SH DEFINED 1,2,5,6,7,8,

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| DELPHI FINL GROUP IN | CL A | 24713110 | 28,369 | 1,253,603 | SH | DEFINED | 1,2,5,8 |
| DELTA AIR LINES INC | COM NEW | 24736170 | 74,984 | 8,368,766 | SH | DEFINED | 1,2,5,6,7,8, |
| DELTA PETE CORP | COM NEW | 24790720 | 5,956 | 3,403,453 | SH | DEFINED | 1,2,5,6,8 |
| DELTEK INC | COM | 24784L10 | 2,445 | 317,973 | SH | DEFINED | 1,2,6,8 |
| DELTIC TIMBER CORP | COM | 24785010 | 10,226 | 223,426 | SH | DEFINED | 1,2,5,6,8 |
| DELUXE CORP | COM | 24801910 | 30,361 | 1,775,518 | SH | DEFINED | 1,2,5,8 |
| DEMANDTEC INC | COM NEW | 24802R50 | 3,146 | 356,234 | SH | DEFINED | 1,2,6 |
| DENBURY RES INC | COM NEW | 24791620 | 157,943 | 10,439,073 | SH | DEFINED | 1,2,5,6,7,8, |
| DENDREON CORP | COM | 24823Q10 | 52,941 | 1,891,433 | SH | DEFINED | 1,2,5,6,8,10 |
| DENNYS CORP | COM | 24869P10 | 5,219 | 1,961,958 | SH | DEFINED | 1,2,5,6 |
| DENTSPLY INTL INC NE | COM | 24903010 | 163,243 | 4,726,188 | SH | DEFINED | 1,2,5,6,7,8, |
| DEPOMED INC | COM | 24990810 | 4,573 | 1,046,473 | SH | DEFINED | 1,2 |
| DESARROLLADORA HOMEX | SPONSORED | 25030W10 | 49,961 | 1,322,419 | SH | DEFINED | 1,2,4,6,7 |
| DESTINATION MATERNIT | COM | 25065D10 | 1,275 | 70,345 | SH | DEFINED | 1,2,5 |
| DEUTSCHE BANK AG | NAMEN AKT | D1819089 | 318 | 4,137 | SH | DEFINED | 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 933 | 68,278 | SH | DEFINED | 1 |
| DEVELOPERS DIVERSIFI | NOTE 3.00 | 251591AS | 441 | 500,000 | SH | DEFINED | 2 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 48,611 | 5,260,969 | SH | DEFINED | 1,2,3,5,6,8 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 1,073,215 | 15,939,619 | SH | DEFINED | 1,2,5,6,7,8, |
| DEVRY INC DEL | COM | 25189310 | 107,853 | 1,949,624 | SH | DEFINED | 1,2,5,6,7,8, |
| DEXCOM INC | COM | 25213110 | 6,955 | 877,079 | SH | DEFINED | 1,2,6,8 |
| DG FASTCHANNEL INC | COM | 23326R10 | 8,041 | 384,014 | SH | DEFINED | 1,2,5,6,8 |
| DHT MARITIME INC | COM | Y2065G10 | 3,351 | 891,329 | SH | DEFINED | 1,2 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 584 | 9,495 | SH | DEFINED | 1 |
| DIAMOND FOODS INC | COM | 25260310 | 10,664 | 336,196 | SH | DEFINED | 1,2,6,8 |
| DIAMOND HILL INVESTM | COM NEW | 25264R20 | 2,425 | 41,839 | SH | DEFINED | 1,2 |
| DIAMOND MGMT & TECHN | COM | 25269L10 | 2,620 | 382,474 | SH | DEFINED | 1,2,8 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 271,633 | 2,843,731 | SH | DEFINED | 1,2,5,6,7,8, |
| DIAMONDROCK HOSPITAL | COM | 25278430 | 35,626 | 4,398,321 | SH | DEFINED | 1,2,3,5,8 |
| DIANA SHIPPING INC | COM | Y2066G10 | 498 | 38,308 | SH | DEFINED | 1,2,5,6 |
| DICE HLDGS INC | COM | 25301710 | 1,695 | 258,328 | SH | DEFINED | 1,2,6 |
| DICKS SPORTING GOODS | COM | 25339310 | 49,968 | 2,230,721 | SH | DEFINED | 1,2,5,6,8,10 |
| DIEBOLD INC | COM | 25365110 | 60,999 | 1,852,378 | SH | DEFINED | 1,2,5,6,8,10 |
| DIEDRICH COFFEE INC | COM NEW | 25367520 | 1,077 | 44,769 | SH | DEFINED | 1,2 |
| DIGI INTL INC | COM | 25379810 | 5,498 | 645,358 | SH | DEFINED | 1,2,5,6 |
| DIGITAL RIV INC | COM | 25388B10 | 48,416 | 1,200,804 | SH | DEFINED | 1,2,5,6,8 |
| DIGITAL RLTY TR INC | COM | 25386810 | 95,647 | 2,092,468 | SH | DEFINED | 1,2,3,5,6,8, |
| DIGITALGLOBE INC | COM NEW | 25389M87 | 6,871 | 307,135 | SH | DEFINED | 1,2 |
| DILLARDS INC | CL A | 25406710 | 21,245 | 1,506,768 | SH | DEFINED | 1,2,5,8 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 7,887 | 690,024 | SH | DEFINED | 1,2,5,8 |
| DINEEQUITY INC | COM | 25442310 | 9,923 | 400,919 | SH | DEFINED | 1,2,5,6,8 |
| DIODES INC | COM | 25454310 | 12,054 | 666,341 | SH | DEFINED | 1,2,5,6,8 |
| DIONEX CORP | COM | 25454610 | 26,464 | 407,321 | SH | DEFINED | 1,2,5,6,8 |
| DIRECTV GROUP INC | COM | 25459L10 | 652,808 | 23,669,613 | SH | DEFINED | 1,2,5,6,7,8, |
| DISCOVER FINL SVCS | COM | 25470910 | 317,731 | 19,576,762 | SH | DEFINED | 1,2,5,6,7,8, |
| DISCOVERY COMMUNICAT | COM SER A | 25470F10 | 28,121 | 973,366 | SH | DEFINED | 1,2,5,6,7,8, |

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| DISCOVERY COMMUNICAT | COM SER C | 25470F30 | 77,971 | 2,995,429 SH | DEFINED | 1,2,5,6,7,8, |
| DISCOVERY LABORATORI | COM | 25466810 | 2,556 | 1,879,717 SH | DEFINED | 1,2 |
| DISH NETWORK CORP | CL A | 25470M10 | 86,316 | 4,481,618 SH | DEFINED | 1,2,5,6,7,8, |
| DISNEY WALT CO | COM DISNEY | 25468710 | 1,768,495 | 64,402,581 SH | DEFINED | 1,2,5,6,7,8, |
| DITECH NETWORKS INC | COM | 25500T10 | 54 | 25,885 SH | DEFINED | 1 |
| DIVX INC | COM | 25541310 | 3,760 | 688,652 SH | DEFINED | 1,2,5,6 |
| DIXIE GROUP INC | CL A | 25551910 | 43 | 13,964 SH | DEFINED | 1 |
| DOLAN MEDIA CO | COM | 25659P40 | 6,760 | 563,809 SH | DEFINED | 1,2,6,8 |
| DOLBY LABORATORIES I | COM | 25659T10 | 26,420 | 691,796 SH | DEFINED | 1,2,5,6,7,8, |
| DOLLAR FINL CORP | COM | 25666410 | 7,922 | 494,503 SH | DEFINED | 1,2,5,6,8 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 14,200 | 577,489 SH | DEFINED | 1,2,5 |
| DOLLAR TREE INC | COM | 25674610 | 137,174 | 2,817,866 SH | DEFINED | 1,2,5,6,7,8, |
| DOMINION RES INC VA | COM | 25746U10 | 761,036 | 22,059,019 SH | DEFINED | 1,2,5,6,7,8, |
| DOMINOS PIZZA INC | COM | 25754A20 | 7,032 | 795,511 SH | DEFINED | 1,2,5,8 |
| DOMTAR CORP | COM NEW | 25755920 | 33,056 | 938,570 SH | DEFINED | 1,2,5,6,8,10 |
| DONALDSON INC | COM | 25765110 | 52,615 | 1,519,338 SH | DEFINED | 1,2,5,6,8,10 |
| DONEGAL GROUP INC | CL A | 25770120 | 3,917 | 253,673 SH | DEFINED | 1,2 |
| DONNELLEY R R & SONS | COM | 25786710 | 166,485 | 7,830,903 SH | DEFINED | 1,2,5,6,7,8, |
| DORAL FINL CORP | COM NEW | 25811P88 | 651 | 176,018 SH | DEFINED | 1,2 |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 725 | 32,121 SH | DEFINED | 1,2 |
| DORMAN PRODUCTS INC | COM | 25827810 | 2,907 | 193,521 SH | DEFINED | 1,2 |
| DOT HILL SYS CORP | COM | 25848T10 | 90 | 51,627 SH | DEFINED | 1 |
| DOUBLE EAGLE PETE CO | COM PAR \$0 | 25857O20 | 51 | 10,685 SH | DEFINED | 1,2 |
| DOUBLE-TAKE SOFTWARE | COM | 25859810 | 3,086 | 302,857 SH | DEFINED | 1,2,6 |
| DOUGLAS EMMETT INC | COM | 25960P10 | 44,770 | 3,645,799 SH | DEFINED | 1,2,3,5,8,10 |
| DOVER CORP | COM | 26000310 | 259,706 | 6,700,364 SH | DEFINED | 1,2,5,6,7,8, |
| DOVER DOWNS GAMING & | COM | 26009510 | 1,961 | 344,068 SH | DEFINED | 1,2,5 |
| DOVER MOTORSPORTS IN | COM | 26017410 | 44 | 29,199 SH | DEFINED | 1 |
| DOW CHEM CO | COM | 26054310 | 1,065,894 | 40,885,827 SH | DEFINED | 1,2,5,6,7,8, |
| DPL INC | COM | 23329310 | 64,614 | 2,475,643 SH | DEFINED | 1,2,5,6,8,10 |
| DR PEPPER SNAPPLE GR | COM | 26138E10 | 304,990 | 10,608,344 SH | DEFINED | 1,2,5,6,7,8, |
| DR REDDYS LABS LTD | ADR | 25613520 | 6,310 | 323,568 SH | DEFINED | 1,2,5,6 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 53,090 | 1,492,547 SH | DEFINED | 1,2,5,8,10 |
| DRESS BARN INC | COM | 26157010 | 38,550 | 2,150,024 SH | DEFINED | 1,2,5,6,8 |
| DRESSER-RAND GROUP I | COM | 26160810 | 41,051 | 1,321,240 SH | DEFINED | 1,2,5,6,8,10 |
| DREW INDS INC | COM NEW | 26168L20 | 8,305 | 382,899 SH | DEFINED | 1,2,5,6,8 |
| DRI CORPORATION | COM | 23330F10 | 39 | 16,137 SH | DEFINED | 1 |
| DRIL-QUIP INC | COM | 26203710 | 43,021 | 866,654 SH | DEFINED | 1,2,5,6,8 |
| DRUGSTORE COM INC | COM | 26224110 | 3,356 | 1,381,265 SH | DEFINED | 1,2 |
| DRYSHIPS INC | SHS | Y2109Q10 | 950 | 143,356 SH | DEFINED | 1,2,5,6 |
| DSP GROUP INC | COM | 23332B10 | 6,118 | 751,570 SH | DEFINED | 1,2,5 |
| DST SYS INC DEL | COM | 23332610 | 46,773 | 1,044,032 SH | DEFINED | 1,2,5,6,7,8, |
| DSW INC | CL A | 23334L10 | 4,185 | 262,053 SH | DEFINED | 1,2,5,6 |
| DTE ENERGY CO | COM | 23333110 | 235,892 | 6,712,906 SH | DEFINED | 1,2,5,6,7,8, |
| DTS INC | COM | 23335C10 | 9,546 | 348,662 SH | DEFINED | 1,2,5,6,8 |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,266,109 | 39,393,550 SH | DEFINED | 1,2,5,6,7,8, |

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|---------------------------|----------------|----------|---------------|-------------------|---|--------------|
| DUCOMMUN INC DEL | COM | 26414710 | 4,379 | 231,582 SH | DEFINED | 1,2,5 |
| DUFF & PHELPS CORP N CL A | | 26433B10 | 5,679 | 296,415 SH | DEFINED | 1,2,6,8 |
| DUKE ENERGY CORP NEW | COM | 26441C10 | 797,980 | 50,697,615 SH | DEFINED | 1,2,5,6,7,8, |
| DUKE REALTY CORP | COM NEW | 26441150 | 109,306 | 9,101,257 SH | DEFINED | 1,2,3,5,6,7, |
| DUN & BRADSTREET COR | COM | 26483E10 | 130,070 | 1,726,899 SH | DEFINED | 1,2,5,6,7,8, |
| DUNCAN ENERGY PARTNE | COM UNITS | 26502610 | 265 | 13,263 SH | DEFINED | 1,2 |
| DUPONT FABROS TECHNO | COM | 26613Q10 | 17,918 | 1,344,160 SH | DEFINED | 1,2,3,5,6,8 |
| DURECT CORP | COM | 26660510 | 4,119 | 1,542,514 SH | DEFINED | 1,2,5,6 |
| DXP ENTERPRISES INC | COM NEW | 23337740 | 1,669 | 149,657 SH | DEFINED | 1,2 |
| DYAX CORP | COM | 26746E10 | 4,050 | 1,128,116 SH | DEFINED | 1,2,5 |
| DYCOM INDS INC | COM | 26747510 | 17,746 | 1,442,733 SH | DEFINED | 1,2,5,6,8 |
| DYNAMEX INC | COM | 26784F10 | 2,924 | 179,053 SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 5,176 | 259,302 SH | DEFINED | 1,2,5,6,8 |
| DYNAMICS RESH CORP | COM | 26805710 | 1,789 | 137,381 SH | DEFINED | 1,2 |
| DYNVAX TECHNOLOGIES | COM | 26815810 | 61 | 33,691 SH | DEFINED | 1 |
| DYNCORP INTL INC | CL A | 26817C10 | 13,410 | 745,018 SH | DEFINED | 1,2,5,6,7,8 |
| DYNEGY INC DEL | CL A | 26817G10 | 45,398 | 17,803,039 SH | DEFINED | 1,2,5,6,7,8, |
| DYNEX CAP INC | COM NEW | 26817Q50 | 1,445 | 171,354 SH | DEFINED | 1,2 |
| E HOUSE CHINA HLDGS | ADR | 26852W10 | 1,125 | 52,690 SH | DEFINED | 1,2,6 |
| E M C CORP MASS | NOTE 1.75 | 268648AK | 1,811 | 1,500,000 SH | DEFINED | 2 |
| E M C CORP MASS | NOTE 1.75 | 268648AM | 3,878 | 3,150,000 SH | DEFINED | 1,2 |
| E M C CORP MASS | COM | 26864810 | 1,204,777 | 70,702,880 SH | DEFINED | 1,2,5,6,7,8, |
| E TRADE FINANCIAL CO | COM | 26924610 | 79,316 | 45,323,429 SH | DEFINED | 1,2,5,6,8,10 |
| EAGLE BANCORP INC MD | COM | 26894810 | 1,336 | 139,505 SH | DEFINED | 1,2 |
| EAGLE BULK SHIPPING | COM | Y2187A10 | 5,238 | 1,021,034 SH | DEFINED | 1,2,5,8 |
| EAGLE MATERIALS INC | COM | 26969P10 | 16,739 | 585,688 SH | DEFINED | 1,2,5,6,8,10 |
| EAGLE ROCK ENERGY PA | UNIT | 26985R10 | 175 | 40,640 SH | DEFINED | 1,2 |
| EARTHLINK INC | COM | 27032110 | 26,408 | 3,140,072 SH | DEFINED | 1,2,5,8 |
| EAST WEST BANCORP IN | COM | 27579R10 | 27,011 | 3,254,380 SH | DEFINED | 1,2,5,6,8 |
| EASTERN CO | COM | 27631710 | 1,454 | 91,424 SH | DEFINED | 1,2 |
| EASTERN INS HLDGS IN | COM | 27653410 | 1,153 | 120,988 SH | DEFINED | 1,2 |
| EASTGROUP PPTY INC | COM | 27727610 | 35,897 | 939,211 SH | DEFINED | 1,2,3,5,8 |
| EASTMAN CHEM CO | COM | 27743210 | 178,217 | 3,328,675 SH | DEFINED | 1,2,5,6,7,8, |
| EASTMAN KODAK CO | NOTE 3.37 | 277461BE | 650 | 650,000 SH | DEFINED | 1,2 |
| EASTMAN KODAK CO | COM | 27746110 | 56,468 | 11,813,397 SH | DEFINED | 1,2,5,6,7,8, |
| EATON CORP | COM | 27805810 | 305,255 | 5,394,143 SH | DEFINED | 1,2,5,6,7,8, |
| EATON VANCE CORP | COM NON VT | 27826510 | 90,105 | 3,219,193 SH | DEFINED | 1,2,5,6,7,8, |
| EBAY INC | COM | 27864210 | 998,093 | 42,292,066 SH | DEFINED | 1,2,5,6,7,8, |
| EBIX INC | COM NEW | 27871520 | 9,420 | 170,159 SH | DEFINED | 1,2,6,8 |
| ECHELON CORP | COM | 27874N10 | 7,987 | 620,609 SH | DEFINED | 1,2,5,6,8 |
| ECHOSTAR CORP | CL A | 27876810 | 9,452 | 512,020 SH | DEFINED | 1,2,5,6,8,10 |
| ECLIPSYS CORP | COM | 27885610 | 22,490 | 1,165,295 SH | DEFINED | 1,2,5,6,8 |
| ECOLAB INC | COM | 27886510 | 391,561 | 8,469,851 SH | DEFINED | 1,2,5,6,7,8, |
| ECOPETROL S A | SPONSORED | 27915810 | 8,346 | 291,933 SH | DEFINED | 1,5,6,8,10 |
| EDGE PETE CORP DEL | COM | 27986210 | 17 | 31,206 SH | DEFINED | 1 |
| EDGEWATER TECHNOLOGY | COM | 28035810 | 50 | 17,022 SH | DEFINED | 1 |

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|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| EDISON INTL | COM | 28102010 | 1,239,483 | 36,911,359 | SH | DEFINED | 1,2,5,6,7,8, |
| EDUCATION RLTY TR IN | COM | 28140H10 | 12,333 | 2,079,698 | SH | DEFINED | 1,2,3,5,8 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 145,720 | 2,084,392 | SH | DEFINED | 1,2,5,6,7,8, |
| EF JOHNSON TECHNOLOG | COM | 26843B10 | 43 | 31,750 | SH | DEFINED | 1 |
| EHEALTH INC | COM | 28238P10 | 7,016 | 483,542 | SH | DEFINED | 1,2,5,6,8 |
| EINSTEIN NOAH REST G | COM | 28257U10 | 1,111 | 92,314 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 320,377 | 31,044,241 | SH | DEFINED | 1,2,5,6,7,8, |
| EL PASO ELEC CO | COM NEW | 28367785 | 20,239 | 1,145,385 | SH | DEFINED | 1,2,5,8 |
| EL PASO PIPELINE PAR | COM UNIT L | 28370210 | 629 | 30,341 | SH | DEFINED | 1,2 |
| ELAN PLC | ADR | 28413120 | 4,377 | 615,597 | SH | DEFINED | 1,5 |
| ELECTRO OPTICAL SCIE | COM | 28519210 | 3,874 | 404,380 | SH | DEFINED | 1,2 |
| ELECTRO RENT CORP | COM | 28521810 | 4,650 | 403,625 | SH | DEFINED | 1,2,5,8 |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 7,925 | 591,874 | SH | DEFINED | 1,2,5,6,8 |
| ELECTRONIC ARTS INC | COM | 28551210 | 210,886 | 11,070,154 | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONICS FOR IMAG | COM | 28608210 | 12,115 | 1,074,951 | SH | DEFINED | 1,2,5,8 |
| ELIXIR GAMING TECHNO | COM | 28661G10 | 23 | 82,010 | SH | DEFINED | 1 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 6,430 | 546,305 | SH | DEFINED | 1,2,5 |
| ELLIS PERRY INTL INC | COM | 28885310 | 3,829 | 238,699 | SH | DEFINED | 1,2 |
| ELOYALTY CORP | COM NEW | 29015130 | 760 | 94,943 | SH | DEFINED | 1,2 |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 268 | 17,604 | SH | DEFINED | 1,2,6 |
| EMBOTELLADORA ANDINA | SPON ADR B | 29081P30 | 943 | 52,490 | SH | DEFINED | 1,2,5,6 |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 853 | 37,163 | SH | DEFINED | 1,2,6 |
| EMC INS GROUP INC | COM | 26866410 | 2,244 | 106,220 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 47,827 | 1,888,888 | SH | DEFINED | 1,2,5,6,8 |
| EMCORE CORP | COM | 29084610 | 1,686 | 1,297,279 | SH | DEFINED | 1,2,6 |
| EMDEON INC | CL A | 29084T10 | 589 | 36,333 | SH | DEFINED | 1,2,10 |
| EMERGENCY MEDICAL SV | CL A | 29100P10 | 10,326 | 222,057 | SH | DEFINED | 1,2,5,6,8 |
| EMERGENT BIOSOLUTION | COM | 29089Q10 | 6,488 | 367,412 | SH | DEFINED | 1,2,6 |
| EMERITUS CORP | COM | 29100510 | 8,291 | 377,714 | SH | DEFINED | 1,2,5,6,8 |
| EMERSON ELEC CO | COM | 29101110 | 992,748 | 24,769,156 | SH | DEFINED | 1,2,5,6,7,8, |
| EMERSON RADIO CORP | COM NEW | 29108720 | 14 | 10,566 | SH | DEFINED | 1 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 99 | 117,422 | SH | DEFINED | 1 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 13,578 | 750,562 | SH | DEFINED | 1,2,5,8 |
| EMPIRE RESORTS INC | COM | 29205210 | 102 | 34,346 | SH | DEFINED | 1 |
| EMPLOYERS HOLDINGS I | COM | 29221810 | 18,211 | 1,176,451 | SH | DEFINED | 1,2,5,8 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 20,503 | 437,437 | SH | DEFINED | 1,2,5,6,7 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 6,404 | 307,571 | SH | DEFINED | 1,2,6,8 |
| EMULEX CORP | COM NEW | 29247520 | 18,400 | 1,788,129 | SH | DEFINED | 1,2,5,8 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 1,023 | 22,685 | SH | DEFINED | 1,2,5,8 |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 1,566 | 34,763 | SH | DEFINED | 1,2 |
| ENBRIDGE INC | COM | 29250N10 | 286 | 7,373 | SH | DEFINED | 1 |
| ENCORE ACQUISITION C | COM | 29255W10 | 60,555 | 1,619,119 | SH | DEFINED | 1,2,5,6,8,10 |
| ENCORE BANCSHARES IN | COM | 29255V20 | 276 | 30,980 | SH | DEFINED | 1 |
| ENCORE CAP GROUP INC | COM | 29255410 | 4,645 | 345,348 | SH | DEFINED | 1,2,5 |
| ENCORE ENERGY PARTNE | COM UNIT | 29257A10 | 516 | 32,288 | SH | DEFINED | 1,2 |
| ENCORE WIRE CORP | COM | 29256210 | 11,035 | 493,938 | SH | DEFINED | 1,2,5,8 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| ENDEAVOUR INTL CORP | COM | 29259G10 | 2,370 | 1,958,944 SH | DEFINED | 1,2,6 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 66,741 | 2,949,221 SH | DEFINED | 1,2,5,6,8,10 |
| ENDOLOGIX INC | COM | 29266S10 | 5,139 | 830,276 SH | DEFINED | 1,2 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 23,629 | 647,897 SH | DEFINED | 1,2,5,6,8,10 |
| ENDWAVE CORP | COM NEW | 29264A20 | 52 | 16,328 SH | DEFINED | 1 |
| ENER1 INC | COM NEW | 29267A20 | 6,170 | 891,611 SH | DEFINED | 1,2,6,8 |
| ENERGEN CORP | COM | 29265N10 | 79,295 | 1,839,781 SH | DEFINED | 1,2,5,6,7,8, |
| ENERGIZER HLDGS INC | COM | 29266R10 | 114,117 | 1,720,187 SH | DEFINED | 1,2,5,6,7,8, |
| ENERGY CONVERSION DE | COM | 29265910 | 10,350 | 893,824 SH | DEFINED | 1,2,5,6,8 |
| ENERGY RECOVERY INC | COM | 29270J10 | 3,323 | 568,984 SH | DEFINED | 1,2,6,8 |
| ENERGY TRANSFER EQUI | COM UT LTD | 29273V10 | 2,727 | 97,383 SH | DEFINED | 1,2,8 |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 2,224 | 52,259 SH | DEFINED | 1,2 |
| ENERGYSOLUTIONS INC | COM | 29275620 | 14,797 | 1,604,874 SH | DEFINED | 1,2,5,8 |
| ENERNOC INC | COM | 29276410 | 9,034 | 272,442 SH | DEFINED | 1,2,5,6,8 |
| ENERSIS S A | SPONSORED | 29274F10 | 14,289 | 774,470 SH | DEFINED | 1,2,5,6 |
| ENERSYS | COM | 29275Y10 | 28,633 | 1,294,449 SH | DEFINED | 1,2,5,7,8 |
| ENGLOBAL CORP | COM | 29330610 | 1,698 | 412,123 SH | DEFINED | 1,2,5 |
| ENI S P A | SPONSORED | 26874R10 | 1,706 | 34,222 SH | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 8,969 | 556,072 SH | DEFINED | 1,2,5,8 |
| ENPRO INDS INC | COM | 29355X10 | 14,186 | 620,549 SH | DEFINED | 1,2,5,8 |
| ENSCO INTL INC | COM | 26874Q10 | 261,095 | 6,137,643 SH | DEFINED | 1,2,5,6,7,8, |
| ENSIGN GROUP INC | COM | 29358P10 | 2,671 | 190,386 SH | DEFINED | 1,2,6 |
| ENSTAR GROUP LIMITED | SHS | G3075P10 | 6,948 | 111,832 SH | DEFINED | 1,2,5,8 |
| ENTEGRIS INC | COM | 29362U10 | 12,618 | 2,549,058 SH | DEFINED | 1,2,5,6,8 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 205 | 40,181 SH | DEFINED | 1 |
| ENERGY CORP NEW | COM | 29364G10 | 579,670 | 7,258,572 SH | DEFINED | 1,2,5,6,7,8, |
| ENTEROMEDICS INC | COM | 29365M10 | 991 | 206,952 SH | DEFINED | 1,2 |
| ENTERPRISE BANCORP I | COM | 29366810 | 863 | 67,415 SH | DEFINED | 1,2 |
| ENTERPRISE FINL SVCS | COM | 29371210 | 1,931 | 208,778 SH | DEFINED | 1,2 |
| ENTERPRISE GP HLDGS | UNIT LP IN | 29371610 | 1,174 | 39,676 SH | DEFINED | 1,2,8 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 4,530 | 159,972 SH | DEFINED | 1,2,8 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 31,023 | 908,701 SH | DEFINED | 1,2,3,5,8 |
| ENTORIAN TECHNOLOGIE | COM | 29383P10 | 6 | 13,199 SH | DEFINED | 1 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 97 | 56,111 SH | DEFINED | 1 |
| ENTREMED INC | COM | 29382F10 | 18 | 40,090 SH | DEFINED | 1 |
| ENTROPIC COMMUNICATI | COM | 29384R10 | 2,233 | 814,881 SH | DEFINED | 1,2 |
| ENZO BIOCHEM INC | COM | 29410010 | 4,715 | 665,976 SH | DEFINED | 1,2,5,6 |
| ENZON PHARMACEUTICAL | NOTE 4.00 | 293904AE | 8,810 | 8,400,000 SH | DEFINED | 5 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 9,579 | 1,161,054 SH | DEFINED | 1,2,5,6,8 |
| EOG RES INC | COM | 26875P10 | 763,836 | 9,146,644 SH | DEFINED | 1,2,5,6,7,8, |
| EPICEPT CORP | COM | 29426420 | 1,381 | 1,586,810 SH | DEFINED | 1,5 |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 7,078 | 1,111,170 SH | DEFINED | 1,2,5,6,8 |
| EPIQ SYS INC | COM | 26882D10 | 10,013 | 690,519 SH | DEFINED | 1,2,5,6,8 |
| EPLUS INC | COM | 29426810 | 902 | 58,013 SH | DEFINED | 1,2 |
| EPOCH HOLDING CORP | COM | 29428R10 | 1,915 | 218,834 SH | DEFINED | 1,2 |
| EQT CORP | COM | 26884L10 | 211,904 | 4,974,270 SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| EQUIFAX INC | COM | 29442910 | 132,274 | 4,539,273 | SH | DEFINED | 1,2,5,6,7,8, |
| EQUINIX INC | NOTE 3.00 | 29444UAG | 62,987 | 60,059,000 | SH | DEFINED | 5 |
| EQUINIX INC | COM NEW | 29444U50 | 67,081 | 729,137 | SH | DEFINED | 1,2,5,6,8,10 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 41,388 | 967,245 | SH | DEFINED | 1,2,3,5,6,8 |
| EQUITY ONE | COM | 29475210 | 23,662 | 1,510,001 | SH | DEFINED | 1,2,3,5,8 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 421,410 | 13,726,710 | SH | DEFINED | 1,2,3,5,6,7, |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 7,097 | 1,013,861 | SH | DEFINED | 1,2,5,6,8 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 5,655 | 564,326 | SH | DEFINED | 1,2 |
| ERIE INDY CO | CL A | 29530P10 | 13,257 | 353,888 | SH | DEFINED | 1,2,5,6,8,10 |
| ERP OPER LTD PARTNER | NOTE 3.85 | 26884AAV | 396 | 400,000 | SH | DEFINED | 2 |
| ESB FINL CORP | COM | 26884F10 | 2,148 | 160,448 | SH | DEFINED | 1,2 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 22,436 | 569,432 | SH | DEFINED | 1,2,5,6,8 |
| ESSA BANCORP INC | COM | 29667D10 | 4,435 | 335,736 | SH | DEFINED | 1,2 |
| ESSEX PPTY TR INC | COM | 29717810 | 78,038 | 980,621 | SH | DEFINED | 1,2,3,5,6,8, |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 27,260 | 695,227 | SH | DEFINED | 1,2,5,6,8 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 9,781 | 592,792 | SH | DEFINED | 1,2,5,8 |
| EUROBANCSHARES INC | COM | 29871610 | 19 | 10,800 | SH | DEFINED | 1 |
| EURONET WORLDWIDE IN | COM | 29873610 | 26,093 | 1,085,857 | SH | DEFINED | 1,2,5,6,8 |
| EV ENERGY PARTNERS L | COM UNITS | 26926V10 | 234 | 10,072 | SH | DEFINED | 1,2 |
| EV3 INC | COM | 26928A20 | 20,491 | 1,664,618 | SH | DEFINED | 1,2,5,6,8 |
| EVERCORE PARTNERS IN | CLASS A | 29977A10 | 6,421 | 219,746 | SH | DEFINED | 1,2,6,8 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 106,864 | 1,218,517 | SH | DEFINED | 1,2,5,6,7,8, |
| EVERGREEN ENERGY INC | COM | 30024B10 | 1,412 | 2,206,286 | SH | DEFINED | 1,2 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 6,726 | 3,502,901 | SH | DEFINED | 1,2,5,6,8 |
| EVOLVING SYS INC | COM NEW | 30049R20 | 93 | 13,438 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 57 | 20,617 | SH | DEFINED | 1 |
| EXACTECH INC | COM | 30064E10 | 2,133 | 135,511 | SH | DEFINED | 1,2,6 |
| EXAR CORP | COM | 30064510 | 6,111 | 831,480 | SH | DEFINED | 1,2,5,8 |
| EXCEL MARITIME CARRI | COM | V3267N10 | 367 | 55,221 | SH | DEFINED | 1,2,5,6 |
| EXCO RESOURCES INC | COM | 26927940 | 44,933 | 2,404,121 | SH | DEFINED | 1,2,5,6,8,10 |
| EXELIXIS INC | COM | 30161Q10 | 14,020 | 2,197,476 | SH | DEFINED | 1,2,5,6,8 |
| EXELON CORP | COM | 30161N10 | 1,222,741 | 24,642,090 | SH | DEFINED | 1,2,5,6,7,8, |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 9,380 | 1,176,933 | SH | DEFINED | 1,2,5,8 |
| EXLSERVICE HOLDINGS | COM | 30208110 | 4,396 | 295,823 | SH | DEFINED | 1,2,5,6 |
| EXPEDIA INC DEL | COM | 30212P10 | 176,878 | 7,385,298 | SH | DEFINED | 1,2,5,6,7,8, |
| EXPEDITORS INTL WASH | COM | 30213010 | 239,266 | 6,807,004 | SH | DEFINED | 1,2,5,6,7,8, |
| EXPONENT INC | COM | 30214U10 | 7,693 | 273,096 | SH | DEFINED | 1,2,6,8 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 688,719 | 8,877,533 | SH | DEFINED | 1,2,5,6,7,8, |
| EXTERRAN HLDGS INC | COM | 30225X10 | 33,715 | 1,420,179 | SH | DEFINED | 1,2,5,6,8,10 |
| EXTERRAN PARTNERS LP | COM UNITS | 30225N10 | 205 | 11,380 | SH | DEFINED | 1,2 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 32,736 | 3,102,930 | SH | DEFINED | 1,2,3,5,8 |
| EXTREME NETWORKS INC | COM | 30226D10 | 4,909 | 1,753,279 | SH | DEFINED | 1,2,5 |
| EXXON MOBIL CORP | COM | 30231G10 | 11,912,422 | 173,625,161 | SH | DEFINED | 1,2,5,6,7,8, |
| EZCORP INC | CL A NON V | 30230110 | 14,652 | 1,072,620 | SH | DEFINED | 1,2,5,6,7,8 |
| F M C CORP | COM NEW | 30249130 | 148,714 | 2,643,797 | SH | DEFINED | 1,2,5,6,7,8, |
| F5 NETWORKS INC | COM | 31561610 | 65,514 | 1,653,136 | SH | DEFINED | 1,2,5,6,8,10 |

STATE STREET CORPORATION (STT)
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TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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| NAME OF ISSUER | CLASS | CUSIP | (x1000) | PRN AMT | PRN CALL | DISCRETION | OTHER MA |
|----------------------|------------|----------|---------|------------|----------|------------|--------------|
| FACET BIOTECH CORP | SHS | 30303Q10 | 10,512 | 607,973 | SH | DEFINED | 1,2,5,6,8 |
| FACTSET RESH SYS INC | COM | 30307510 | 54,695 | 825,702 | SH | DEFINED | 1,2,5,6,8,10 |
| FAIR ISAAC CORP | COM | 30325010 | 34,494 | 1,605,108 | SH | DEFINED | 1,2,5,6,8 |
| FAIRCHILD SEMICONDC | COM | 30372610 | 26,724 | 2,612,348 | SH | DEFINED | 1,2,5,6,8,10 |
| FAIRPOINT COMMUNICAT | COM | 30556010 | 775 | 1,890,865 | SH | DEFINED | 1,2,5,6 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 3,313 | 666,629 | SH | DEFINED | 1,2,5,6 |
| FAMILY DLR STORES IN | COM | 30700010 | 140,341 | 5,315,959 | SH | DEFINED | 1,2,5,6,7,8, |
| FAMOUS DAVES AMER IN | COM | 30706810 | 69 | 11,790 | SH | DEFINED | 1 |
| FARMER BROS CO | COM | 30767510 | 2,540 | 122,709 | SH | DEFINED | 1,2,5 |
| FARMERS CAP BK CORP | COM | 30956210 | 2,355 | 131,691 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES IN | COM | 31164210 | 5,782 | 336,551 | SH | DEFINED | 1,2,5,6,8 |
| FASTENAL CO | COM | 31190010 | 166,356 | 4,298,611 | SH | DEFINED | 1,2,5,6,7,8, |
| FBL FINL GROUP INC | CL A | 30239F10 | 5,710 | 293,874 | SH | DEFINED | 1,2,5 |
| FBR CAPITAL MARKETS | COM | 30247C30 | 2,728 | 460,080 | SH | DEFINED | 1,2,5,6 |
| FCSTONE GROUP INC | COM | 31308T10 | 2,629 | 545,496 | SH | DEFINED | 1,2,6 |
| FEDERAL HOME LN MTG | COM | 31340030 | 3,384 | 1,880,120 | SH | DEFINED | 1,2,5,6,8,10 |
| FEDERAL MOGUL CORP | COM | 31354940 | 3,701 | 306,616 | SH | DEFINED | 1,2,5,8,10 |
| FEDERAL NATL MTG ASS | COM | 31358610 | 5,250 | 3,454,210 | SH | DEFINED | 1,2,5,6,8,10 |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 140,094 | 2,282,779 | SH | DEFINED | 1,2,3,5,6,7, |
| FEDERAL SIGNAL CORP | COM | 31385510 | 11,169 | 1,553,346 | SH | DEFINED | 1,2,5,8 |
| FEDERATED INVS INC P | CL B | 31421110 | 75,963 | 2,880,652 | SH | DEFINED | 1,2,5,6,8,10 |
| FEDEX CORP | COM | 31428X10 | 781,448 | 10,388,836 | SH | DEFINED | 1,2,5,6,7,8, |
| FEI CO | COM | 30241L10 | 19,723 | 800,113 | SH | DEFINED | 1,2,5,6,8 |
| FELCOR LODGING TR IN | COM | 31430F10 | 11,221 | 2,477,012 | SH | DEFINED | 1,2,3,5,8 |
| FEMALE HEALTH CO | COM | 31446210 | 1,012 | 200,322 | SH | DEFINED | 1,2 |
| FERRELLGAS PARTNERS | UNIT LTD P | 31529310 | 806 | 40,472 | SH | DEFINED | 1,2 |
| FERRO CORP | COM | 31540510 | 7,946 | 892,830 | SH | DEFINED | 1,2,5,8 |
| FGX INTERNATIONAL HL | ORD SHS | G3396L10 | 3,682 | 263,934 | SH | DEFINED | 1,2 |
| FIBERTOWER CORP | COM | 31567R10 | 124 | 114,444 | SH | DEFINED | 1,6 |
| FIDELITY NATIONAL FI | CL A | 31620R10 | 95,757 | 6,349,943 | SH | DEFINED | 1,2,5,6,7,8, |
| FIDELITY NATL INFORM | COM | 31620M10 | 172,519 | 6,762,803 | SH | DEFINED | 1,2,5,6,7,8, |
| FIFTH STREET FINANCE | COM | 31678A10 | 5,896 | 539,424 | SH | DEFINED | 1,2,8 |
| FIFTH THIRD BANCORP | COM | 31677310 | 336,649 | 33,232,916 | SH | DEFINED | 1,2,5,6,7,8, |
| FINANCIAL FED CORP | COM | 31749210 | 13,875 | 562,205 | SH | DEFINED | 1,2,5,8 |
| FINANCIAL INSTNS INC | COM | 31758540 | 2,088 | 209,449 | SH | DEFINED | 1,2 |
| FINISAR CORP | COM | 31787A50 | 861 | 88,923 | SH | DEFINED | 1,2,5,6,8 |
| FINISH LINE INC | CL A | 31792310 | 10,168 | 1,000,836 | SH | DEFINED | 1,2,5,8 |
| FIRST ACCEPTANCE COR | COM | 31845710 | 830 | 307,246 | SH | DEFINED | 1,2 |
| FIRST ADVANTAGE CORP | CL A | 31845F10 | 4,158 | 224,150 | SH | DEFINED | 1,2,8 |
| FIRST AMERN CORP CAL | COM | 31852230 | 85,457 | 2,640,011 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRST BANCORP INC ME | COM | 31866P10 | 3,572 | 192,056 | SH | DEFINED | 1,2 |
| FIRST BANCORP N C | COM | 31891010 | 6,203 | 343,683 | SH | DEFINED | 1,2,5,8 |
| FIRST BANCORP P R | COM | 31867210 | 5,577 | 1,828,365 | SH | DEFINED | 1,2,5,8 |
| FIRST BUSEY CORP | COM | 31938310 | 2,509 | 533,913 | SH | DEFINED | 1,2,5 |
| FIRST CALIFORNIA FIN | COM NEW | 31939510 | 349 | 72,624 | SH | DEFINED | 1,2 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 8,665 | 505,821 | SH | DEFINED | 1,2,5,6,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------|----------------|-------|---------------|-------------------|-------------------|-----------------------|----------|
|----------------|----------------|-------|---------------|-------------------|-------------------|-----------------------|----------|

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| | | | | | |
|---------------------------------|----------|---------|---------------|---------|--------------|
| FIRST CMNTY BANCSHAR COM | 31983A10 | 3,719 | 294,701 SH | DEFINED | 1,2,5 |
| FIRST COMWLTH FINL C COM | 31982910 | 17,255 | 3,037,808 SH | DEFINED | 1,2,5,8 |
| FIRST CTZNS BANCSHAR CL A | 31946M10 | 11,692 | 73,490 SH | DEFINED | 1,2,5,6,8,10 |
| FIRST DEFIANCE FINL COM | 32006W10 | 2,139 | 143,451 SH | DEFINED | 1,2 |
| FIRST FINANCIAL NORT COM | 32022K10 | 3,343 | 573,393 SH | DEFINED | 1,2,8 |
| FIRST FINL BANCORP O COM | 32020910 | 13,460 | 1,117,025 SH | DEFINED | 1,2,5,8 |
| FIRST FINL BANKSHARE COM | 32020R10 | 23,329 | 471,671 SH | DEFINED | 1,2,5,6,8 |
| FIRST FINL CORP IND COM | 32021810 | 7,949 | 259,426 SH | DEFINED | 1,2,5,6,8 |
| FIRST FINL HLDGS INC COM | 32023910 | 3,964 | 248,232 SH | DEFINED | 1,2,8 |
| FIRST FINL SVC CORP COM | 32022D10 | 847 | 62,894 SH | DEFINED | 1,2 |
| FIRST HORIZON NATL C COM | 32051710 | 106,750 | 8,068,769 SH | DEFINED | 1,2,5,6,8,10 |
| FIRST INDUSTRIAL REA COM | 32054K10 | 7,516 | 1,431,669 SH | DEFINED | 1,2,3,5,8 |
| FIRST LONG IS CORP COM | 32073410 | 2,580 | 97,032 SH | DEFINED | 1,2 |
| FIRST MARBLEHEAD COR COM | 32077110 | 2,941 | 1,336,665 SH | DEFINED | 1,2,5 |
| FIRST MERCHANTS CORP COM | 32081710 | 2,984 | 428,182 SH | DEFINED | 1,2,5,8 |
| FIRST MERCURY FINANC COM | 32084110 | 4,422 | 331,969 SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR COM | 32086710 | 21,991 | 1,951,286 SH | DEFINED | 1,2,5,8 |
| FIRST NIAGARA FINL G COM | 33582V10 | 49,167 | 3,987,554 SH | DEFINED | 1,2,5,8,10 |
| FIRST PL FINL CORP COM | 33610T10 | 91 | 30,954 SH | DEFINED | 1 |
| FIRST POTOMAC RLTY T COM | 33610F10 | 13,134 | 1,136,158 SH | DEFINED | 1,2,3,8 |
| FIRST SEC GROUP INC COM | 33631210 | 65 | 16,800 SH | DEFINED | 1 |
| FIRST SOLAR INC COM | 33643310 | 104,630 | 684,481 SH | DEFINED | 1,2,5,6,7,8, |
| FIRST SOUTH BANCORP COM | 33646W10 | 2,110 | 183,492 SH | DEFINED | 1,2 |
| FIRST ST BANCORPORAT COM | 33645310 | 14 | 11,862 SH | DEFINED | 1 |
| FIRSTENERGY CORP COM | 33793210 | 955,702 | 20,903,368 SH | DEFINED | 1,2,5,6,7,8, |
| FIRSTMERIT CORP COM | 33791510 | 60,846 | 3,197,371 SH | DEFINED | 1,2,5,6,8 |
| FISERV INC COM | 33773810 | 254,538 | 5,280,862 SH | DEFINED | 1,2,5,6,7,8, |
| FISHER COMMUNICATION COM | 33775620 | 2,564 | 141,037 SH | DEFINED | 1,2,5,6,8 |
| FIVE STAR QUALITY CA COM | 33832D10 | 138 | 37,654 SH | DEFINED | 1 |
| FLAGSTAR BANCORP INC COM | 33793010 | 1,497 | 1,453,224 SH | DEFINED | 1,2 |
| FLAGSTONE REINSURANC SHS | G3529T10 | 8,217 | 728,463 SH | DEFINED | 1,2,8 |
| FLANDERS CORP COM | 33849410 | 1,429 | 276,914 SH | DEFINED | 1,2 |
| FLEXSTEEL INDS INC COM | 33938210 | 158 | 18,861 SH | DEFINED | 1 |
| FLEXTRONICS INTL LTD ORD | Y2573F10 | 51,299 | 6,867,378 SH | DEFINED | 1,2,5,6,7,8, |
| FLIR SYS INC COM | 30244510 | 135,127 | 4,831,130 SH | DEFINED | 1,2,5,6,7,8, |
| FLORIDA PUB UTILS CO COM | 34113510 | 1,172 | 96,474 SH | DEFINED | 1,2 |
| FLOTEK INDS INC DEL COM | 34338910 | 51 | 24,951 SH | DEFINED | 1 |
| FLOW INTL CORP COM | 34346810 | 1,761 | 674,661 SH | DEFINED | 1,2 |
| FLOWERS FOODS INC COM | 34349810 | 39,964 | 1,520,104 SH | DEFINED | 1,2,5,6,7,8, |
| FLOWERVE CORP COM | 34354P10 | 209,061 | 2,121,589 SH | DEFINED | 1,2,5,6,7,8, |
| FLUOR CORP NEW COM | 34341210 | 321,526 | 6,323,023 SH | DEFINED | 1,2,5,6,7,8, |
| FLUSHING FINL CORP COM | 34387310 | 5,631 | 493,934 SH | DEFINED | 1,2,5,8 |
| FMC TECHNOLOGIES INC COM | 30249U10 | 252,575 | 4,834,892 SH | DEFINED | 1,2,5,6,7,8, |
| FNB CORP PA COM | 30252010 | 29,845 | 4,197,630 SH | DEFINED | 1,2,5,8 |
| FOCUS MEDIA HLDG LTD SPONSORED | 34415V10 | 1,952 | 176,838 SH | DEFINED | 1,2,6 |
| FOMENTO ECONOMICO ME SPON ADR U | 34441910 | 21,893 | 575,366 SH | DEFINED | 1,2,6,7 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|-----------------|----------------|----------|---------------|-------------------|---|--------------|
| FOOT LOCKER INC | COM | 34484910 | 48,530 | 4,061,105 SH | DEFINED | 1,2,5,6,8,10 |

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|-----------------------|-------------|----------|-----------|-------------|----|--------------|--------------|
| FORCE PROTECTION INC | COM NEW | 34520320 | 10,228 | 1,873,192 | SH | DEFINED | 1,2,5,6,8 |
| FORD MTR CO CAP TR I | PFD TR CV6 | 34539520 | 1,717 | 57,000 | SH | DEFINED | 1,2 |
| FORD MTR CO DEL | NOTE 4.25 | 345370CF | 1,267 | 1,250,000 | SH | DEFINED | 1,2 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 788,328 | 109,338,208 | SH | DEFINED | 1,2,5,6,7,8, |
| FOREST CITY ENTERPRI | CL A | 34555010 | 23,348 | 1,746,275 | SH | DEFINED | 1,2,3,5,6,8, |
| FOREST LABS INC | COM | 34583810 | 366,733 | 12,456,978 | SH | DEFINED | 1,2,5,6,7,8, |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 52,812 | 2,698,596 | SH | DEFINED | 1,2,5,6,7,8, |
| FORESTAR GROUP INC | COM | 34623310 | 13,611 | 792,250 | SH | DEFINED | 1,2,5,6,8 |
| FORGENT NETWORKS INC | COM | 34629U10 | 5 | 12,271 | SH | DEFINED | 1 |
| FORMFACTOR INC | COM | 34637510 | 24,150 | 1,009,623 | SH | DEFINED | 1,2,5,6,8 |
| FORRESTER RESH INC | COM | 34656310 | 10,366 | 389,108 | SH | DEFINED | 1,2,5,6,8 |
| FORTRESS INVESTMENT | CL A | 34958B10 | 464 | 89,317 | SH | DEFINED | 1,2,8 |
| FORTUNE BRANDS INC | COM | 34963110 | 208,496 | 4,851,000 | SH | DEFINED | 1,2,5,6,7,8, |
| FORWARD AIR CORP | COM | 34985310 | 15,162 | 654,938 | SH | DEFINED | 1,2,5,6,8 |
| FORWARD INDS INC N Y | COM NEW | 34986230 | 21 | 12,523 | SH | DEFINED | 1 |
| FOSSIL INC | COM | 34988210 | 40,067 | 1,408,325 | SH | DEFINED | 1,2,5,6,8 |
| FOSTER L B CO | COM | 35006010 | 6,914 | 226,110 | SH | DEFINED | 1,2,5,6,8 |
| FOSTER WHEELER AG | COM | H2717810 | 30,374 | 951,854 | SH | DEFINED | 1,2,5,7,8,10 |
| FOX CHASE BANCORP | COM | 35137P10 | 1,797 | 179,388 | SH | DEFINED | 1,2 |
| FPIC INS GROUP INC | COM | 30256310 | 5,976 | 178,129 | SH | DEFINED | 1,2,8 |
| FPL GROUP INC | COM | 30257110 | 842,214 | 15,249,204 | SH | DEFINED | 1,2,5,6,7,8, |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 1,311 | 48,693 | SH | DEFINED | 1,2 |
| FRANKLIN COVEY CO | COM | 35346910 | 892 | 152,508 | SH | DEFINED | 1,2 |
| FRANKLIN ELEC INC | COM | 35351410 | 13,734 | 478,694 | SH | DEFINED | 1,2,5,8 |
| FRANKLIN RES INC | COM | 35461310 | 575,193 | 5,717,624 | SH | DEFINED | 1,2,5,6,7,8, |
| FRANKLIN STREET PPTY | COM | 35471R10 | 18,762 | 1,432,207 | SH | DEFINED | 1,2,3,5,8 |
| FREDS INC | CL A | 35610810 | 12,374 | 971,996 | SH | DEFINED | 1,2,5,8 |
| FREEMPORT-MCMORAN COP | PFD CONV | 35671D78 | 3,966 | 38,500 | SH | DEFINED | 1,2 |
| FREEMPORT-MCMORAN COP | COM | 35671D85 | 1,063,165 | 15,495,773 | SH | DEFINED | 1,2,5,6,7,8, |
| FREEMPORT-MCMORAN COP | COM | 35671D85 | 521 | 7,600 | SH | CALL DEFINED | 7 |
| FREEMPORT-MCMORAN COP | COM | 35671D85 | 521 | 7,600 | SH | PUT DEFINED | 7 |
| FREIGHTCAR AMER INC | COM | 35702310 | 6,041 | 248,612 | SH | DEFINED | 1,2,5 |
| FRESENIUS KABI PHARM | RIGHT 06/3 | 35802M11 | 49 | 85,515 | SH | DEFINED | 1,2 |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 418 | 8,400 | SH | DEFINED | 1 |
| FRESH DEL MONTE PROD | ORD | G3673810 | 17,735 | 784,384 | SH | DEFINED | 1,2,5 |
| FRIEDMAN INDS INC | COM | 35843510 | 67 | 11,240 | SH | DEFINED | 1 |
| FRISCHS RESTAURANTS | COM | 35874810 | 984 | 38,029 | SH | DEFINED | 1,2 |
| FRONTIER COMMUNICATI | COM | 35906A10 | 71,540 | 9,488,084 | SH | DEFINED | 1,2,5,6,8,10 |
| FRONTIER FINL CORP W | COM | 35907K10 | 152 | 139,681 | SH | DEFINED | 1,2 |
| FRONTIER OIL CORP | COM | 35914P10 | 49,907 | 3,585,253 | SH | DEFINED | 1,2,5,6,7,8, |
| FRONTLINE LTD | SHS | G3682E12 | 7,380 | 315,512 | SH | DEFINED | 1,5,8,10 |
| FSI INTL INC | COM | 30263310 | 57 | 49,179 | SH | DEFINED | 1 |
| FTI CONSULTING INC | COM | 30294110 | 50,867 | 1,193,781 | SH | DEFINED | 1,2,5,6,7,8, |
| FUEL SYS SOLUTIONS I | COM | 35952W10 | 9,132 | 253,746 | SH | DEFINED | 1,2,5,6,8 |
| FUEL TECH INC | COM | 35952310 | 3,718 | 331,973 | SH | DEFINED | 1,2,5,6 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | DISCRETION | OTHER MA |
|---------------------|----------------|----------|---------------|-------------------|---------------------|------------|--------------|
| FUELCELL ENERGY INC | COM | 35952H10 | 6,739 | 1,578,237 | SH | DEFINED | 1,2,5,6 |
| FULLER H B CO | COM | 35969410 | 25,487 | 1,219,457 | SH | DEFINED | 1,2,5,8 |
| FULTON FINL CORP PA | COM | 36027110 | 38,610 | 5,217,631 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| FUQI INTERNATIONAL I | COM NEW | 36102A20 | 5,995 | 205,222 | SH | DEFINED | 1,2 |
| FURMANITE CORPORATIO | COM | 36108610 | 2,844 | 659,930 | SH | DEFINED | 1,2,6 |
| FURNITURE BRANDS INT | COM | 36092110 | 5,015 | 906,910 | SH | DEFINED | 1,2,5 |
| FUSHI COPPERWELD INC | COM | 36113E10 | 2,229 | 263,448 | SH | DEFINED | 1,2,6 |
| FX ENERGY INC | COM | 30269510 | 2,392 | 740,450 | SH | DEFINED | 1,2,5 |
| G & K SVCS INC | CL A | 36126810 | 9,991 | 450,866 | SH | DEFINED | 1,2,5,8 |
| GAIAM INC | CL A | 36268Q10 | 2,348 | 336,334 | SH | DEFINED | 1,2,6 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 48,651 | 1,996,354 | SH | DEFINED | 1,2,5,6,8,10 |
| GAMCO INVESTORS INC | COM | 36143810 | 6,145 | 134,460 | SH | DEFINED | 1,2,5,6,8 |
| GAMESTOP CORP NEW | CL A | 36467W10 | 145,243 | 5,487,088 | SH | DEFINED | 1,2,5,6,7,8, |
| GANDER MOUNTAIN CO | COM | 36471P10 | 301 | 58,538 | SH | DEFINED | 1,2 |
| GANNETT INC | COM | 36473010 | 95,586 | 7,640,742 | SH | DEFINED | 1,2,5,6,7,8, |
| GAP INC DEL | COM | 36476010 | 405,932 | 18,968,776 | SH | DEFINED | 1,2,5,6,7,8, |
| GARDNER DENVER INC | COM | 36555810 | 24,692 | 707,902 | SH | DEFINED | 1,2,5,6,8,10 |
| GARMIN LTD | ORD | G3726010 | 69,263 | 1,835,263 | SH | DEFINED | 1,2,5,6,7,8, |
| GARTNER INC | COM | 36665110 | 34,327 | 1,878,880 | SH | DEFINED | 1,2,5,6,7,8 |
| GASCO ENERGY INC | COM | 36722010 | 61 | 124,712 | SH | DEFINED | 1,2 |
| GASTAR EXPL LTD | COM NEW | 36729920 | 169 | 35,156 | SH | DEFINED | 1,2 |
| GATX CORP | COM | 36144810 | 27,296 | 976,618 | SH | DEFINED | 1,2,5,6,8,10 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 16,010 | 796,502 | SH | DEFINED | 1,2,5,8 |
| GENCO SHIPPING & TRA | SHS | Y2685T10 | 10,226 | 492,087 | SH | DEFINED | 1,2,5,8 |
| GENCORP INC | COM | 36868210 | 6,659 | 1,242,272 | SH | DEFINED | 1,2,6,8 |
| GENERAL CABLE CORP D | COM | 36930010 | 28,857 | 737,077 | SH | DEFINED | 1,2,5,6,8,10 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 8,252 | 1,202,958 | SH | DEFINED | 1,2,5,6,8 |
| GENERAL DYNAMICS COR | COM | 36955010 | 810,062 | 12,539,663 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL ELECTRIC CO | COM | 36960410 | 5,824,485 | 354,718,960 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL MARITIME COR | SHS | Y2693R10 | 7,230 | 934,170 | SH | DEFINED | 1,2,5,8 |
| GENERAL MLS INC | COM | 37033410 | 1,236,452 | 19,205,532 | SH | DEFINED | 1,2,5,6,7,8, |
| GENERAL MOLY INC | COM | 37037310 | 3,657 | 1,160,807 | SH | DEFINED | 1,2,6 |
| GENERAL STEEL HOLDIN | COM | 37085310 | 940 | 241,698 | SH | DEFINED | 1,2 |
| GENESCO INC | COM | 37153210 | 12,148 | 504,684 | SH | DEFINED | 1,2,5,8 |
| GENESEE & WYO INC | CL A | 37155910 | 22,829 | 752,939 | SH | DEFINED | 1,2,5,6,8 |
| GENESIS ENERGY L P | UNIT LTD P | 37192710 | 497 | 30,881 | SH | DEFINED | 1,2 |
| GENOMIC HEALTH INC | COM | 37244C10 | 6,191 | 283,219 | SH | DEFINED | 1,2,5,6,8 |
| GENOPTIX INC | COM | 37243V10 | 11,628 | 334,338 | SH | DEFINED | 1,2,5,6,8 |
| GENPACT LIMITED | SHS | G3922B10 | 5,402 | 439,199 | SH | DEFINED | 1,2,5,8,10 |
| GEN-PROBE INC NEW | COM | 36866T10 | 42,432 | 1,023,931 | SH | DEFINED | 1,2,5,6,8,10 |
| GENTEK INC | COM NEW | 37245X20 | 6,688 | 175,804 | SH | DEFINED | 1,2,6,8 |
| GENTEX CORP | COM | 37190110 | 39,118 | 2,764,501 | SH | DEFINED | 1,2,5,6,8,10 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 15,795 | 631,567 | SH | DEFINED | 1,2,5,6,8 |
| GENUINE PARTS CO | COM | 37246010 | 200,205 | 5,260,249 | SH | DEFINED | 1,2,5,6,7,8, |
| GENVEC INC | COM | 37246C10 | 50 | 64,255 | SH | DEFINED | 1 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 201,627 | 16,872,551 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|-----------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| GENZYME CORP | COM | 37291710 | 510,584 | 9,000,255 | SH | DEFINED 1,2,5,6,7,8, |
| GEO GROUP INC | COM | 36159R10 | 21,753 | 1,078,488 | SH | DEFINED 1,2,5,6,8 |
| GEOEYE INC | COM | 37250W10 | 9,558 | 356,649 | SH | DEFINED 1,2,6,8 |
| GEOKINETICS INC | COM PAR \$0 | 37291030 | 2,261 | 106,642 | SH | DEFINED 1,2 |
| GEOMET INC DEL | COM | 37250U20 | 43 | 25,500 | SH | DEFINED 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| GEORESOURCES INC | COM | 37247610 | 1,381 | 125,000 | SH | DEFINED | 1,2 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 308 | 51,470 | SH | DEFINED | 1 |
| GERDAU S A | SPONSORED | 37373710 | 25,406 | 1,890,340 | SH | DEFINED | 1,2,6,7 |
| GERMAN AMERN BANCORP | COM | 37386510 | 2,956 | 190,575 | SH | DEFINED | 1,2 |
| GERON CORP | COM | 37416310 | 12,616 | 1,923,226 | SH | DEFINED | 1,2,5,6,8 |
| GETTY RLTY CORP NEW | COM | 37429710 | 11,864 | 483,470 | SH | DEFINED | 1,2,3,5,8 |
| GFI GROUP INC | COM | 36165220 | 9,672 | 1,337,817 | SH | DEFINED | 1,2,5,8 |
| GIANT INTERACTIVE GR | ADR | 37451110 | 636 | 84,004 | SH | DEFINED | 1,2,6 |
| GIBRALTAR INDS INC | COM | 37468910 | 9,249 | 697,023 | SH | DEFINED | 1,2,5,8 |
| GIGAMEDIA LTD | ORD | Y2711Y10 | 70 | 13,334 | SH | DEFINED | 1,5,6 |
| G-III APPAREL GROUP | COM | 36237H10 | 3,448 | 243,669 | SH | DEFINED | 1,2 |
| GILAT SATELLITE NETW | SHS NEW | M5147411 | 53 | 12,550 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | NOTE 0.50 | 375558AG | 3,539 | 2,800,000 | SH | DEFINED | 2,5 |
| GILEAD SCIENCES INC | NOTE 0.62 | 375558AH | 1,372 | 1,050,000 | SH | DEFINED | 1,2 |
| GILEAD SCIENCES INC | COM | 37555810 | 1,396,743 | 30,037,474 | SH | DEFINED | 1,2,5,6,7,8, |
| GLACIER BANCORP INC | COM | 37637Q10 | 30,104 | 2,014,960 | SH | DEFINED | 1,2,5,6,8 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 3,500 | 391,920 | SH | DEFINED | 1,2,8 |
| GLADSTONE COML CORP | COM | 37653610 | 2,150 | 157,156 | SH | DEFINED | 1,2,3,5 |
| GLADSTONE INVT CORP | COM | 37654610 | 2,022 | 416,907 | SH | DEFINED | 1,2 |
| GLATFELTER | COM | 37731610 | 13,080 | 1,139,346 | SH | DEFINED | 1,2,5,8 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 613,900 | 15,537,847 | SH | DEFINED | 1,2 |
| GLG PARTNERS INC | COM | 37929X10 | 9,366 | 2,324,033 | SH | DEFINED | 1,2,6,10 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 3,490 | 951,023 | SH | DEFINED | 1,2,3,8 |
| GLOBAL CASH ACCESS H | COM | 37896710 | 9,400 | 1,285,929 | SH | DEFINED | 1,2,5,6,8 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 8,152 | 570,096 | SH | DEFINED | 1,2,5,8 |
| GLOBAL INDS LTD | COM | 37933610 | 20,438 | 2,151,332 | SH | DEFINED | 1,2,5,6,8 |
| GLOBAL PMTS INC | COM | 37940X10 | 75,824 | 1,623,650 | SH | DEFINED | 1,2,5,6,8,10 |
| GLOBAL SOURCES LTD | ORD | G3930010 | 1,704 | 248,041 | SH | DEFINED | 1,2 |
| GLOBALSTAR INC | COM | 37897340 | 73 | 96,014 | SH | DEFINED | 1 |
| GLOBECOMM SYSTEMS IN | COM | 37956X10 | 2,929 | 402,891 | SH | DEFINED | 1,2 |
| GMX RES INC | COM | 38011M10 | 7,038 | 448,003 | SH | DEFINED | 1,2,5,6,8 |
| GOL LINHAS AEREAS IN | SP ADR REP | 38045R10 | 111 | 10,805 | SH | DEFINED | 1,6 |
| GOLAR LNG LTD BERMUD | SHS | G9456A10 | 5,583 | 504,785 | SH | DEFINED | 1 |
| GOLD FIELDS LTD NEW | SPONSORED | 38059T10 | 163,722 | 11,881,145 | SH | DEFINED | 1,5,6 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 3,525,386 | 19,123,332 | SH | DEFINED | 1,2,5,6,7,8, |
| GOODRICH CORP | COM | 38238810 | 226,464 | 4,167,540 | SH | DEFINED | 1,2,5,6,7,8, |
| GOODRICH PETE CORP | COM NEW | 38241040 | 14,570 | 564,491 | SH | DEFINED | 1,2,5,6,8 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 131,549 | 7,724,530 | SH | DEFINED | 1,2,5,6,7,8, |
| GOOGLE INC | CL A | 38259P50 | 3,923,479 | 7,912,632 | SH | DEFINED | 1,2,5,6,7,8, |
| GORMAN RUPP CO | COM | 38308210 | 6,789 | 272,540 | SH | DEFINED | 1,2,5,6,8 |
| GOVERNMENT PPTYS INC | COM SHS BE | 38376A10 | 986 | 41,077 | SH | DEFINED | 1,2,3 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| GP STRATEGIES CORP | COM | 36225V10 | 1,956 | 261,118 | SH | DEFINED | 1,2 |
| GPO AEROPORTUARIO DE | SPON ADR B | 40050610 | 1,254 | 44,491 | SH | DEFINED | 1,5,6 |
| GRACE W R & CO DEL N | COM | 38388F10 | 35,338 | 1,625,493 | SH | DEFINED | 1,2,5,6,8 |
| GRACO INC | COM | 38410910 | 35,585 | 1,276,838 | SH | DEFINED | 1,2,5,6,8,10 |
| GRAFTECH INTL LTD | COM | 38431310 | 46,555 | 3,167,019 | SH | DEFINED | 1,2,5,6,8 |
| GRAHAM CORP | COM | 38455610 | 3,882 | 249,660 | SH | DEFINED | 1,2 |
| GRAINGER W W INC | COM | 38480210 | 187,465 | 2,097,864 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|-------------|----------|--------|-----------|----|---------|--------------|
| GRAMERCY CAP CORP | COM | 38487110 | 2,132 | 877,413 | SH | DEFINED | 1,2 |
| GRAN TIERRA ENERGY I | COM | 38500T10 | 16,954 | 4,075,392 | SH | DEFINED | 1,2 |
| GRAND CANYON ED INC | COM | 38526M10 | 4,933 | 276,667 | SH | DEFINED | 1,2,6,8 |
| GRANITE CONSTR INC | COM | 38732810 | 32,877 | 1,062,609 | SH | DEFINED | 1,2,5,8 |
| GRAPHIC PACKAGING HL | COM | 38868910 | 5,276 | 2,283,916 | SH | DEFINED | 1,2,5 |
| GRAY TELEVISION INC | COM | 38937510 | 71 | 30,738 | SH | DEFINED | 1 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 7,391 | 829,537 | SH | DEFINED | 1,2,5,6,8 |
| GREAT LAKES DREDGE & | COM | 39060710 | 5,158 | 738,906 | SH | DEFINED | 1,2,8 |
| GREAT PLAINS ENERGY | COM | 39116410 | 47,101 | 2,623,991 | SH | DEFINED | 1,2,5,6,8,10 |
| GREAT SOUTHN BANCORP | COM | 39090510 | 5,197 | 219,177 | SH | DEFINED | 1,2 |
| GREAT WOLF RESORTS I | COM | 39152310 | 2,143 | 600,374 | SH | DEFINED | 1,2 |
| GREATBATCH INC | COM | 39153L10 | 12,022 | 535,004 | SH | DEFINED | 1,2,5,8 |
| GREEN BANKSHARES INC | COM NEW | 39436120 | 149 | 29,749 | SH | DEFINED | 1 |
| GREEN MTN COFFEE ROA | COM | 39312210 | 29,736 | 402,714 | SH | DEFINED | 1,2,5,6,8,10 |
| GREEN PLAINS RENEWAB | COM | 39322210 | 1,092 | 153,773 | SH | DEFINED | 1,2 |
| GREENBRIER COS INC | COM | 39365710 | 4,058 | 346,532 | SH | DEFINED | 1,2 |
| GREENHILL & CO INC | COM | 39525910 | 22,505 | 251,224 | SH | DEFINED | 1,2,5,6,8,10 |
| GREENLIGHT CAPITAL R | CLASS A | G4095J10 | 12,836 | 682,748 | SH | DEFINED | 1,2,6,8 |
| GREIF INC | CL A | 39762410 | 36,750 | 667,581 | SH | DEFINED | 1,2,5,6,8,10 |
| GRIFFIN LD & NURSERI | CL A | 39823110 | 1,837 | 57,397 | SH | DEFINED | 1,2 |
| GRIFFON CORP | COM | 39843310 | 10,234 | 1,016,265 | SH | DEFINED | 1,2,5,6,8 |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 24,677 | 919,070 | SH | DEFINED | 1,2,5,8 |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 167 | 14,270 | SH | DEFINED | 1 |
| GRUBB & ELLIS CO | COM PAR \$0 | 40009520 | 71 | 42,081 | SH | DEFINED | 1 |
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 1,583 | 37,098 | SH | DEFINED | 1,4 |
| GRUPO TELEVISA SA DE | SP ADR REP | 40049J20 | 65,208 | 3,507,702 | SH | DEFINED | 1,2,4,6,7 |
| GSE SYS INC | COM | 36227K10 | 1,380 | 221,825 | SH | DEFINED | 1,2 |
| GSI COMMERCE INC | COM | 36238G10 | 12,305 | 637,247 | SH | DEFINED | 1,2,5,6,8 |
| GSI TECHNOLOGY | COM | 36241U10 | 1,151 | 288,350 | SH | DEFINED | 1,2 |
| GT SOLAR INTL INC | COM | 3623E020 | 5,591 | 962,253 | SH | DEFINED | 1,2,5,6,8 |
| GTX INC DEL | COM | 40052B10 | 4,366 | 341,128 | SH | DEFINED | 1,2,5,6 |
| GUARANTY BANCORP DEL | COM | 40075T10 | 1,623 | 1,096,702 | SH | DEFINED | 1,2 |
| GUESS INC | COM | 40161710 | 59,939 | 1,618,237 | SH | DEFINED | 1,2,5,6,8,10 |
| GULF ISLAND FABRICAT | COM | 40230710 | 5,015 | 267,603 | SH | DEFINED | 1,2,5,8 |
| GULFMARK OFFSHORE IN | COM | 40262910 | 14,968 | 457,175 | SH | DEFINED | 1,2,5,6,8 |
| GULFPORT ENERGY CORP | COM NEW | 40263530 | 4,542 | 519,630 | SH | DEFINED | 1,2,5,6 |
| GYMBOREE CORP | COM | 40377710 | 45,541 | 941,309 | SH | DEFINED | 1,2,5,6,8 |
| H & E EQUIPMENT SERV | COM | 40403010 | 7,753 | 684,299 | SH | DEFINED | 1,2,5 |
| HACKETT GROUP INC | COM | 40460910 | 2,144 | 739,173 | SH | DEFINED | 1,2,5 |

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|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| HAEMONETICS CORP | COM | 40502410 | 33,576 | 598,293 | SH | DEFINED | 1,2,5,6,8 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 16,666 | 869,363 | SH | DEFINED | 1,2,5,8 |
| HALLIBURTON CO | COM | 40621610 | 1,042,520 | 38,440,989 | SH | DEFINED | 1,2,5,6,7,8, |
| HALLMARK FINL SVCS I | COM NEW | 40624Q20 | 1,126 | 139,871 | SH | DEFINED | 1,2 |
| HALOZYME THERAPEUTIC | COM | 40637H10 | 9,051 | 1,272,927 | SH | DEFINED | 1,2,5,6,8 |
| HAMPTON ROADS BANKSH | COM | 40932110 | 880 | 305,586 | SH | DEFINED | 1,2 |
| HANCOCK HLDG CO | COM | 41012010 | 34,077 | 907,018 | SH | DEFINED | 1,2,5,6,8 |
| HANESBRANDS INC | COM | 41034510 | 41,046 | 1,918,058 | SH | DEFINED | 1,2,5,6,8,10 |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 8,026 | 578,672 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| HANMI FINL CORP | COM | 41049510 | 429 | 261,743 | SH | DEFINED | 1,2 |
| HANOVER INS GROUP IN | COM | 41086710 | 43,364 | 1,049,220 | SH | DEFINED | 1,2,5,6,8,10 |
| HANSEN MEDICAL INC | COM | 41130710 | 1,639 | 468,420 | SH | DEFINED | 1,2,5,6 |
| HANSEN NAT CORP | COM | 41131010 | 65,502 | 1,782,850 | SH | DEFINED | 1,2,5,6,7,8, |
| HARBIN ELECTRIC INC | COM | 41145W10 | 3,993 | 236,544 | SH | DEFINED | 1,2 |
| HARLEY DAVIDSON INC | COM | 41282210 | 175,371 | 7,624,811 | SH | DEFINED | 1,2,5,6,7,8, |
| HARLEYSVILLE GROUP I | COM | 41282410 | 10,937 | 345,574 | SH | DEFINED | 1,2,5,8 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 4,973 | 933,039 | SH | DEFINED | 1,2,5,8 |
| HARMAN INTL INDS INC | COM | 41308610 | 65,829 | 1,942,992 | SH | DEFINED | 1,2,5,6,8,10 |
| HARMONIC INC | COM | 41316010 | 15,408 | 2,306,606 | SH | DEFINED | 1,2,5,6,8 |
| HARMONY GOLD MNG LTD | SPONSORED | 41321630 | 321 | 29,334 | SH | DEFINED | 1,6 |
| HARRIS & HARRIS GROU | COM | 41383310 | 2,941 | 470,623 | SH | DEFINED | 1,2 |
| HARRIS CORP DEL | COM | 41387510 | 178,316 | 4,742,454 | SH | DEFINED | 1,2,5,6,7,8, |
| HARRIS INTERACTIVE I | COM | 41454910 | 26 | 25,764 | SH | DEFINED | 1 |
| HARRIS STRATEX NTRK | CL A | 41457P10 | 11,241 | 1,605,838 | SH | DEFINED | 1,2,5,7,8,13 |
| HARSCO CORP | COM | 41586410 | 93,176 | 2,631,360 | SH | DEFINED | 1,2,5,6,7,8, |
| HARTE-HANKS INC | COM | 41619610 | 18,004 | 1,301,816 | SH | DEFINED | 1,2,5,8 |
| HARTFORD FINL SVCS G | COM | 41651510 | 603,129 | 22,759,588 | SH | DEFINED | 1,2,5,6,7,8, |
| HARVARD BIOSCIENCE I | COM | 41690610 | 1,464 | 386,160 | SH | DEFINED | 1,2 |
| HARVEST NATURAL RESO | COM | 41754V10 | 3,412 | 665,043 | SH | DEFINED | 1,2,5 |
| HASBRO INC | COM | 41805610 | 125,383 | 4,518,292 | SH | DEFINED | 1,2,5,6,7,8, |
| HATTERAS FINL CORP | COM | 41902R10 | 26,119 | 871,199 | SH | DEFINED | 1,2,5,8 |
| HAVERTY FURNITURE IN | COM | 41959610 | 4,812 | 407,422 | SH | DEFINED | 1,2,8 |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 34,986 | 1,930,797 | SH | DEFINED | 1,2,5,6,8,10 |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 11,065 | 1,339,600 | SH | DEFINED | 1,2,6 |
| HAWK CORP | CL A | 42008910 | 1,163 | 84,758 | SH | DEFINED | 1,2 |
| HAWKINS INC | COM | 42026110 | 3,488 | 149,322 | SH | DEFINED | 1,2 |
| HAYNES INTERNATIONAL | COM NEW | 42087720 | 7,530 | 236,657 | SH | DEFINED | 1,2,5,6,8 |
| HCC INS HLDGS INC | COM | 40413210 | 63,275 | 2,313,532 | SH | DEFINED | 1,2,5,6,8,10 |
| HCP INC | COM | 40414L10 | 435,082 | 15,138,554 | SH | DEFINED | 1,2,3,5,6,7, |
| HDFC BANK LTD | ADR REPS 3 | 40415F10 | 23,845 | 201,448 | SH | DEFINED | 1,2,4,5,6,8 |
| HEADWATERS INC | COM | 42210P10 | 4,072 | 1,052,295 | SH | DEFINED | 1,2,5 |
| HEALTH CARE REIT INC | COM | 42217K10 | 245,918 | 5,908,638 | SH | DEFINED | 1,2,3,5,6,7, |
| HEALTH GRADES INC | COM | 42218Q10 | 1,675 | 338,453 | SH | DEFINED | 1,2,5 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 52,342 | 6,988,266 | SH | DEFINED | 1,2,5,6,7,8, |
| HEALTH NET INC | COM | 42222G10 | 34,552 | 2,243,667 | SH | DEFINED | 1,2,5,6,7,8, |
| HEALTHCARE RLTY TR | COM | 42194610 | 47,211 | 2,234,294 | SH | DEFINED | 1,2,3,5,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|-----------|
| HEALTHCARE SVCS GRP | COM | 42190610 | 16,228 | 883,880 | SH | DEFINED | 1,2,5,6,8 |
| HEALTHSOUTH CORP | COM NEW | 42192430 | 31,076 | 1,986,941 | SH | DEFINED | 1,2,5,6,8 |
| HEALTHSPRING INC | COM | 42224N10 | 16,672 | 1,360,950 | SH | DEFINED | 1,2,5,8 |
| HEALTHTRONICS INC | COM | 42222L10 | 92 | 37,393 | SH | DEFINED | 1 |
| HEALTHWAYS INC | COM | 42224510 | 11,648 | 760,325 | SH | DEFINED | 1,2,5,6,8 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 18,826 | 1,307,332 | SH | DEFINED | 1,2,5,6,8 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 3,594 | 243,651 | SH | DEFINED | 1,2,8 |
| HEARTLAND PMT SYS IN | COM | 42235N10 | 10,965 | 755,656 | SH | DEFINED | 1,2,5,6,8 |
| HEARTWARE INTL INC | COM | 42236810 | 2,355 | 78,541 | SH | DEFINED | 1,2 |
| HECKMANN CORP | COM | 42268010 | 6,741 | 1,471,803 | SH | DEFINED | 1,2,5,8 |
| HECLA MNG CO | COM | 42270410 | 53,730 | 12,239,167 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| HEELYS INC | COM | 42279M10 | 37 | 17,300 | SH | DEFINED | 1 |
| HEICO CORP NEW | COM | 42280610 | 17,836 | 411,351 | SH | DEFINED | 1,2,5,6 |
| HEICO CORP NEW | CL A | 42280620 | 1,142 | 33,667 | SH | DEFINED | 1,2,5,6,8 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 9,182 | 394,772 | SH | DEFINED | 1,2,5,6,8 |
| HEINZ H J CO | COM | 42307410 | 424,831 | 10,687,576 | SH | DEFINED | 1,2,5,6,7,8, |
| HELEN OF TROY CORP L | COM | G4388N10 | 10,985 | 565,373 | SH | DEFINED | 1,2,5,8 |
| HELIX ENERGY SOLUTIO | COM | 42330P10 | 62,518 | 4,173,417 | SH | DEFINED | 1,2,5,6,8,10 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 1,070 | 127,955 | SH | DEFINED | 1,2 |
| HELMERICH & PAYNE IN | COM | 42345210 | 112,969 | 2,857,796 | SH | DEFINED | 1,2,5,6,7,8, |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 4,231 | 2,115,473 | SH | DEFINED | 1,2 |
| HENRY JACK & ASSOC I | COM | 42628110 | 58,047 | 2,473,238 | SH | DEFINED | 1,2,5,6,8 |
| HERBALIFE LTD | COM USD SH | G4412G10 | 21,389 | 653,286 | SH | DEFINED | 1,2,5,8,10 |
| HERCULES OFFSHORE IN | COM | 42709310 | 11,107 | 2,262,196 | SH | DEFINED | 1,2,5,6,8 |
| HERCULES TECH GROWTH | COM | 42709650 | 8,913 | 907,639 | SH | DEFINED | 1,2,5,8 |
| HERITAGE COMMERCE CO | COM | 42692710 | 98 | 20,801 | SH | DEFINED | 1 |
| HERITAGE CRYSTAL CLE | COM | 42726M10 | 368 | 28,886 | SH | DEFINED | 1,2 |
| HERITAGE FINL CORP W | COM | 42722X10 | 1,204 | 91,581 | SH | DEFINED | 1,2 |
| HERITAGE FINL GROUP | COM | 42725U10 | 141 | 16,992 | SH | DEFINED | 1,2 |
| HERLEY INDS INC DEL | COM | 42739810 | 3,529 | 270,398 | SH | DEFINED | 1,2 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 4,722 | 1,523,280 | SH | DEFINED | 1,2,3 |
| HERSHEY CO | COM | 42786610 | 210,621 | 5,419,996 | SH | DEFINED | 1,2,5,6,7,8, |
| HERTZ GLOBAL HOLDING | COM | 42805T10 | 35,672 | 3,293,812 | SH | DEFINED | 1,2,5,6,8,10 |
| HESS CORP | COM | 42809H10 | 605,670 | 11,329,397 | SH | DEFINED | 1,2,5,6,7,8, |
| HEWITT ASSOCS INC | COM | 42822Q10 | 59,142 | 1,623,441 | SH | DEFINED | 1,2,5,6,8,10 |
| HEWLETT PACKARD CO | COM | 42823610 | 5,254,380 | 111,298,030 | SH | DEFINED | 1,2,5,6,7,8, |
| HEXCEL CORP NEW | COM | 42829110 | 25,041 | 2,188,882 | SH | DEFINED | 1,2,5,6,8 |
| HFF INC | CL A | 40418F10 | 82 | 12,100 | SH | DEFINED | 1 |
| HHGREGG INC | COM | 42833L10 | 5,256 | 310,268 | SH | DEFINED | 1,2,6,8 |
| HIBBETT SPORTS INC | COM | 42856710 | 10,613 | 582,189 | SH | DEFINED | 1,2,5,6,8 |
| HICKORY TECH CORP | COM | 42906010 | 2,044 | 239,075 | SH | DEFINED | 1,2 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 101,411 | 3,224,512 | SH | DEFINED | 1,2,3,5,6,8 |
| HILL INTERNATIONAL I | COM | 43146610 | 3,144 | 442,773 | SH | DEFINED | 1,2,5,6 |
| HILL ROM HLDGS INC | COM | 43147510 | 29,690 | 1,363,157 | SH | DEFINED | 1,2,5,6,8,10 |
| HILLENBRAND INC | COM | 43157110 | 16,649 | 817,334 | SH | DEFINED | 1,2,5,6,8,10 |
| HILLTOP HOLDINGS INC | COM | 43274810 | 10,715 | 873,997 | SH | DEFINED | 1,2,3,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| HIMAX TECHNOLOGIES I | SPONSORED | 43289P10 | 302 | 90,810 | SH | DEFINED | 1,2 |
| HI-TECH PHARMACAL IN | COM | 42840B10 | 2,885 | 128,574 | SH | DEFINED | 1,2 |
| HITTITE MICROWAVE CO | COM | 43365Y10 | 15,780 | 429,049 | SH | DEFINED | 1,2,5,6,8 |
| HLTH CORPORATION | COM | 40422Y10 | 17,235 | 1,179,682 | SH | DEFINED | 1,2,5,6,8,10 |
| HMS HLDGS CORP | COM | 40425J10 | 21,213 | 554,884 | SH | DEFINED | 1,2,5,6,8 |
| HNI CORP | COM | 40425110 | 33,584 | 1,423,031 | SH | DEFINED | 1,2,5,6,8 |
| HOKU SCIENTIFIC INC | COM | 43471210 | 49 | 16,600 | SH | DEFINED | 1 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 14 | 23,507 | SH | DEFINED | 1 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 31,056 | 1,212,185 | SH | DEFINED | 1,2,5,6,8,10 |
| HOLLY ENERGY PARTNER | COM UT LTD | 43576310 | 335 | 8,594 | SH | DEFINED | 1,2 |
| HOLLYWOOD MEDIA CORP | COM | 43623310 | 23 | 15,519 | SH | DEFINED | 1 |
| HOLOGIC INC | FRNT 2.00 | 436440AA | 2,657 | 3,250,000 | SH | DEFINED | 1,2 |
| HOLOGIC INC | COM | 43644010 | 103,063 | 6,307,405 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| HOME BANCORP INC | COM | 43689E10 | 1,746 | 143,441 | SH | DEFINED | 1,2 |
| HOME BANCSHARES INC | COM | 43689320 | 7,557 | 344,736 | SH | DEFINED | 1,2,5,6,8 |
| HOME DEPOT INC | COM | 43707610 | 1,649,727 | 61,926,705 | SH | DEFINED | 1,2,5,6,7,8, |
| HOME DIAGNOSTICS INC | COM | 43708010 | 1,196 | 176,976 | SH | DEFINED | 1,2 |
| HOME FED BANCORP INC | COM | 43710G10 | 3,312 | 290,044 | SH | DEFINED | 1,2 |
| HOME INNS & HOTELS M | SPON ADR | 43713W10 | 694 | 23,265 | SH | DEFINED | 1,2,6 |
| HOME PROPERTIES INC | COM | 43730610 | 57,658 | 1,338,091 | SH | DEFINED | 1,2,3,5,8 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 1,329 | 43,851 | SH | DEFINED | 1,2 |
| HONEYWELL INTL INC | COM | 43851610 | 2,927,639 | 78,805,888 | SH | DEFINED | 1,2,5,6,7,8, |
| HOOKE FURNITURE COR | COM | 43903810 | 3,427 | 253,878 | SH | DEFINED | 1,2 |
| HOOPER HOLMES INC | COM | 43910410 | 66 | 68,456 | SH | DEFINED | 1 |
| HORACE MANN EDUCATOR | COM | 44032710 | 17,546 | 1,255,942 | SH | DEFINED | 1,2,5,8 |
| HORIZON FINL CORP WA | COM | 44041F10 | 9 | 10,755 | SH | DEFINED | 1,2 |
| HORIZON LINES INC | COM | 44044K10 | 4,024 | 633,683 | SH | DEFINED | 1,2,5 |
| HORMEL FOODS CORP | COM | 44045210 | 85,605 | 2,410,047 | SH | DEFINED | 1,2,5,6,7,8, |
| HORNBECK OFFSHORE SV | COM | 44054310 | 15,579 | 565,292 | SH | DEFINED | 1,2,5,6,8 |
| HORSEHEAD HLDG CORP | COM | 44069430 | 9,328 | 795,919 | SH | DEFINED | 1,2,6,8 |
| HOSPIRA INC | COM | 44106010 | 269,021 | 6,031,856 | SH | DEFINED | 1,2,5,6,7,8, |
| HOSPITALITY PPTYS TR | NOTE 3.80 | 44106MAK | 4,750 | 5,000,000 | SH | DEFINED | 5 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 91,610 | 4,497,320 | SH | DEFINED | 1,2,3,5,6,8, |
| HOST HOTELS & RESORT | COM | 44107P10 | 365,462 | 31,050,300 | SH | DEFINED | 1,2,3,5,6,7, |
| HOT TOPIC INC | COM | 44133910 | 11,215 | 1,497,355 | SH | DEFINED | 1,2,5,6,8 |
| HOUSTON AMERN ENERGY | COM | 44183U10 | 73 | 20,861 | SH | DEFINED | 1,2 |
| HOUSTON WIRE & CABLE | COM | 44244K10 | 4,895 | 442,978 | SH | DEFINED | 1,2,6 |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 3,771 | 982,135 | SH | DEFINED | 1,2,5,6 |
| HQ SUSTAINABLE MARIT | COM NEW | 40426A20 | 1,104 | 125,398 | SH | DEFINED | 1,2 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 48,050 | 6,389,663 | SH | DEFINED | 1,2,3,5,6,8, |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 5,819 | 101,471 | SH | DEFINED | 1,2 |
| HSN INC | COM | 40430310 | 15,270 | 937,941 | SH | DEFINED | 1,2,5,6,8 |
| HSW INTERNATIONAL IN | COM | 40431N10 | 8 | 15,895 | SH | DEFINED | 1 |
| HUANENG PWR INTL INC | SPON ADR H | 44330410 | 259 | 9,738 | SH | DEFINED | 1,6 |
| HUB GROUP INC | CL A | 44332010 | 18,900 | 827,152 | SH | DEFINED | 1,2,5,6,8 |
| HUBBELL INC | CL B | 44351020 | 49,664 | 1,182,481 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| HUDSON CITY BANCORP | COM | 44368310 | 279,832 | 21,279,967 | SH | DEFINED | 1,2,5,6,7,8, |
| HUDSON HIGHLAND GROU | COM | 44379210 | 82 | 27,048 | SH | DEFINED | 1 |
| HUGHES COMMUNICATION | COM | 44439810 | 5,111 | 168,467 | SH | DEFINED | 1,2,5,6 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 945 | 52,749 | SH | DEFINED | 1,2,5 |
| HUMAN GENOME SCIENCE | NOTE 2.25 | 444903AK | 15,938 | 11,518,000 | SH | DEFINED | 5 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 77,988 | 4,143,880 | SH | DEFINED | 1,2,5,6,8 |
| HUMANA INC | COM | 44485910 | 209,777 | 5,624,035 | SH | DEFINED | 1,2,5,6,7,8, |
| HUNT J B TRANS SVCS | COM | 44565810 | 67,181 | 2,090,902 | SH | DEFINED | 1,2,5,6,7,8, |
| HUNTINGTON BANCSHARE | COM | 44615010 | 132,041 | 28,034,279 | SH | DEFINED | 1,2,5,6,7,8, |
| HUNTSMAN CORP | COM | 44701110 | 21,058 | 2,311,499 | SH | DEFINED | 1,2,5,7,8,10 |
| HURCO COMPANIES INC | COM | 44732410 | 2,043 | 119,600 | SH | DEFINED | 1,2 |
| HURON CONSULTING GRO | COM | 44746210 | 11,149 | 431,613 | SH | DEFINED | 1,2,5,6,8 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 676 | 95,232 | SH | DEFINED | 1,2 |
| HYPERCOM CORP | COM | 44913M10 | 178 | 57,485 | SH | DEFINED | 1,2 |
| HYPERDYNAMICS CORP | COM | 44895410 | 53 | 35,600 | SH | DEFINED | 1 |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| HYTHIAM INC | COM | 44919F10 | 18 | 26,772 | SH | DEFINED | 1 |
| I2 TECHNOLOGIES INC | COM NEW | 46575420 | 4,965 | 309,553 | SH | DEFINED | 1,2,5 |
| IAC INTERACTIVECORP | COM PAR \$. | 44919P50 | 75,731 | 3,750,907 | SH | DEFINED | 1,2,5,6,8,10 |
| IBASIS INC | COM NEW | 45073220 | 1,159 | 546,586 | SH | DEFINED | 1,2 |
| IBERIABANK CORP | COM | 45082810 | 26,923 | 590,939 | SH | DEFINED | 1,2,5,8 |
| ICAD INC | COM | 44934S10 | 89 | 41,368 | SH | DEFINED | 1,2 |
| ICAHN ENTERPRISES LP | DEPOSITRY | 45110010 | 482 | 12,071 | SH | DEFINED | 1,2,8 |
| ICF INTL INC | COM | 44925C10 | 4,429 | 146,072 | SH | DEFINED | 1,2,6,8 |
| ICICI BK LTD | ADR | 45104G10 | 43,682 | 1,132,843 | SH | DEFINED | 1,2,5,6,7,8, |
| ICO GLOBAL COMM HLDG | CL A | 44930K10 | 112 | 130,284 | SH | DEFINED | 1,2,6 |
| ICO INC NEW | COM | 44929310 | 2,275 | 487,129 | SH | DEFINED | 1,2 |
| ICON PUB LTD CO | SPONSORED | 45103T10 | 733 | 29,945 | SH | DEFINED | 5 |
| ICONIX BRAND GROUP I | COM | 45105510 | 22,564 | 1,809,482 | SH | DEFINED | 1,2,5,6,8 |
| ICT GROUP INC | COM | 44929Y10 | 1,522 | 144,905 | SH | DEFINED | 1,2 |
| ICU MED INC | COM | 44930G10 | 12,451 | 337,797 | SH | DEFINED | 1,2,5,6,8 |
| ICX TECHNOLOGIES INC | COM | 44934T10 | 1,328 | 224,253 | SH | DEFINED | 1,2,6 |
| IDACORP INC | COM | 45110710 | 46,111 | 1,601,631 | SH | DEFINED | 1,2,5,8 |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 1,756 | 568,132 | SH | DEFINED | 1,2,6 |
| IDERA PHARMACEUTICAL | COM NEW | 45168K30 | 2,668 | 359,998 | SH | DEFINED | 1,2 |
| IDEX CORP | COM | 45167R10 | 44,832 | 1,604,024 | SH | DEFINED | 1,2,5,6,8,10 |
| IDEXX LABS INC | COM | 45168D10 | 63,075 | 1,261,496 | SH | DEFINED | 1,2,5,6,8,10 |
| IDT CORP | CL B NEW | 44894750 | 60 | 19,991 | SH | DEFINED | 1 |
| IESI BFC LTD | COM | 44951D10 | 267 | 20,700 | SH | DEFINED | 1 |
| I-FLOW CORP | COM NEW | 44952030 | 5,072 | 445,306 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 4,514 | 527,989 | SH | DEFINED | 1,2 |
| IGO INC | COM | 44959310 | 29 | 26,437 | SH | DEFINED | 1 |
| IHS INC | CL A | 45173410 | 36,420 | 712,311 | SH | DEFINED | 1,2,5,6,7,8, |
| II VI INC | COM | 90210410 | 14,054 | 552,444 | SH | DEFINED | 1,2,5,6,8 |
| IKANOS COMMUNICATION | COM | 45173E10 | 63 | 26,900 | SH | DEFINED | 1 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 575,419 | 13,472,699 | SH | DEFINED | 1,2,5,6,7,8, |
| ILLUMINA INC | COM | 45232710 | 82,438 | 1,939,716 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| IMATION CORP | COM | 45245A10 | 8,561 | 923,514 | SH | DEFINED | 1,2,5,8 |
| IMERGENT INC | COM | 45247Q10 | 939 | 119,208 | SH | DEFINED | 1,2 |
| IMMERSION CORP | COM | 45252110 | 2,326 | 543,459 | SH | DEFINED | 1,2,5 |
| IMMUCOR INC | COM | 45252610 | 37,260 | 2,105,092 | SH | DEFINED | 1,2,5,6,8 |
| IMMUNOGEN INC | COM | 45253H10 | 8,717 | 1,074,788 | SH | DEFINED | 1,2,5,6,8 |
| IMMUNOMEDICS INC | COM | 45290710 | 6,664 | 1,207,285 | SH | DEFINED | 1,2,5 |
| IMPAX LABORATORIES I | COM | 45256B10 | 10,151 | 1,161,472 | SH | DEFINED | 1,2 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 1,093 | 28,739 | SH | DEFINED | 1 |
| IMPERIAL SUGAR CO NE | COM NEW | 45309620 | 2,957 | 233,182 | SH | DEFINED | 1,2 |
| IMS HEALTH INC | COM | 44993410 | 94,394 | 6,149,469 | SH | DEFINED | 1,2,5,6,7,8, |
| INCONTACT INC | COM | 45336E10 | 1,041 | 349,253 | SH | DEFINED | 1,2 |
| INCYTE CORP | COM | 45337C10 | 10,692 | 1,584,007 | SH | DEFINED | 1,2,5,6,8 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 686 | 116,748 | SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 10,289 | 464,918 | SH | DEFINED | 1,2,5,8 |
| INDEPENDENT BANK COR | COM | 45383810 | 129 | 67,787 | SH | DEFINED | 1 |
| INERGY HLDGS L P | COM | 45661Q10 | 441 | 9,509 | SH | DEFINED | 1,2 |
| INERGY L P | UNIT LTD P | 45661510 | 1,000 | 33,583 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|--------|-----------|----|---------|--------------|
| INFINERA CORPORATION | COM | 45667G10 | 14,037 | 1,765,662 | SH | DEFINED | 1,2,5,6,8 |
| INFINITY PHARMACEUTI | COM | 45665G30 | 1,775 | 284,944 | SH | DEFINED | 1,2 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 13,846 | 325,937 | SH | DEFINED | 1,2,5,8 |
| INFOGROUP INC | COM | 45670G10 | 7,202 | 1,027,375 | SH | DEFINED | 1,2,5 |
| INFORMATICA CORP | COM | 45666Q10 | 61,241 | 2,712,169 | SH | DEFINED | 1,2,5,6,8 |
| INFORMATION SERVICES | COM | 45675Y10 | 1,584 | 397,000 | SH | DEFINED | 1,2 |
| INFOSPACE INC | COM PAR \$. | 45678T30 | 6,404 | 829,533 | SH | DEFINED | 1,2,5,6,8 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 85,465 | 1,762,529 | SH | DEFINED | 1,2,4,5,6,8 |
| ING GROEP N V | SPONSORED | 45683710 | 1,119 | 62,781 | SH | DEFINED | 1 |
| INGERSOLL-RAND PLC | SHS | G4779110 | 57,748 | 1,882,886 | SH | DEFINED | 1,2,5,7,8,10 |
| INGLES MKTS INC | CL A | 45703010 | 4,129 | 260,847 | SH | DEFINED | 1,2,5,8 |
| INGRAM MICRO INC | CL A | 45715310 | 79,680 | 4,728,780 | SH | DEFINED | 1,2,5,6,7,8, |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 22,431 | 2,560,580 | SH | DEFINED | 1,2,3,5,8 |
| INNERWORKINGS INC | COM | 45773Y10 | 2,610 | 528,339 | SH | DEFINED | 1,2,5,6 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 2,531 | 318,380 | SH | DEFINED | 1,2 |
| INNOPHOS HOLDINGS IN | COM | 45774N10 | 7,915 | 427,827 | SH | DEFINED | 1,2,5,6,8 |
| INNOSPEC INC | COM | 45768S10 | 6,784 | 459,940 | SH | DEFINED | 1,2,5,8 |
| INNOTRAC CORP | COM | 45767M10 | 31 | 10,328 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 184 | 36,770 | SH | DEFINED | 1 |
| INOVIO BIOMEDICAL CO | COM | 45773H10 | 38 | 24,100 | SH | DEFINED | 1 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 14,823 | 1,214,008 | SH | DEFINED | 1,2,5,8 |
| INSIGNIA SYS INC | COM | 45765Y10 | 46 | 12,011 | SH | DEFINED | 1 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 16,309 | 852,109 | SH | DEFINED | 1,2,5,8 |
| INSMED INC | COM NEW | 45766920 | 1,848 | 2,253,652 | SH | DEFINED | 1,2,5 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 5,886 | 1,127,675 | SH | DEFINED | 1,2,5,6,8 |
| INSTEEL INDUSTRIES I | COM | 45774W10 | 5,379 | 450,127 | SH | DEFINED | 1,2,5 |
| INSULET CORP | COM | 45784P10 | 5,295 | 471,484 | SH | DEFINED | 1,2,5,6 |
| INTEGRA BK CORP | COM | 45814P10 | 46 | 40,997 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 13,661 | 400,024 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| INTEGRAL SYS INC MD | COM | 45810H10 | 2,706 | 392,219 | SH | DEFINED | 1,2 |
| INTEGRATED DEVICE TE | COM | 45811810 | 27,897 | 4,126,748 | SH | DEFINED | 1,2,5,6,7,8, |
| INTEGRATED ELECTRICA | COM | 45811E30 | 1,161 | 144,215 | SH | DEFINED | 1,2,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 74 | 19,649 | SH | DEFINED | 1 |
| INTEGRYS ENERGY GROU | COM | 45822P10 | 136,233 | 3,795,861 | SH | DEFINED | 1,2,5,6,7,8, |
| INTEL CORP | SDCV 2.95 | 458140AD | 1,785 | 2,000,000 | SH | DEFINED | 1,2 |
| INTEL CORP | COM | 45814010 | 3,767,753 | 192,526,989 | SH | DEFINED | 1,2,5,6,7,8, |
| INTELLON CORP | COM | 45816W50 | 2,068 | 291,638 | SH | DEFINED | 1,2 |
| INTER PARFUMS INC | COM | 45833410 | 3,793 | 310,643 | SH | DEFINED | 1,2 |
| INTERACTIVE BROKERS | COM | 45841N10 | 10,139 | 510,275 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERACTIVE DATA COR | COM | 45840J10 | 9,561 | 364,796 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERACTIVE INTELLIG | COM | 45839M10 | 4,404 | 230,455 | SH | DEFINED | 1,2,5,6 |
| INTERCONTINENTAL HTL | SPONS ADR | 45857P30 | 167 | 12,904 | SH | DEFINED | 1 |
| INTERCONTINENTALEXCH | COM | 45865V10 | 249,512 | 2,567,265 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERDIGITAL INC | COM | 45867G10 | 24,203 | 1,045,046 | SH | DEFINED | 1,2,5,6,8 |
| INTERFACE INC | CL A | 45866510 | 9,847 | 1,186,416 | SH | DEFINED | 1,2,5,8 |
| INTERLEUKIN GENETICS | COM | 45873810 | 14 | 12,342 | SH | DEFINED | 1 |
| INTERLINE BRANDS INC | COM | 45874310 | 11,720 | 695,533 | SH | DEFINED | 1,2,5,8 |
| INTERMEC INC | COM | 45878610 | 17,389 | 1,233,252 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| INTERMUNE INC | COM | 45884X10 | 20,366 | 1,278,493 | SH | DEFINED | 1,2,5,6,8 |
| INTERNAP NETWORK SVC | COM PAR \$. | 45885A30 | 4,247 | 1,322,904 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL ASSETS | COM | 45902810 | 1,730 | 104,779 | SH | DEFINED | 1,2 |
| INTERNATIONAL BANCSH | COM | 45904410 | 29,768 | 1,825,122 | SH | DEFINED | 1,2,5,8 |
| INTERNATIONAL BUSINE | COM | 45920010 | 7,745,206 | 64,753,835 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL COAL G | COM | 45928H10 | 8,199 | 2,034,535 | SH | DEFINED | 1,2,5,6,8 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 110,680 | 2,918,012 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL GAME T | DBCV 2.60 | 459902AP | 975 | 975,000 | SH | DEFINED | 1,2 |
| INTERNATIONAL GAME T | COM | 45990210 | 203,859 | 9,490,650 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL RECTIF | COM | 46025410 | 32,266 | 1,655,534 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERNATIONAL SHIPHO | COM NEW | 46032120 | 3,429 | 111,291 | SH | DEFINED | 1,2 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 16,492 | 598,183 | SH | DEFINED | 1,2,5,8,10 |
| INTERNET BRANDS INC | COM CLASS | 46060810 | 4,109 | 514,869 | SH | DEFINED | 1,2,6,8 |
| INTERNET CAP GROUP I | COM NEW | 46059C20 | 5,862 | 701,222 | SH | DEFINED | 1,2,6 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 130,156 | 17,308,016 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERSIL CORP | CL A | 46069S10 | 42,999 | 2,808,535 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERSTATE HOTELS & | COM | 46088S10 | 40 | 25,860 | SH | DEFINED | 1 |
| INTERVAL LEISURE GRO | COM | 46113M10 | 11,980 | 961,467 | SH | DEFINED | 1,2,5,6,8 |
| INTEVAC INC | COM | 46114810 | 6,029 | 448,567 | SH | DEFINED | 1,2,5 |
| INTL PAPER CO | COM | 46014610 | 839,556 | 37,766,804 | SH | DEFINED | 1,2,5,6,7,8, |
| INTREPID POTASH INC | COM | 46121Y10 | 11,103 | 470,686 | SH | DEFINED | 1,2,5,6,8,10 |
| INTUIT | COM | 46120210 | 313,499 | 10,999,965 | SH | DEFINED | 1,2,5,6,7,8, |
| INTUITIVE SURGICAL I | COM NEW | 46120E60 | 314,758 | 1,200,220 | SH | DEFINED | 1,2,5,6,7,8, |
| INUVO INC | COM | 46122W10 | 15 | 65,900 | SH | DEFINED | 1 |
| INVACARE CORP | COM | 46120310 | 22,788 | 1,022,811 | SH | DEFINED | 1,2,5,8 |
| INVENTIV HEALTH INC | COM | 46122E10 | 13,831 | 826,695 | SH | DEFINED | 1,2,5,6,8 |
| INVENTURE GROUP INC | COM | 46121410 | 49 | 17,407 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| INVERNESS MED INNOVA | COM | 46126P10 | 34,036 | 878,790 | SH | DEFINED | 1,2,5,6,8,10 |
| INVERNESS MED INNOVA | PFD CONV S | 46126P30 | 466 | 1,790 | SH | DEFINED | 1,2 |
| INVESCO LTD | SHS | G491BT10 | 327,779 | 14,401,531 | SH | DEFINED | 1,2,5,6,7,8, |
| INVESCO MORTGAGE CAP | COM | 46131B10 | 562 | 25,716 | SH | DEFINED | 1,2 |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 19,391 | 694,523 | SH | DEFINED | 1,2,5,6,8,10 |
| INVESTORS BANCORP IN | COM | 46146P10 | 10,718 | 1,010,153 | SH | DEFINED | 1,2,5,6,8 |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 12,740 | 1,409,292 | SH | DEFINED | 1,2,3,5,8 |
| ION GEOPHYSICAL CORP | COM | 46204410 | 8,153 | 2,316,164 | SH | DEFINED | 1,2,5,8 |
| IOWA TELECOMM SERVIC | COM | 46259420 | 9,242 | 733,472 | SH | DEFINED | 1,2,5,8 |
| IPASS INC | COM | 46261V10 | 941 | 681,549 | SH | DEFINED | 1,2 |
| IPC THE HOSPITALIST | COM | 44984A10 | 10,329 | 328,425 | SH | DEFINED | 1,2,6,8 |
| IPCS INC | COM NEW | 44980Y30 | 6,456 | 371,059 | SH | DEFINED | 1,2,5,6,8 |
| IPG PHOTONICS CORP | COM | 44980X10 | 6,234 | 410,145 | SH | DEFINED | 1,2,5,6,8 |
| IRELAND BK | SPONSORED | 46267Q10 | 292 | 14,825 | SH | DEFINED | 1 |
| IRIS INTL INC | COM | 46270W10 | 4,176 | 369,529 | SH | DEFINED | 1,2,6 |
| IROBOT CORP | COM | 46272610 | 4,349 | 353,286 | SH | DEFINED | 1,2,6,8 |
| IRON MTN INC | COM | 46284610 | 165,612 | 6,212,020 | SH | DEFINED | 1,2,5,6,7,8, |
| IRWIN FINL CORP | COM | 46411910 | 1 | 13,577 | SH | DEFINED | 1 |
| ISHARES INC | MSCI BRAZI | 46428640 | 3,755 | 55,514 | SH | DEFINED | 7 |
| ISHARES INC | MSCI CDA I | 46428650 | 14,855 | 583,005 | SH | DEFINED | 2 |
| ISHARES INC | MSCI CHILE | 46428664 | 210 | 4,388 | SH | DEFINED | 7 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| ISHARES INC | MSCI BRIC | 46428665 | 495 | 11,817 | SH | DEFINED | 6 |
| ISHARES INC | MSCI UTD K | 46428669 | 8,186 | 527,784 | SH | DEFINED | 1 |
| ISHARES INC | MSCI TURKE | 46428671 | 3,525 | 70,100 | SH | DEFINED | 1 |
| ISHARES INC | MSCI TAIWA | 46428673 | 8,223 | 667,436 | SH | DEFINED | 1,6 |
| ISHARES INC | MSCI S KOR | 46428677 | 26,607 | 561,570 | SH | DEFINED | 5,6 |
| ISHARES INC | MSCI MALAY | 46428683 | 316 | 31,141 | SH | DEFINED | 6 |
| ISHARES TR | BARCLYS IN | 46428861 | 5,857 | 55,041 | SH | DEFINED | 1 |
| ISHARES TR | BARCLYS 1- | 46428864 | 18,140 | 173,800 | SH | DEFINED | 2 |
| ISHARES TR INDEX | BARCLYS TI | 46428717 | 38,580 | 375,000 | SH | DEFINED | 2 |
| ISHARES TR INDEX | S&P 500 IN | 46428720 | 55,828 | 526,629 | SH | DEFINED | 2,6 |
| ISHARES TR INDEX | BARCLY USA | 46428722 | 1,303 | 12,420 | SH | DEFINED | 1 |
| ISHARES TR INDEX | MSCI EMERG | 46428723 | 557,077 | 14,317,075 | SH | DEFINED | 1,2,5,7,10 |
| ISHARES TR INDEX | IBOXX INV | 46428724 | 18,530 | 173,700 | SH | DEFINED | 2 |
| ISHARES TR INDEX | MSCI EAFE | 46428746 | 137,641 | 2,517,203 | SH | DEFINED | 1,2,6 |
| ISHARES TR INDEX | S&P MIDCAP | 46428750 | 5,757 | 83,500 | SH | DEFINED | 2 |
| ISHARES TR INDEX | RUSSELL 20 | 46428765 | 603 | 10,011 | SH | DEFINED | 1 |
| ISHARES TR INDEX | S&P SMLCAP | 46428780 | 21,169 | 404,450 | SH | DEFINED | 1,2 |
| ISILON SYS INC | COM | 46432L10 | 2,585 | 423,762 | SH | DEFINED | 1,2,6 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 46,698 | 3,205,091 | SH | DEFINED | 1,2,5,6,8 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 5,004 | 424,466 | SH | DEFINED | 1,2,5,6 |
| ISRAMCO INC | COM NEW | 46514140 | 2,110 | 16,150 | SH | DEFINED | 1,2 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 2,518 | 564,551 | SH | DEFINED | 1,2 |
| ISTAR FINL INC | COM | 45031U10 | 7,874 | 2,590,146 | SH | DEFINED | 1,2,5,8 |
| ITAU UNIBANCO HLDG S | SPON ADR R | 46556210 | 114,358 | 5,675,358 | SH | DEFINED | 1,2,4,5,6,7, |
| ITC HLDGS CORP | COM | 46568510 | 26,190 | 576,231 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| ITRON INC | COM | 46574110 | 50,521 | 787,660 | SH | DEFINED | 1,2,5,6,8,10 |
| ITT CORP NEW | COM | 45091110 | 330,584 | 6,339,090 | SH | DEFINED | 1,2,5,6,7,8, |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 100,547 | 910,672 | SH | DEFINED | 1,2,5,6,7,8, |
| IXIA | COM | 45071R10 | 4,713 | 686,955 | SH | DEFINED | 1,2,5,6 |
| IXYS CORP | COM | 46600W10 | 4,085 | 479,972 | SH | DEFINED | 1,2,5,6 |
| J & J SNACK FOODS CO | COM | 46603210 | 15,468 | 358,141 | SH | DEFINED | 1,2,5,8 |
| J CREW GROUP INC | COM | 46612H40 | 71,498 | 1,996,046 | SH | DEFINED | 1,2,5,6,8 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 25,421 | 1,104,760 | SH | DEFINED | 1,2,5,6,8 |
| JABIL CIRCUIT INC | COM | 46631310 | 82,777 | 6,172,783 | SH | DEFINED | 1,2,5,6,8,10 |
| JACK IN THE BOX INC | COM | 46636710 | 26,552 | 1,295,837 | SH | DEFINED | 1,2,5,6,8 |
| JACKSON HEWITT TAX S | COM | 46820210 | 3,144 | 616,390 | SH | DEFINED | 1,2,5 |
| JACO ELECTRS INC | COM | 46978310 | 15 | 19,600 | SH | DEFINED | 1 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 184,111 | 4,006,765 | SH | DEFINED | 1,2,5,6,7,8, |
| JAKKS PAC INC | COM | 47012E10 | 8,572 | 598,595 | SH | DEFINED | 1,2,5,8 |
| JAMBA INC | COM | 47023A10 | 38 | 20,401 | SH | DEFINED | 1 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 10,555 | 552,338 | SH | DEFINED | 1,2,5,8 |
| JANUS CAP GROUP INC | COM | 47102X10 | 90,518 | 6,383,530 | SH | DEFINED | 1,2,5,6,8,10 |
| JARDEN CORP | COM | 47110910 | 45,455 | 1,619,335 | SH | DEFINED | 1,2,5,6,8,10 |
| JAVELIN PHARMACEUTIC | COM | 47189410 | 1,558 | 799,201 | SH | DEFINED | 1,2 |
| JAZZ PHARMACEUTICALS | COM | 47214710 | 249 | 31,010 | SH | DEFINED | 1 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 15,964 | 727,630 | SH | DEFINED | 1,2,5,8 |
| JDS UNIPHASE CORP | COM PAR \$0 | 46612J50 | 47,414 | 6,668,653 | SH | DEFINED | 1,2,5,6,8,10 |
| JEFFERIES GROUP INC | COM | 47231910 | 73,671 | 2,705,518 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| JETBLUE AIRWAYS CORP | COM | 47714310 | 43,128 | 7,212,113 | SH | DEFINED | 1,2,5 |
| JMP GROUP INC | COM | 46629U10 | 2,330 | 241,159 | SH | DEFINED | 1,2 |
| JO-ANN STORES INC | COM | 47758P30 | 28,470 | 1,061,115 | SH | DEFINED | 1,2,5,8 |
| JOES JEANS INC | COM | 47777N10 | 10 | 15,439 | SH | DEFINED | 1 |
| JOHN BEAN TECHNOLOGI | COM | 47783910 | 14,613 | 804,263 | SH | DEFINED | 1,2,5,6,8 |
| JOHNSON & JOHNSON | COM | 47816010 | 7,925,524 | 130,161,341 | SH | DEFINED | 1,2,5,6,7,8, |
| JOHNSON CTLS INC | COM | 47836610 | 492,935 | 19,285,392 | SH | DEFINED | 1,2,5,6,7,8, |
| JONES APPAREL GROUP | COM | 48007410 | 36,040 | 2,010,015 | SH | DEFINED | 1,2,5,6,8 |
| JONES LANG LASALLE I | COM | 48020Q10 | 41,628 | 878,783 | SH | DEFINED | 1,2,5,6,8,10 |
| JONES SODA CO | COM | 48023P10 | 23 | 27,800 | SH | DEFINED | 1 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 26,620 | 594,605 | SH | DEFINED | 1,2,5,6,8 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 3,379 | 918,081 | SH | DEFINED | 1,2 |
| JOY GLOBAL INC | COM | 48116510 | 139,794 | 2,856,427 | SH | DEFINED | 1,2,5,6,7,8, |
| JPMORGAN CHASE & CO | COM | 46625H10 | 6,568,553 | 149,898,528 | SH | DEFINED | 1,2,5,6,7,8, |
| JUNIPER NETWORKS INC | COM | 48203R10 | 463,368 | 17,149,083 | SH | DEFINED | 1,2,5,6,7,8, |
| K FED BANCORP | COM | 48246S10 | 560 | 62,107 | SH | DEFINED | 1,2 |
| K SEA TRANSN PARTNER | COM | 48268Y10 | 259 | 12,866 | SH | DEFINED | 1,2 |
| K TRON INTL INC | COM | 48273010 | 4,548 | 47,773 | SH | DEFINED | 1,2,5,6 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 2,478 | 807,226 | SH | DEFINED | 1,2,6,8 |
| K12 INC | COM | 48273U10 | 7,274 | 441,361 | SH | DEFINED | 1,2,6,8 |
| KADANT INC | COM | 48282T10 | 4,376 | 360,718 | SH | DEFINED | 1,2 |
| KAISER ALUMINUM CORP | COM PAR \$0 | 48300770 | 12,405 | 341,160 | SH | DEFINED | 1,2,5,8 |
| KAMAN CORP | COM | 48354810 | 11,981 | 545,064 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| KANSAS CITY LIFE INS | COM | 48483610 | 3,238 | 103,996 | SH | DEFINED 1,2,5,8 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 49,158 | 1,855,728 | SH | DEFINED 1,2,5,6,8,10 |
| KAPSTONE PAPER & PAC | COM | 48562P10 | 3,172 | 389,720 | SH | DEFINED 1,2 |
| KAYDON CORP | COM | 48658710 | 27,922 | 861,257 | SH | DEFINED 1,2,5,8 |
| KAYNE ANDERSON ENERG | COM | 48660Q10 | 2,665 | 201,417 | SH | DEFINED 1,2 |
| KB FINANCIAL GROUP I | SPONSORED | 48241A10 | 6,369 | 123,749 | SH | DEFINED 1,2,6 |
| KB HOME | COM | 48666K10 | 70,569 | 4,248,602 | SH | DEFINED 1,2,5,6,8,10 |
| KBR INC | COM | 48242W10 | 113,130 | 4,857,442 | SH | DEFINED 1,2,5,6,7,8, |
| KBW INC | COM | 48242310 | 21,860 | 678,458 | SH | DEFINED 1,2,5,6,8 |
| KEARNY FINL CORP | COM | 48716910 | 4,497 | 431,593 | SH | DEFINED 1,2,5 |
| KEITHLEY INSTRS INC | COM | 48758410 | 173 | 31,186 | SH | DEFINED 1 |
| KELLOGG CO | COM | 48783610 | 422,078 | 8,573,586 | SH | DEFINED 1,2,5,6,7,8, |
| KELLY SVCS INC | CL A | 48815220 | 10,586 | 860,627 | SH | DEFINED 1,2,5,8 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 4,990 | 298,457 | SH | DEFINED 1,2,5,6 |
| KENEXA CORP | COM | 48887910 | 6,551 | 486,001 | SH | DEFINED 1,2,5,6,8 |
| KENNAMETAL INC | COM | 48917010 | 37,894 | 1,539,767 | SH | DEFINED 1,2,5,6,8,10 |
| KENSEY NASH CORP | COM | 49005710 | 5,940 | 205,175 | SH | DEFINED 1,2,6,8 |
| KENTUCKY FIRST FED B | COM | 49129210 | 431 | 34,517 | SH | DEFINED 1,2 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 109 | 46,674 | SH | DEFINED 1 |
| KEY ENERGY SVCS INC | COM | 49291410 | 24,035 | 2,762,625 | SH | DEFINED 1,2,5,6,8 |
| KEYCORP NEW | COM | 49326710 | 237,274 | 36,503,669 | SH | DEFINED 1,2,5,6,7,8, |
| KEYNOTE SYS INC | COM | 49330810 | 2,299 | 243,819 | SH | DEFINED 1,2 |
| KFORCE INC | COM | 49373210 | 8,033 | 668,338 | SH | DEFINED 1,2,5,6,8 |
| KID BRANDS INC | COM | 49375T10 | 363 | 58,601 | SH | DEFINED 1 |
| KILROY RLTY CORP | COM | 49427F10 | 44,052 | 1,588,032 | SH | DEFINED 1,2,3,5,6,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| KIMBALL INTL INC | CL B | 49427410 | 5,618 | 736,268 | SH | DEFINED | 1,2,5,8 |
| KIMBERLY CLARK CORP | COM | 49436810 | 897,415 | 15,215,583 | SH | DEFINED | 1,2,5,6,7,8, |
| KIMCO REALTY CORP | COM | 49446R10 | 244,887 | 18,779,710 | SH | DEFINED | 1,2,3,5,6,7, |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 4,923 | 91,141 | SH | DEFINED | 1,2,8 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 18,223 | 384,866 | SH | DEFINED | 1,2,5,6,7,8, |
| KINDRED HEALTHCARE I | COM | 49458010 | 21,049 | 1,296,924 | SH | DEFINED | 1,2,5,8 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 72,593 | 1,963,030 | SH | DEFINED | 1,2,5,6,7,8, |
| KING PHARMACEUTICALS | COM | 49558210 | 85,566 | 7,944,887 | SH | DEFINED | 1,2,5,6,8,10 |
| KINROSS GOLD CORP | COM NO PAR | 49690240 | 695 | 32,027 | SH | DEFINED | 1 |
| KIRBY CORP | COM | 49726610 | 41,465 | 1,126,154 | SH | DEFINED | 1,2,5,6,8,10 |
| KIRKLANDS INC | COM | 49749810 | 3,630 | 254,722 | SH | DEFINED | 1,2 |
| KITE RLTY GROUP TR | COM | 49803T10 | 7,949 | 1,906,170 | SH | DEFINED | 1,2,3,8 |
| KKR FINANCIAL HLDGS | COM | 48248A30 | 825 | 178,641 | SH | DEFINED | 1,2 |
| KLA-TENCOR CORP | COM | 48248010 | 198,658 | 5,539,824 | SH | DEFINED | 1,2,5,6,7,8, |
| KNIGHT CAPITAL GROUP | CL A | 49900510 | 80,739 | 3,712,151 | SH | DEFINED | 1,2,5,6,7,8, |
| KNIGHT TRANSN INC | COM | 49906410 | 21,765 | 1,297,075 | SH | DEFINED | 1,2,5,6,8 |
| KNIGHTSBRIDGE TANKER | ORD | G5299G10 | 3,817 | 292,732 | SH | DEFINED | 1,2,5 |
| KNOLL INC | COM NEW | 49890420 | 10,695 | 1,025,404 | SH | DEFINED | 1,2,5,8 |
| KNOLOGY INC | COM | 49918380 | 6,825 | 700,009 | SH | DEFINED | 1,2,5,6,8 |
| KNOT INC | COM | 49918410 | 6,673 | 611,071 | SH | DEFINED | 1,2,5,6 |
| KODIAK OIL & GAS COR | COM | 50015Q10 | 136 | 56,500 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| KOHLBERG CAPITAL COR | COM | 50023310 | 1,943 | 322,189 | SH | DEFINED | 1,2 |
| KOHL'S CORP | COM | 50025510 | 579,562 | 10,158,847 | SH | DEFINED | 1,2,5,6,7,8, |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 1,336 | 54,841 | SH | DEFINED | 1,2 |
| KOPIN CORP | COM | 50060010 | 6,709 | 1,397,797 | SH | DEFINED | 1,2,5,6,8 |
| KOPPERS HOLDINGS INC | COM | 50060P10 | 12,784 | 431,160 | SH | DEFINED | 1,2,5,8 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 4,854 | 318,533 | SH | DEFINED | 1,2,6 |
| KORN FERRY INTL | COM NEW | 50064320 | 19,931 | 1,366,048 | SH | DEFINED | 1,2,5,6,8 |
| KRAFT FOODS INC | CL A | 50075N10 | 1,845,813 | 70,263,145 | SH | DEFINED | 1,2,5,6,7,8, |
| KRISPY KREME DOUGHNU | COM | 50101410 | 3,830 | 1,072,829 | SH | DEFINED | 1,2,6 |
| KROGER CO | COM | 50104410 | 497,429 | 24,100,244 | SH | DEFINED | 1,2,5,6,7,8, |
| KRONOS WORLDWIDE INC | COM | 50105F10 | 131 | 12,748 | SH | DEFINED | 1,2 |
| K-SWISS INC | CL A | 48268610 | 4,993 | 568,070 | SH | DEFINED | 1,2,5,6,8 |
| KT CORP | SPONSORED | 48268K10 | 3,682 | 211,842 | SH | DEFINED | 1,2,5,6 |
| KUBOTA CORP | ADR | 50117320 | 374 | 9,045 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDS | COM | 50124210 | 8,171 | 1,355,099 | SH | DEFINED | 1,2,6,8 |
| KVH INDS INC | COM | 48273810 | 1,945 | 194,713 | SH | DEFINED | 1,2 |
| KYOCERA CORP | ADR | 50155620 | 586 | 6,385 | SH | DEFINED | 1,2 |
| L-1 IDENTITY SOLUTIO | COM | 50212A10 | 10,894 | 1,558,499 | SH | DEFINED | 1,2,5,8 |
| L-3 COMMUNICATIONS C | DEBT 3.00 | 502413AW | 1,486 | 1,450,000 | SH | DEFINED | 1,2 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 299,195 | 3,725,033 | SH | DEFINED | 1,2,5,6,7,8, |
| LA BARGE INC | COM | 50247010 | 2,546 | 226,272 | SH | DEFINED | 1,2 |
| LA JOLLA PHARMACEUTI | COM NEW | 50345930 | 10 | 47,641 | SH | DEFINED | 1 |
| LA Z BOY INC | COM | 50533610 | 9,712 | 1,122,731 | SH | DEFINED | 1,2,8 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 237,029 | 3,607,747 | SH | DEFINED | 1,2,5,6,7,8, |
| LABRANCHE & CO INC | COM | 50544710 | 5,501 | 1,617,853 | SH | DEFINED | 1,2,5,8 |
| LACLEDE GROUP INC | COM | 50559710 | 16,620 | 516,783 | SH | DEFINED | 1,2,5,8 |
| LADENBURG THALMAN FI | COM | 50575Q10 | 44 | 61,047 | SH | DEFINED | 1 |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| LADISH INC | COM NEW | 50575420 | 4,998 | 330,357 | SH | DEFINED | 1,2,5 |
| LAKELAND BANCORP INC | COM | 51163710 | 3,194 | 425,881 | SH | DEFINED | 1,2,5,8 |
| LAKELAND FINL CORP | COM | 51165610 | 5,613 | 271,831 | SH | DEFINED | 1,2 |
| LAKES ENTMNT INC | COM | 51206P10 | 1,091 | 324,782 | SH | DEFINED | 1,2 |
| LAM RESEARCH CORP | COM | 51280710 | 113,969 | 3,336,325 | SH | DEFINED | 1,2,5,6,7,8, |
| LAMAR ADVERTISING CO | CL A | 51281510 | 35,813 | 1,305,152 | SH | DEFINED | 1,2,5,6,8,10 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 6,783 | 514,656 | SH | DEFINED | 1,2,5,6 |
| LANCASTER COLONY COR | COM | 51384710 | 31,923 | 622,644 | SH | DEFINED | 1,2,5,8 |
| LANCE INC | COM | 51460610 | 16,030 | 620,838 | SH | DEFINED | 1,2,5,6,8 |
| LANDAUER INC | COM | 51476K10 | 12,577 | 228,761 | SH | DEFINED | 1,2,5,6,8 |
| LANDEC CORP | COM | 51476610 | 2,921 | 456,380 | SH | DEFINED | 1,2,6 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 2,088 | 198,898 | SH | DEFINED | 1,2,5 |
| LANDSTAR SYS INC | COM | 51509810 | 41,291 | 1,084,887 | SH | DEFINED | 1,2,5,6,8,10 |
| LANNET INC | COM | 51601210 | 1,079 | 144,316 | SH | DEFINED | 1,2 |
| LAS VEGAS SANDS CORP | COM | 51783410 | 74,609 | 4,430,469 | SH | DEFINED | 1,2,5,6,7,8, |
| LASALE HOTEL PPTYS | COM SH BEN | 51794210 | 49,566 | 2,521,176 | SH | DEFINED | 1,2,3,5,8 |
| LASERCARD CORP | COM | 51807U10 | 90 | 10,671 | SH | DEFINED | 1 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 5,205 | 2,313,387 | SH | DEFINED | 1,2,5,6,8 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 140,843 | 3,798,362 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| LAWSON PRODS INC | COM | 52077610 | 1,759 | 101,026 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078P10 | 19,628 | 3,145,577 | SH | DEFINED | 1,2,5,8 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 13,329 | 415,885 | SH | DEFINED | 1,2,5,8 |
| LAZARD LTD | SHS A | G5405010 | 25,248 | 611,187 | SH | DEFINED | 1,2,5,10 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 1,891 | 269,799 | SH | DEFINED | 1,2 |
| LDK SOLAR CO LTD | SPONSORED | 50183L10 | 126 | 14,568 | SH | DEFINED | 1,5 |
| LEAP WIRELESS INTL I | COM NEW | 52186330 | 14,094 | 720,928 | SH | DEFINED | 1,2,5,6,8,10 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 2,839 | 690,875 | SH | DEFINED | 1,2 |
| LEARNING TREE INTL I | COM | 52201510 | 1,326 | 116,419 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 124 | 35,329 | SH | DEFINED | 1 |
| LECROY CORP | COM | 52324W10 | 81 | 19,918 | SH | DEFINED | 1 |
| LEE ENTERPRISES INC | COM | 52376810 | 145 | 52,755 | SH | DEFINED | 1 |
| LEGACY BANCORP INC | CL A | 52463G10 | 1,164 | 110,887 | SH | DEFINED | 1,2 |
| LEGACY RESERVES LP | UNIT LP IN | 52470730 | 246 | 14,555 | SH | DEFINED | 1,2 |
| LEGG MASON INC | COM | 52490110 | 183,981 | 5,929,133 | SH | DEFINED | 1,2,5,6,7,8, |
| LEGGETT & PLATT INC | COM | 52466010 | 175,822 | 9,062,969 | SH | DEFINED | 1,2,5,6,7,8, |
| LENDER PROCESSING SV | COM | 52602E10 | 100,773 | 2,640,103 | SH | DEFINED | 1,2,5,6,7,8, |
| LENNAR CORP | CL A | 52605710 | 98,543 | 6,915,310 | SH | DEFINED | 1,2,5,6,8,10 |
| LENNOX INTL INC | COM | 52610710 | 70,995 | 1,965,535 | SH | DEFINED | 1,2,5,6,8,10 |
| LEUCADIA NATL CORP | COM | 52728810 | 163,912 | 6,630,747 | SH | DEFINED | 1,2,5,6,7,8, |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 33,424 | 24,046,388 | SH | DEFINED | 1,2,5,6,7,8, |
| LEXICON PHARMACEUTIC | COM | 52887210 | 2,771 | 1,300,757 | SH | DEFINED | 1,2,5,6 |
| LEXINGTON REALTY TRU | COM | 52904310 | 14,907 | 2,922,997 | SH | DEFINED | 1,2,3,5,8 |
| LEXMARK INTL NEW | CL A | 52977110 | 53,292 | 2,474,093 | SH | DEFINED | 1,2,5,6,7,8, |
| LG DISPLAY CO LTD | SPONS ADR | 50186V10 | 1,155 | 80,566 | SH | DEFINED | 1,2,6 |
| LHC GROUP INC | COM | 50187A10 | 9,935 | 331,949 | SH | DEFINED | 1,2,5,6,8 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 77,353 | 3,427,241 | SH | DEFINED | 1,2,5,6,7,8, |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 17,472 | 777,907 | SH | DEFINED | 1,2,5,6,7,8, |
| LIBERTY MEDIA CORP N | INT COM SE | 53071M10 | 101,254 | 9,230,039 | SH | DEFINED | 1,2,5,6,7,8, |

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|---------------------------------|----------|-----------|------------|----|---------|--------------|
| LIBERTY MEDIA CORP N CAP COM SE | 53071M30 | 20,386 | 974,479 | SH | DEFINED | 1,2,5,6,8,10 |
| LIBERTY MEDIA CORP N ENT COM SE | 53071M50 | 217,683 | 6,997,216 | SH | DEFINED | 1,2,5,6,7,8, |
| LIBERTY MEDIA CORP N DEB 3.12 | 530718AF | 32,314 | 32,640,000 | SH | DEFINED | 1,2,5 |
| LIBERTY PPTY TR SH BEN INT | 53117210 | 139,841 | 4,298,834 | SH | DEFINED | 1,2,3,5,6,7, |
| LIFE PARTNERS HOLDIN COM | 53215T10 | 2,965 | 165,632 | SH | DEFINED | 1,2,6 |
| LIFE SCIENCES RESH I COM | 53216910 | 1,141 | 143,335 | SH | DEFINED | 1,2 |
| LIFE TECHNOLOGIES CO COM | 53217V10 | 290,786 | 6,246,754 | SH | DEFINED | 1,2,5,6,7,8, |
| LIFE TIME FITNESS IN COM | 53217R20 | 32,421 | 1,155,814 | SH | DEFINED | 1,2,5,6,8 |
| LIFEPOINT HOSPITALS NOTE 3.50 | 53219LAH | 1,061 | 1,250,000 | SH | DEFINED | 1,2 |
| LIFEPOINT HOSPITALS COM | 53219L10 | 31,296 | 1,156,547 | SH | DEFINED | 1,2,5,6,8,10 |
| LIFEWAY FOODS INC COM | 53191410 | 809 | 73,641 | SH | DEFINED | 1,2 |
| LIGAND PHARMACEUTICA CL B | 53220K20 | 4,708 | 2,037,898 | SH | DEFINED | 1,2,5,6,8 |
| LIGHTPATH TECHNOLOGI CL A NEW | 53225780 | 25 | 10,252 | SH | DEFINED | 1,2 |
| LILLY ELI & CO COM | 53245710 | 1,218,402 | 36,887,753 | SH | DEFINED | 1,2,5,6,7,8, |
| LIMELIGHT NETWORKS I COM | 53261M10 | 2,468 | 607,816 | SH | DEFINED | 1,2,6 |
| LIMITED BRANDS INC COM | 53271610 | 177,250 | 10,432,579 | SH | DEFINED | 1,2,5,6,7,8, |
| LIN TV CORP CL A | 53277410 | 3,166 | 669,391 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| LINCARE HLDGS INC | COM | 53279110 | 45,088 | 1,442,819 | SH | DEFINED 1,2,5,6,8,10 |
| LINCOLN EDL SVCS COR | COM | 53353510 | 4,915 | 214,823 | SH | DEFINED 1,2,6 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 41,530 | 875,243 | SH | DEFINED 1,2,5,6,8,10 |
| LINCOLN NATL CORP IN | COM | 53418710 | 289,389 | 11,169,002 | SH | DEFINED 1,2,5,6,7,8, |
| LINDSAY CORP | COM | 53555510 | 9,790 | 248,599 | SH | DEFINED 1,2,5,6,8 |
| LINEAR TECHNOLOGY CO | NOTE 3.00 | 535678AC | 1,303 | 1,350,600 | SH | DEFINED 1,2,5 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 208,488 | 7,545,717 | SH | DEFINED 1,2,5,6,7,8, |
| LINN ENERGY LLC | UNIT LTD L | 53602010 | 2,082 | 90,913 | SH | DEFINED 1,2 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 2,455 | 944,110 | SH | DEFINED 1,2 |
| LIONS GATE ENTMNT CO | COM NEW | 53591920 | 238 | 38,566 | SH | DEFINED 1,2,6,8 |
| LIQUIDITY SERVICES I | COM | 53635B10 | 2,698 | 261,386 | SH | DEFINED 1,2,6 |
| LITHIA MTRS INC | CL A | 53679710 | 6,639 | 425,877 | SH | DEFINED 1,2 |
| LITTELFUSE INC | COM | 53700810 | 12,625 | 481,121 | SH | DEFINED 1,2,5,8 |
| LIVE NATION INC | COM | 53803410 | 15,843 | 1,934,398 | SH | DEFINED 1,2,5,6,8 |
| LIVEPERSON INC | COM | 53814610 | 3,269 | 648,536 | SH | DEFINED 1,2 |
| LIZ CLAIBORNE INC | COM | 53932010 | 12,458 | 2,526,983 | SH | DEFINED 1,2,5,6,8 |
| LKQ CORP | COM | 50188920 | 51,018 | 2,751,801 | SH | DEFINED 1,2,5,6,8,10 |
| LLOYDS BANKING GROUP | SPONSORED | 53943910 | 453 | 67,848 | SH | DEFINED 1,2 |
| LMI AEROSPACE INC | COM | 50207910 | 1,503 | 149,832 | SH | DEFINED 1,2 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 5,945,588 | 76,147,386 | SH | DEFINED 1,2,5,6,7,8, |
| LODGENET INTERACTIVE | COM | 54021110 | 3,392 | 449,312 | SH | DEFINED 1,2 |
| LODGIAN INC | COM PAR \$. | 54021P40 | 75 | 45,180 | SH | DEFINED 1 |
| LOEWS CORP | COM | 54042410 | 461,014 | 13,460,272 | SH | DEFINED 1,2,5,6,7,8, |
| LOGITECH INTL S A | SHS | H5043023 | 272 | 14,814 | SH | DEFINED 1 |
| LOGMEIN INC | COM | 54142L10 | 216 | 11,795 | SH | DEFINED 1,2 |
| LO-JACK CORP | COM | 53945110 | 172 | 33,698 | SH | DEFINED 1 |
| LOOPNET INC | COM | 54352430 | 4,615 | 510,528 | SH | DEFINED 1,2,6 |
| LORAL SPACE & COMMUN | COM | 54388110 | 5,728 | 208,456 | SH | DEFINED 1,2,5,8 |
| LORILLARD INC | COM | 54414710 | 480,013 | 6,460,465 | SH | DEFINED 1,2,5,6,7,8, |
| LOUISIANA PAC CORP | COM | 54634710 | 21,980 | 3,295,409 | SH | DEFINED 1,2,5,6,8 |
| LOWES COS INC | COM | 54866110 | 2,369,875 | 113,174,540 | SH | DEFINED 1,2,5,6,7,8, |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| LSB INDS INC | COM | 50216010 | 6,542 | 420,190 | SH | DEFINED | 1,2,6 |
| LSI CORPORATION | COM | 50216110 | 128,394 | 23,386,837 | SH | DEFINED | 1,2,5,6,7,8, |
| LSI INDS INC | COM | 50216C10 | 2,573 | 386,936 | SH | DEFINED | 1,2 |
| LTC PPTYS INC | COM | 50217510 | 12,824 | 533,455 | SH | DEFINED | 1,2,3,5,8 |
| LTX-CREDENCE CORP | COM | 50240310 | 159 | 96,125 | SH | DEFINED | 1 |
| LUBRIZOL CORP | COM | 54927110 | 257,100 | 3,597,817 | SH | DEFINED | 1,2,5,6,7,8, |
| LUBYS INC | COM | 54928210 | 1,434 | 341,444 | SH | DEFINED | 1,2 |
| LUCENT TECHNOLOGIES | DBCV 2.87 | 549463AG | 12,329 | 12,532,200 | SH | DEFINED | 2,5 |
| LUCENT TECHNOLOGIES | DBCV 2.87 | 549463AH | 13,318 | 15,950,000 | SH | DEFINED | 1,2,5 |
| LUFKIN INDS INC | COM | 54976410 | 18,139 | 341,084 | SH | DEFINED | 1,2,5,6,8 |
| LULULEMON ATHLETICA | COM | 55002110 | 16,670 | 732,745 | SH | DEFINED | 1,2,5,6,8 |
| LUMBER LIQUIDATORS I | COM | 55003Q10 | 5,521 | 254,526 | SH | DEFINED | 1,2,6 |
| LUMINEX CORP DEL | COM | 55027E10 | 13,728 | 807,503 | SH | DEFINED | 1,2,5,6,8 |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 398 | 15,409 | SH | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 453 | 86,191 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| M & F WORLDWIDE CORP | COM | 55254110 | 5,156 | 254,719 | SH | DEFINED 1,2,5,6 |
| M & T BK CORP | COM | 55261F10 | 245,314 | 3,936,362 | SH | DEFINED 1,2,5,6,7,8, |
| M D C HLDGS INC | COM | 55267610 | 60,799 | 1,750,118 | SH | DEFINED 1,2,5,6,8,10 |
| M/I HOMES INC | COM | 55305B10 | 5,960 | 438,522 | SH | DEFINED 1,2,6 |
| MACATAWA BK CORP | COM | 55422510 | 34 | 13,222 | SH | DEFINED 1 |
| MACERICH CO | COM | 55438210 | 86,955 | 2,866,950 | SH | DEFINED 1,2,3,5,6,7, |
| MAC-GRAY CORP | COM | 55415310 | 2,076 | 192,544 | SH | DEFINED 1,2 |
| MACK CALI RLTY CORP | COM | 55448910 | 84,681 | 2,619,263 | SH | DEFINED 1,2,3,5,6,8, |
| MACQUARIE INFRASTR C | MEMBERSHIP | 55608B10 | 1,027 | 113,978 | SH | DEFINED 1,2,8 |
| MACYS INC | COM | 55616P10 | 321,458 | 17,575,590 | SH | DEFINED 1,2,5,6,7,8, |
| MADDEN STEVEN LTD | COM | 55626910 | 13,824 | 375,554 | SH | DEFINED 1,2,5,6,8 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 26,709 | 859,916 | SH | DEFINED 1,2,5,6,8 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 2,498 | 66,440 | SH | DEFINED 1,2 |
| MAGELLAN PETE CORP | COM | 55909130 | 27 | 19,023 | SH | DEFINED 1 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 91 | 43,568 | SH | DEFINED 1,2 |
| MAGNETEK INC | COM | 55942410 | 89 | 56,870 | SH | DEFINED 1 |
| MAGNUM HUNTER RES CO | COM | 55973B10 | 28 | 23,800 | SH | DEFINED 1 |
| MAGUIRE PPTYS INC | COM | 55977510 | 121 | 57,386 | SH | DEFINED 1 |
| MAGYAR TELEKOM TELEC | SPONSORED | 55977610 | 217 | 9,853 | SH | DEFINED 1 |
| MAHANAGAR TEL NIGAM | SPONS ADR | 55977840 | 363 | 96,772 | SH | DEFINED 5,8 |
| MAIDEN HOLDINGS LTD | SHS | G5753U11 | 6,970 | 958,768 | SH | DEFINED 1,2 |
| MAIDENFORM BRANDS IN | COM | 56030510 | 7,745 | 482,266 | SH | DEFINED 1,2,6,8 |
| MAIN STREET CAPITAL | COM | 56035L10 | 1,380 | 97,012 | SH | DEFINED 1,2 |
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 3,109 | 457,191 | SH | DEFINED 1,2 |
| MAJESCO ENTERTAINMEN | COM NEW | 56069020 | 26 | 18,757 | SH | DEFINED 1 |
| MAKO SURGICAL CORP | COM | 56087910 | 2,391 | 272,933 | SH | DEFINED 1,2,6 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 12,883 | 637,775 | SH | DEFINED 1,2,5,6,8 |
| MANITOWOC INC | COM | 56357110 | 16,386 | 1,730,346 | SH | DEFINED 1,2,5,6,8,10 |
| MANNATECH INC | COM | 56377110 | 1,199 | 312,976 | SH | DEFINED 1,2 |
| MANNKIND CORP | COM | 56400P20 | 10,597 | 1,075,847 | SH | DEFINED 1,2,5,6,8 |
| MANPOWER INC | COM | 56418H10 | 129,715 | 2,287,332 | SH | DEFINED 1,2,5,6,7,8, |
| MANTECH INTL CORP | CL A | 56456310 | 29,467 | 625,626 | SH | DEFINED 1,2,5,6,8 |
| MANULIFE FINL CORP | COM | 56501R10 | 2,748 | 131,220 | SH | DEFINED 1,5,13 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| MAP PHARMACEUTICALS | COM | 56509R10 | 2,106 | 201,384 | SH | DEFINED | 1,2,6 |
| MARATHON OIL CORP | COM | 56584910 | 828,245 | 25,963,800 | SH | DEFINED | 1,2,5,6,7,8, |
| MARCHEX INC | CL B | 56624R10 | 2,302 | 468,940 | SH | DEFINED | 1,2,6 |
| MARCUS CORP | COM | 56633010 | 5,912 | 462,249 | SH | DEFINED | 1,2,5 |
| MARINE PRODS CORP | COM | 56842710 | 1,125 | 203,496 | SH | DEFINED | 1,2,5 |
| MARINEMAX INC | COM | 56790810 | 562 | 71,996 | SH | DEFINED | 1 |
| MARINER ENERGY INC | COM | 56845T30 | 28,103 | 1,981,853 | SH | DEFINED | 1,2,5,6,8,10 |
| MARKEL CORP | COM | 57053510 | 38,333 | 116,223 | SH | DEFINED | 1,2,5,6,8,10 |
| MARKET LEADER INC | COM | 57056R10 | 31 | 14,200 | SH | DEFINED | 1 |
| MARKETAXESS HLDGS IN | COM | 57060D10 | 6,844 | 568,899 | SH | DEFINED | 1,2,6,8 |
| MARKWEST ENERGY PART | UNIT LTD P | 57075910 | 1,121 | 47,439 | SH | DEFINED | 1,2 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 276,336 | 10,015,812 | SH | DEFINED | 1,2,5,6,7,8, |
| MARSH & MCLENNAN COS | COM | 57174810 | 465,628 | 18,828,475 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| MARSHALL & ILSLEY CO | COM | 57183710 | 139,544 | 17,291,729 | SH | DEFINED 1,2,5,6,7,8, |
| MARTEK BIOSCIENCES C | COM | 57290110 | 36,028 | 1,594,870 | SH | DEFINED 1,2,5,6,7,8 |
| MARTEN TRANS LTD | COM | 57307510 | 7,481 | 438,492 | SH | DEFINED 1,2,6,8 |
| MARTHA STEWART LIVIN | CL A | 57308310 | 3,073 | 490,837 | SH | DEFINED 1,2,6 |
| MARTIN MARIETTA MATL | COM | 57328410 | 92,308 | 1,002,580 | SH | DEFINED 1,2,5,6,7,8, |
| MARTIN MIDSTREAM PRT | UNIT L P I | 57333110 | 216 | 8,103 | SH | DEFINED 1,2 |
| MARVEL ENTERTAINMENT | COM | 57383T10 | 50,632 | 1,020,395 | SH | DEFINED 1,2,5,6,8,10 |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 101,348 | 6,259,918 | SH | DEFINED 1,2,5,6,7,8, |
| MASCO CORP | COM | 57459910 | 193,261 | 14,958,247 | SH | DEFINED 1,2,5,6,7,8, |
| MASIMO CORP | COM | 57479510 | 38,535 | 1,470,787 | SH | DEFINED 1,2,5,6,8 |
| MASSEY ENERGY CO | NOTE 3.25 | 576203AJ | 537 | 675,000 | SH | DEFINED 2 |
| MASSEY ENERGY CORP | COM | 57620610 | 134,295 | 4,815,164 | SH | DEFINED 1,2,5,6,8,10 |
| MASTEC INC | COM | 57632310 | 12,391 | 1,019,840 | SH | DEFINED 1,2,5,8 |
| MASTERCARD INC | CL A | 57636Q10 | 596,303 | 2,949,807 | SH | DEFINED 1,2,5,6,7,8, |
| MATRIX SVC CO | COM | 57685310 | 7,080 | 651,300 | SH | DEFINED 1,2,5,6,8 |
| MATRIX INITIATIVES | COM | 57685L10 | 1,401 | 246,576 | SH | DEFINED 1,2 |
| MATTEL INC | COM | 57708110 | 214,154 | 11,600,986 | SH | DEFINED 1,2,5,6,7,8, |
| MATTHEWS INTL CORP | CL A | 57712810 | 31,606 | 893,337 | SH | DEFINED 1,2,5,6,8 |
| MATTSON TECHNOLOGY I | COM | 57722310 | 221 | 78,194 | SH | DEFINED 1,2 |
| MAX CAPITAL GROUP LT | SHS | G6052F10 | 21,033 | 984,214 | SH | DEFINED 1,2,5,8 |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 77,562 | 4,275,732 | SH | DEFINED 1,2,5,6,7,8, |
| MAXIMUS INC | COM | 57793310 | 17,747 | 380,843 | SH | DEFINED 1,2,5,8 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 7,313 | 396,797 | SH | DEFINED 1,2,6,8 |
| MXYGEN INC | COM | 57777610 | 4,673 | 698,543 | SH | DEFINED 1,2,6 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 29,730 | 1,417,741 | SH | DEFINED 1,2,5,8 |
| MBIA INC | COM | 55262C10 | 49,440 | 6,371,173 | SH | DEFINED 1,2,5,6,8,10 |
| MBT FINL CORP | COM | 57887710 | 33 | 15,967 | SH | DEFINED 1 |
| MCAFEE INC | COM | 57906410 | 220,995 | 5,046,708 | SH | DEFINED 1,2,5,6,7,8, |
| MCCCLATCHY CO | CL A | 57948910 | 329 | 128,349 | SH | DEFINED 1,2,6 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 143,264 | 4,221,106 | SH | DEFINED 1,2,5,6,7,8, |
| MCCORMICK & SCHMICKS | COM | 57979310 | 1,797 | 241,467 | SH | DEFINED 1,2 |
| MCDERMOTT INTL INC | COM | 58003710 | 221,938 | 8,782,679 | SH | DEFINED 1,2,5,6,7,8, |
| MCDONALDS CORP | COM | 58013510 | 2,442,554 | 42,799,267 | SH | DEFINED 1,2,5,6,7,8, |
| MCG CAPITAL CORP | COM | 58047P10 | 6,700 | 1,599,080 | SH | DEFINED 1,2,5 |
| MCGRATH RENTCORP | COM | 58058910 | 10,375 | 487,760 | SH | DEFINED 1,2,5,8 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| MCGRAW HILL COS INC | COM | 58064510 | 291,860 | 11,609,404 | SH | DEFINED | 1,2,5,6,7,8, |
| MCKESSON CORP | COM | 58155Q10 | 586,927 | 9,856,044 | SH | DEFINED | 1,2,5,6,7,8, |
| MCMORAN EXPLORATION | COM | 58241110 | 11,941 | 1,581,585 | SH | DEFINED | 1,2,5,6,8 |
| MDRNA INC | COM | 55276N10 | 33 | 23,650 | SH | DEFINED | 1 |
| MDU RES GROUP INC | COM | 55269010 | 113,732 | 5,454,790 | SH | DEFINED | 1,2,5,6,7,8, |
| MEAD JOHNSON NUTRITI | COM CL A | 58283910 | 15,123 | 335,237 | SH | DEFINED | 1,2,5,6,10 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 8,391 | 1,133,906 | SH | DEFINED | 1,2,8 |
| MEADWESTVACO CORP | COM | 58333410 | 158,651 | 7,111,212 | SH | DEFINED | 1,2,5,6,7,8, |
| MEASUREMENT SPECIALT | COM | 58342110 | 2,745 | 268,845 | SH | DEFINED | 1,2 |
| MECHEL OAO | SPONSORED | 58384010 | 17,243 | 959,026 | SH | DEFINED | 1,2,5,6,7,8, |
| MEDALLION FINL CORP | COM | 58392810 | 2,475 | 296,109 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| MEDASSETS INC | COM | 58404510 | 17,043 | 755,115 | SH | DEFINED | 1,2,5,6,8 |
| MEDCATH CORP | COM | 58404W10 | 3,740 | 426,459 | SH | DEFINED | 1,2,5 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 896,538 | 16,209,326 | SH | DEFINED | 1,2,5,6,7,8, |
| MEDIA GEN INC | CL A | 58440410 | 459 | 53,653 | SH | DEFINED | 1 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 7,653 | 1,328,623 | SH | DEFINED | 1,2,5,6 |
| MEDICAL ACTION INDS | COM | 58449L10 | 3,292 | 272,737 | SH | DEFINED | 1,2 |
| MEDICAL PPTYS TRUST | COM | 58463J30 | 16,971 | 2,172,949 | SH | DEFINED | 1,2,3,5,8 |
| MEDICINES CO | COM | 58468810 | 11,622 | 1,055,563 | SH | DEFINED | 1,2,5,6,8 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 40,965 | 1,918,714 | SH | DEFINED | 1,2,5,6,8 |
| MEDIDATA SOLUTIONS I | COM | 58471A10 | 177 | 11,689 | SH | DEFINED | 1,2 |
| MEDIFAST INC | COM | 58470H10 | 5,378 | 247,602 | SH | DEFINED | 1,2 |
| MEDIVATION INC | COM | 58501N10 | 16,305 | 600,791 | SH | DEFINED | 1,2,5,6,8 |
| MEDNAX INC | COM | 58502B10 | 33,321 | 606,714 | SH | DEFINED | 1,2,5,6,8,10 |
| MEDQUIST INC | COM | 58494910 | 1,004 | 157,882 | SH | DEFINED | 1,2 |
| MEDTRONIC INC | NOTE 1.50 | 585055AL | 3,483 | 3,500,680 | SH | DEFINED | 1,2,5 |
| MEDTRONIC INC | NOTE 1.62 | 585055AM | 6,962 | 7,050,000 | SH | DEFINED | 1,2,5 |
| MEDTRONIC INC | COM | 58505510 | 1,384,344 | 37,618,050 | SH | DEFINED | 1,2,5,6,7,8, |
| MELCO CROWN ENTMT LT | ADR | 58546410 | 164 | 23,547 | SH | DEFINED | 1,2,5,6 |
| MELLANOX TECHNOLOGIE | SHS | M5136311 | 504 | 30,776 | SH | DEFINED | 2 |
| MEMC ELECTR MATLS IN | COM | 55271510 | 121,246 | 7,290,786 | SH | DEFINED | 1,2,5,6,7,8, |
| MEMSC INC | COM | 58626410 | 900 | 239,964 | SH | DEFINED | 1,2 |
| MENS WEARHOUSE INC | COM | 58711810 | 41,188 | 1,667,534 | SH | DEFINED | 1,2,5,6,8 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 25,819 | 2,773,285 | SH | DEFINED | 1,2,5,8 |
| MERCADOLIBRE INC | COM | 58733R10 | 17,547 | 456,252 | SH | DEFINED | 1,2,5,8 |
| MERCER INS GROUP INC | COM | 58790210 | 1,624 | 89,872 | SH | DEFINED | 1,2 |
| MERCHANTS BANCSHARES | COM | 58844810 | 1,650 | 77,267 | SH | DEFINED | 1,2 |
| MERCK & CO INC | COM | 58933110 | 2,358,367 | 74,561,077 | SH | DEFINED | 1,2,5,6,7,8, |
| MERCURY COMPUTER SYS | COM | 58937810 | 4,803 | 487,078 | SH | DEFINED | 1,2 |
| MERCURY GENL CORP NE | COM | 58940010 | 37,570 | 1,038,432 | SH | DEFINED | 1,2,5,6,8,10 |
| MEREDITH CORP | COM | 58943310 | 32,422 | 1,082,884 | SH | DEFINED | 1,2,5,6,8,10 |
| MERGE HEALTHCARE INC | COM | 58949910 | 1,557 | 378,838 | SH | DEFINED | 1,2 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 23,106 | 923,857 | SH | DEFINED | 1,2,5,6,8 |
| MERIDIAN INTERSTAT B | COM | 58964Q10 | 1,451 | 170,723 | SH | DEFINED | 1,2,6 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 41 | 99,634 | SH | DEFINED | 1 |
| MERIT MED SYS INC | COM | 58988910 | 11,388 | 657,151 | SH | DEFINED | 1,2,5,6,8 |
| MERITAGE HOMES CORP | COM | 59001A10 | 49,115 | 2,419,445 | SH | DEFINED | 1,2,5,6,8 |
| MERIX CORP | COM | 59004910 | 96 | 32,009 | SH | DEFINED | 1 |

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|----------------------|-----|----------|-----------|------------|----|---------|--------------|
| MESA AIR GROUP INC | COM | 59047910 | 53 | 207,618 | SH | DEFINED | 1 |
| MET PRO CORP | COM | 59087630 | 2,629 | 271,300 | SH | DEFINED | 1,2 |
| METABOLIX INC | COM | 59101880 | 3,879 | 377,343 | SH | DEFINED | 1,2 |
| METALICO INC | COM | 59117610 | 2,486 | 596,083 | SH | DEFINED | 1,2 |
| METAVANTE TECHNOLOGI | COM | 59140710 | 76,323 | 2,213,537 | SH | DEFINED | 1,2,5,6,7,8, |
| METHODE ELECTRS INC | COM | 59152020 | 11,369 | 1,311,308 | SH | DEFINED | 1,2,5,8 |
| METLIFE INC | COM | 59156R10 | 1,092,348 | 28,693,134 | SH | DEFINED | 1,2,5,6,7,8, |
| METRO BANCORP INC PA | COM | 59161R10 | 985 | 80,922 | SH | DEFINED | 1,2 |
| METROCORP BANCSHARES | COM | 59165010 | 37 | 10,154 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| METROPCS COMMUNICATI | COM | 59170810 | 76,658 | 8,189,935 | SH | DEFINED 1,2,5,6,7,8, |
| METROPOLITAN HEALTH | COM | 59214210 | 1,144 | 524,624 | SH | DEFINED 1,2,5 |
| METTLER TOLEDO INTER | COM | 59268810 | 63,449 | 700,395 | SH | DEFINED 1,2,5,6,8,10 |
| MF GLOBAL LTD | SHS | G6064210 | 15,385 | 2,116,269 | SH | DEFINED 1,2,8 |
| MFA FINANCIAL INC | COM | 55272X10 | 51,920 | 6,522,673 | SH | DEFINED 1,2,5,8 |
| MGE ENERGY INC | COM | 55277P10 | 18,562 | 508,829 | SH | DEFINED 1,2,5,8 |
| MGIC INVT CORP WIS | COM | 55284810 | 28,639 | 3,864,865 | SH | DEFINED 1,2,5,6,8 |
| MGM MIRAGE | COM | 55295310 | 30,277 | 2,514,678 | SH | DEFINED 1,2,5,6,7,8, |
| MICREL INC | COM | 59479310 | 11,124 | 1,364,969 | SH | DEFINED 1,2,5,6,8 |
| MICROCHIP TECHNOLOGY | SDCV 2.12 | 595017AB | 74,870 | 80,941,000 | SH | DEFINED 2,5 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 166,200 | 6,271,705 | SH | DEFINED 1,2,5,6,7,8, |
| MICROMET INC | COM | 59509C10 | 6,769 | 1,016,352 | SH | DEFINED 1,2,6,8 |
| MICRON TECHNOLOGY IN | NOTE 1.87 | 595112AH | 2,040 | 2,450,000 | SH | DEFINED 1,2 |
| MICRON TECHNOLOGY IN | COM | 59511210 | 258,219 | 31,490,130 | SH | DEFINED 1,2,5,6,7,8, |
| MICRONETICS INC DEL | COM | 59512510 | 35 | 10,033 | SH | DEFINED 1 |
| MICROS SYS INC | COM | 59490110 | 49,954 | 1,654,662 | SH | DEFINED 1,2,5,6,8,10 |
| MICROSEMI CORP | COM | 59513710 | 28,538 | 1,807,364 | SH | DEFINED 1,2,5,6,8 |
| MICROSOFT CORP | COM | 59491810 | 6,834,872 | 265,741,526 | SH | DEFINED 1,2,5,6,7,8, |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 16,208 | 226,565 | SH | DEFINED 1,2,5,6,8 |
| MICROTUNE INC DEL | COM | 59514P10 | 1,702 | 935,095 | SH | DEFINED 1,2,5 |
| MICROVISION INC DEL | COM | 59496010 | 7,675 | 1,395,429 | SH | DEFINED 1,2 |
| MICRUS ENDOVASCULAR | COM | 59518V10 | 3,553 | 274,362 | SH | DEFINED 1,2,5 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 47,269 | 1,047,386 | SH | DEFINED 1,2,3,5,8 |
| MIDAS GROUP INC | COM | 59562610 | 3,049 | 324,374 | SH | DEFINED 1,2 |
| MIDCAP SPDR TR | UNIT SER 1 | 59563510 | 14,719 | 117,500 | SH | DEFINED 2 |
| MIDDLEBROOK PHARMACE | COM | 59608710 | 644 | 560,243 | SH | DEFINED 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 20,548 | 373,531 | SH | DEFINED 1,2,5,6,7,8 |
| MIDDLESEX WATER CO | COM | 59668010 | 4,433 | 293,943 | SH | DEFINED 1,2,5 |
| MIDSOUTH BANCORP INC | COM | 59803910 | 838 | 63,448 | SH | DEFINED 1,2 |
| MIDWEST BANC HOLDING | COM | 59825110 | 26 | 36,200 | SH | DEFINED 1 |
| MILLER HERMAN INC | COM | 60054410 | 32,156 | 1,901,591 | SH | DEFINED 1,2,5,6,8 |
| MILLER INDS INC TENN | COM NEW | 60055120 | 1,560 | 141,823 | SH | DEFINED 1,2 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 10,252 | 140,935 | SH | DEFINED 1,2,5,6,8,12 |
| MILLIPORE CORP | NOTE 3.75 | 601073AD | 416 | 400,000 | SH | DEFINED 2 |
| MILLIPORE CORP | COM | 60107310 | 144,417 | 2,053,426 | SH | DEFINED 1,2,5,6,7,8, |
| MINDRAY MEDICAL INTL | SPON ADR | 60267510 | 1,490 | 45,659 | SH | DEFINED 1,2,6 |
| MINDSPEED TECHNOLOGI | COM NEW | 60268220 | 56 | 19,384 | SH | DEFINED 1 |
| MINE SAFETY APPLIANC | COM | 60272010 | 21,527 | 782,499 | SH | DEFINED 1,2,5,6,8 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 28,011 | 588,967 | SH | DEFINED 1,2,5,8 |

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|--------------------------------|----------|--------|-----------|----|---------|--------------|
| MIPS TECHNOLOGIES IN COM | 60456710 | 3,428 | 909,243 | SH | DEFINED | 1,2 |
| MIRANT CORP NEW COM | 60467R10 | 49,257 | 2,997,968 | SH | DEFINED | 1,2,5,6,7,8, |
| MISSION WEST PPTYS I COM | 60520310 | 2,688 | 399,441 | SH | DEFINED | 1,2,3,5 |
| MITCHAM INDS INC COM | 60650110 | 76 | 12,300 | SH | DEFINED | 1 |
| MITSUBISHI UFJ FINL SPONSORED | 60682210 | 1,888 | 353,628 | SH | DEFINED | 1,2 |
| MITSUI & CO LTD ADR | 60682720 | 894 | 3,431 | SH | DEFINED | 1,2 |
| MIZUHO FINL GROUP IN SPONSORED | 60687Y10 | 169 | 42,910 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|--------------------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| MKS INSTRUMENT INC | COM | 55306N10 | 22,064 | 1,143,783 | SH | DEFINED 1,2,5,6,8 |
| MOBILE MINI INC | COM | 60740F10 | 13,202 | 760,472 | SH | DEFINED 1,2,5,6,8 |
| MOBILE TELESYSTEMS O SPONSORED | 60740910 | 93,017 | 1,927,009 | SH | DEFINED 1,2,4,5,6,7, | |
| MODINE MFG CO | COM | 60782810 | 6,656 | 718,009 | SH | DEFINED 1,2,5 |
| MODUSLINK GLOBAL SOL | COM | 60786L10 | 7,404 | 915,147 | SH | DEFINED 1,2,5,8 |
| MOHAWK INDS INC | COM | 60819010 | 101,986 | 2,138,514 | SH | DEFINED 1,2,5,6,7,8, |
| MOLECULAR INSIGHT PH | COM | 60852M10 | 1,571 | 284,096 | SH | DEFINED 1,2 |
| MOLEX INC | COM | 60855410 | 83,871 | 4,016,814 | SH | DEFINED 1,2,5,6,8,10 |
| MOLEX INC | CL A | 60855420 | 2,375 | 126,402 | SH | DEFINED 1,2,5,6,8,12 |
| MOLINA HEALTHCARE IN | COM | 60855R10 | 7,132 | 344,685 | SH | DEFINED 1,2,5,8 |
| MOLSON COORS BREWING NOTE 2.50 | 60871RAA | 1,753 | 1,550,000 | SH | DEFINED 1,2 | |
| MOLSON COORS BREWING CL B | 60871R20 | 238,187 | 4,892,910 | SH | DEFINED 1,2,5,6,7,8, | |
| MOMENTA PHARMACEUTIC | COM | 60877T10 | 6,663 | 627,995 | SH | DEFINED 1,2,5,6,8 |
| MONARCH CASINO & RES | COM | 60902710 | 2,250 | 209,078 | SH | DEFINED 1,2,6 |
| MONEYGRAM INTL INC | COM | 60935Y10 | 5,006 | 1,594,303 | SH | DEFINED 1,2,6 |
| MONMOUTH REAL ESTATE CL A | 60972010 | 2,652 | 381,046 | SH | DEFINED 1,2,3 | |
| MONOLITHIC PWR SYS I | COM | 60983910 | 15,201 | 648,244 | SH | DEFINED 1,2,5,6,8 |
| MONOTYPE IMAGING HOL | COM | 61022P10 | 5,074 | 603,361 | SH | DEFINED 1,2,6 |
| MONRO MUFFLER BRAKE | COM | 61023610 | 10,302 | 324,050 | SH | DEFINED 1,2,5,6,8 |
| MONSANTO CO NEW | COM | 61166W10 | 1,505,271 | 19,447,950 | SH | DEFINED 1,2,5,6,7,8, |
| MONSTER WORLDWIDE IN | COM | 61174210 | 66,120 | 3,782,619 | SH | DEFINED 1,2,5,6,8,10 |
| MONTPELIER RE HOLDIN | SHS | G6218510 | 29,773 | 1,824,324 | SH | DEFINED 1,2,5,8 |
| MOODYS CORP | COM | 61536910 | 152,876 | 7,471,930 | SH | DEFINED 1,2,5,6,7,8, |
| MOOG INC | CL A | 61539420 | 29,269 | 992,185 | SH | DEFINED 1,2,5,8 |
| MORGAN STANLEY | COM NEW | 61744644 | 4,538,477 | 146,971,400 | SH | DEFINED 1,2,5,6,7,8, |
| MORGANS HOTEL GROUP | COM | 61748W10 | 2,445 | 451,113 | SH | DEFINED 1,2,6 |
| MORNINGSTAR INC | COM | 61770010 | 9,501 | 195,655 | SH | DEFINED 1,2,5,6,8,10 |
| MORTONS RESTAURANT G | COM | 61943010 | 51 | 12,014 | SH | DEFINED 1 |
| MOSAIC CO | COM | 61945A10 | 113,178 | 2,354,434 | SH | DEFINED 1,2,5,6,7,8, |
| MOSYS INC | COM | 61971810 | 78 | 31,222 | SH | DEFINED 1 |
| MOTOROLA INC | COM | 62007610 | 649,724 | 75,637,302 | SH | DEFINED 1,2,5,6,7,8, |
| MOVADO GROUP INC | COM | 62458010 | 5,326 | 366,529 | SH | DEFINED 1,2,5,8 |
| MOVE INC COM | COM | 62458M10 | 8,198 | 3,036,150 | SH | DEFINED 1,2,5,6,8 |
| MPS GROUP INC | COM | 55340910 | 31,948 | 3,036,861 | SH | DEFINED 1,2,5,8 |
| MSC INDL DIRECT INC | CL A | 55353010 | 39,165 | 898,695 | SH | DEFINED 1,2,5,6,8,10 |
| MSC SOFTWARE CORP | COM | 55353110 | 7,666 | 911,539 | SH | DEFINED 1,2,5,8 |
| MSCI INC | CL A | 55354G10 | 32,549 | 1,098,876 | SH | DEFINED 1,2,5,6,8,10 |
| MTR GAMING GROUP INC | COM | 55376910 | 62 | 20,212 | SH | DEFINED 1 |
| MTS SYS CORP | COM | 55377710 | 10,738 | 367,621 | SH | DEFINED 1,2,5,6,8 |
| MUELLER INDS INC | COM | 62475610 | 20,931 | 876,889 | SH | DEFINED 1,2,5,6,8 |
| MUELLER WTR PRODS IN | COM SER A | 62475810 | 15,217 | 2,776,860 | SH | DEFINED 1,2,5,6,8 |

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|----------------------|-----|----------|---------|-----------|----|---------|--------------|
| MULTI COLOR CORP | COM | 62538310 | 3,185 | 206,433 | SH | DEFINED | 1,2 |
| MULTI FINELINE ELECT | COM | 62541B10 | 6,958 | 242,340 | SH | DEFINED | 1,2,5,6 |
| MULTIMEDIA GAMES INC | COM | 62545310 | 2,729 | 533,047 | SH | DEFINED | 1,2 |
| MURPHY OIL CORP | COM | 62671710 | 426,370 | 7,406,114 | SH | DEFINED | 1,2,5,6,7,8, |
| MVC CAPITAL INC | COM | 55382910 | 3,687 | 419,958 | SH | DEFINED | 1,2 |

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|-----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| MWI VETERINARY SUPPL | COM | 55402X10 | 9,073 | 227,118 | SH | DEFINED | 1,2,6,8 |
| MYERS INDS INC | COM | 62846410 | 7,782 | 722,533 | SH | DEFINED | 1,2,5,8 |
| MYLAN INC | NOTE 1.25 | 628530AG | 6,500 | 1,000,000 | SH | DEFINED | 1,2 |
| MYLAN INC | COM | 62853010 | 172,031 | 10,745,219 | SH | DEFINED | 1,2,5,6,7,8, |
| MYLAN INC | PFD CONV | 62853020 | 2,768 | 2,700 | SH | DEFINED | 1,2 |
| MYR GROUP INC DEL | COM | 55405W10 | 6,715 | 318,405 | SH | DEFINED | 1,2,6,8 |
| MYRIAD GENETICS INC | COM | 62855J10 | 50,676 | 1,848,820 | SH | DEFINED | 1,2,5,6,7,8, |
| MYRIAD PHARMACEUTICA | COM | 62856H10 | 3,283 | 560,305 | SH | DEFINED | 1,2,5,6,8 |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 3,716 | 1,035,003 | SH | DEFINED | 1,2,5,6 |
| NABORS INDS INC | NOTE 0.94 | 629568AP | 2,802 | 2,900,000 | SH | DEFINED | 1,2 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 222,873 | 10,663,801 | SH | DEFINED | 1,2,5,6,7,8, |
| NACCO INDS INC | CL A | 62957910 | 7,097 | 118,141 | SH | DEFINED | 1,2,5 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 30,905 | 1,508,284 | SH | DEFINED | 1,2,5,6,8,10 |
| NAM TAI ELECTRS INC | COM PAR \$0 | 62986520 | 76 | 14,069 | SH | DEFINED | 1,5,6 |
| NANOMETRICS INC | COM | 63007710 | 67 | 10,239 | SH | DEFINED | 1 |
| NANOPHASE TECHNOLOGIE | COM | 63007910 | 18 | 15,558 | SH | DEFINED | 1 |
| NANOSPHERE INC | COM | 63009F10 | 1,516 | 211,774 | SH | DEFINED | 1,2 |
| NAPCO SEC TECHNOLOGI | COM | 63040210 | 19 | 14,409 | SH | DEFINED | 1 |
| NARA BANCORP INC | COM | 63080P10 | 3,522 | 506,708 | SH | DEFINED | 1,2 |
| NASB FINL INC | COM | 62896810 | 1,873 | 71,234 | SH | DEFINED | 1,2 |
| NASDAQ OMX GROUP INC | COM | 63110310 | 111,158 | 5,280,684 | SH | DEFINED | 1,2,5,6,7,8, |
| NASH FINCH CO | COM | 63115810 | 10,832 | 396,199 | SH | DEFINED | 1,2,5,7,8 |
| NATCO GROUP INC | CL A | 63227W20 | 19,254 | 434,833 | SH | DEFINED | 1,2,5,6,8 |
| NATIONAL BANKSHARES | COM | 63486510 | 3,619 | 142,210 | SH | DEFINED | 1,2 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 2,872 | 249,538 | SH | DEFINED | 1,2,8 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 3,800 | 527,068 | SH | DEFINED | 1,2 |
| NATIONAL CINEMEDIA I | COM | 63530910 | 15,603 | 919,445 | SH | DEFINED | 1,2,5,6,8 |
| NATIONAL CITY CORP | NOTE 4.00 | 635405AW | 2,065 | 2,050,000 | SH | DEFINED | 1,2 |
| NATIONAL COAL CORP | COM NEW | 63238120 | 18 | 14,700 | SH | DEFINED | 1 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 8,855 | 1,015,426 | SH | DEFINED | 1,2,5,8 |
| NATIONAL FUEL GAS CO | COM | 63618010 | 81,046 | 1,769,175 | SH | DEFINED | 1,2,5,6,8,10 |
| NATIONAL GRID PLC | SPON ADR N | 63627430 | 467 | 9,576 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 18,668 | 589,823 | SH | DEFINED | 1,2,3,5,8 |
| NATIONAL HEALTHCARE | COM | 63590610 | 6,291 | 168,709 | SH | DEFINED | 1,2,3,5,6,8 |
| NATIONAL INSTRS CORP | COM | 63651810 | 31,776 | 1,150,065 | SH | DEFINED | 1,2,5,6,8,10 |
| NATIONAL INTERSTATE | COM | 63654U10 | 2,296 | 131,175 | SH | DEFINED | 1,2,5 |
| NATIONAL OILWELL VAR | COM | 63707110 | 777,195 | 18,019,819 | SH | DEFINED | 1,2,5,6,7,8, |
| NATIONAL PENN BANC SH | COM | 63713810 | 42,027 | 6,878,375 | SH | DEFINED | 1,2,5,8 |
| NATIONAL PRESTO INDS | COM | 63721510 | 11,920 | 137,785 | SH | DEFINED | 1,2,5,6,8 |
| NATIONAL RESEARCH CO | COM | 63737210 | 498 | 20,624 | SH | DEFINED | 1,2 |
| NATIONAL RETAIL PROP | NOTE 3.95 | 637417AA | 8,367 | 7,875,000 | SH | DEFINED | 5 |
| NATIONAL RETAIL PROP | COM | 63741710 | 46,286 | 2,155,868 | SH | DEFINED | 1,2,3,5,6,8 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 120,626 | 8,453,112 | SH | DEFINED | 1,2,5,6,7,8, |

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| | | | | | | | |
|----------------------|------|----------|---------|-----------|----|---------|--------------|
| NATIONAL WESTN LIFE | CL A | 63852210 | 8,431 | 47,907 | SH | DEFINED | 1,2,8 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 107,135 | 3,457,097 | SH | DEFINED | 1,2,3,5,6,8, |
| NATURAL GAS SERVICES | COM | 63886Q10 | 3,968 | 225,188 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 728 | 34,879 | SH | DEFINED | 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 9,101 | 589,809 | SH | DEFINED | 1,2,5,6,8 |
| NAUTILUS INC | COM | 63910B10 | 176 | 103,415 | SH | DEFINED | 1 |
| NAVARRÉ CORP | COM | 63920810 | 67 | 30,537 | SH | DEFINED | 1 |
| NAVIGANT CONSULTING | COM | 63935N10 | 20,510 | 1,519,264 | SH | DEFINED | 1,2,5,6,8 |
| NAVIGATORS GROUP INC | COM | 63890410 | 15,743 | 286,228 | SH | DEFINED | 1,2,5,6,8 |
| NAVIOS MARITIME PART | UNIT LPI | Y6226710 | 121 | 10,100 | SH | DEFINED | 1 |
| NAVISITE INC | COM NEW | 63935M20 | 32 | 14,820 | SH | DEFINED | 1 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 27,618 | 738,053 | SH | DEFINED | 1,2,5,6,7,8, |
| NBT BANCORP INC | COM | 62877810 | 18,817 | 834,822 | SH | DEFINED | 1,2,5,8 |
| NBTY INC | COM | 62878210 | 45,298 | 1,144,473 | SH | DEFINED | 1,2,5,6,8,10 |
| NCI BUILDING SYS INC | COM | 62885210 | 1,371 | 428,537 | SH | DEFINED | 1,2 |
| NCI INC | CL A | 62886K10 | 3,561 | 124,238 | SH | DEFINED | 1,2,6 |
| NCR CORP NEW | COM | 62886E10 | 46,589 | 3,371,148 | SH | DEFINED | 1,2,5,6,8,10 |
| NEENAH PAPER INC | COM | 64007910 | 4,058 | 344,752 | SH | DEFINED | 1,2 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 21,552 | 2,212,761 | SH | DEFINED | 1,2,5,6,8 |
| NELNET INC | CL A | 64031N10 | 5,791 | 465,484 | SH | DEFINED | 1,2,5,8 |
| NEOGEN CORP | COM | 64049110 | 8,984 | 278,230 | SH | DEFINED | 1,2,6,8 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 6,589 | 835,098 | SH | DEFINED | 1,2 |
| NET 1 UEPS TECHNOLOG | COM NEW | 64107N20 | 14,826 | 707,336 | SH | DEFINED | 1,2,5,8 |
| NET SERVICOS DE COMU | SPONSD ADR | 64109T20 | 647 | 56,160 | SH | DEFINED | 1,6 |
| NETAPP INC | NOTE 1.75 | 64110DAB | 2,760 | 2,550,000 | SH | DEFINED | 1,2 |
| NETAPP INC | COM | 64110D10 | 360,737 | 13,520,876 | SH | DEFINED | 1,2,5,6,7,8, |
| NETEASE COM INC | SPONSORED | 64110W10 | 19,118 | 418,525 | SH | DEFINED | 1,2,5,6 |
| NETEZZA CORP | COM | 64111N10 | 9,189 | 817,507 | SH | DEFINED | 1,2,6,8 |
| NETFLIX INC | COM | 64110L10 | 56,768 | 1,229,536 | SH | DEFINED | 1,2,5,6,7,8, |
| NETGEAR INC | COM | 64111Q10 | 14,889 | 811,380 | SH | DEFINED | 1,2,5,6,8 |
| NETLOGIC MICROSYSTEM | COM | 64118B10 | 15,741 | 349,789 | SH | DEFINED | 1,2,5,6,8 |
| NETSCOUT SYS INC | COM | 64115T10 | 8,242 | 610,091 | SH | DEFINED | 1,2,6,8 |
| NETSUITE INC | COM | 64118Q10 | 4,584 | 299,602 | SH | DEFINED | 1,2,5,6 |
| NETWORK ENGINES INC | COM | 64121A10 | 49 | 43,757 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 3,713 | 513,567 | SH | DEFINED | 1,2,5 |
| NEURALSTEM INC | COM | 64127R30 | 18 | 11,400 | SH | DEFINED | 1 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 2,641 | 865,858 | SH | DEFINED | 1,2,6 |
| NEUROGEN CORP | COM | 64124E10 | 5 | 20,234 | SH | DEFINED | 1 |
| NEUROGESX INC | COM | 64125210 | 1,247 | 155,920 | SH | DEFINED | 1,2 |
| NEUSTAR INC | CL A | 64126X20 | 35,086 | 1,552,480 | SH | DEFINED | 1,2,5,6,8,10 |
| NEUTRAL TANDEM INC | COM | 64128B10 | 15,130 | 664,766 | SH | DEFINED | 1,2,5,6,8 |
| NEVADA GOLD & CASINO | COM NEW | 64126Q20 | 39 | 32,200 | SH | DEFINED | 1 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 54 | 25,324 | SH | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 37,139 | 1,022,820 | SH | DEFINED | 1,2,5,8 |
| NEW ORIENTAL ED & TE | SPON ADR | 64758110 | 13,340 | 165,817 | SH | DEFINED | 1,2,6,7 |
| NEW YORK & CO INC | COM | 64929510 | 3,616 | 706,196 | SH | DEFINED | 1,2,5,6 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 98,853 | 8,656,109 | SH | DEFINED | 1,2,5,6,7,8, |
| NEW YORK TIMES CO | CL A | 65011110 | 28,809 | 3,547,887 | SH | DEFINED | 1,2,5,6,8,10 |

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NEWALLIANCE BANCSTAR COM 65020310 37,967 3,548,307 SH DEFINED 1,2,5,6,8

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| NEWBRIDGE BANCORP | COM | 65080T10 | 56 | 20,558 | SH | DEFINED | 1 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 168 | 56,460 | SH | DEFINED | 1 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 167,622 | 10,683,383 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWFIELD EXPL CO | COM | 65129010 | 143,204 | 3,364,754 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWMARKET CORP | COM | 65158710 | 24,908 | 267,711 | SH | DEFINED | 1,2,5,6,8 |
| NEWMONT MINING CORP | NOTE 1.25 | 651639AH | 2,261 | 1,900,000 | SH | DEFINED | 1,2 |
| NEWMONT MINING CORP | NOTE 1.62 | 651639AJ | 760 | 650,000 | SH | DEFINED | 2 |
| NEWMONT MINING CORP | COM | 65163910 | 760,995 | 17,287,487 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWARK RES INC | COM PAR \$. | 65171850 | 5,917 | 1,843,403 | SH | DEFINED | 1,2,5,8 |
| NEWPORT CORP | COM | 65182410 | 6,667 | 761,064 | SH | DEFINED | 1,2,5,8 |
| NEWS CORP | CL A | 65248E10 | 828,123 | 69,241,083 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWS CORP | CL B | 65248E20 | 33,384 | 2,386,300 | SH | DEFINED | 1,2,5,6,7,8, |
| NEWSTAR FINANCIAL IN | COM | 65251F10 | 1,765 | 536,546 | SH | DEFINED | 1,2 |
| NEXMED INC | COM | 65290310 | 3 | 15,000 | SH | DEFINED | 1 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 37 | 10,746 | SH | DEFINED | 1 |
| NEXTWAVE WIRELESS IN | COM | 65337Y10 | 61 | 67,900 | SH | DEFINED | 1 |
| NGAS RESOURCES INC | COM | 62912T10 | 67 | 27,960 | SH | DEFINED | 1 |
| NGP CAP RES CO | COM | 62912R10 | 2,893 | 398,532 | SH | DEFINED | 1,2 |
| NIC INC | COM | 62914B10 | 8,902 | 1,001,400 | SH | DEFINED | 1,2,6,8 |
| NICE SYS LTD | SPONSORED | 65365610 | 523 | 17,185 | SH | DEFINED | 1,6 |
| NICOR INC | COM | 65408610 | 73,309 | 2,003,532 | SH | DEFINED | 1,2,5,6,8,10 |
| NIGHTHAWK RADIOLOGY | COM | 65411N10 | 4,454 | 615,977 | SH | DEFINED | 1,2 |
| NII HLDGS INC | NOTE 3.12 | 62913FAJ | 1,485 | 1,700,000 | SH | DEFINED | 1,2 |
| NII HLDGS INC | CL B NEW | 62913F20 | 89,616 | 2,981,242 | SH | DEFINED | 1,2,5,6,7,8, |
| NIKE INC | CL B | 65410610 | 791,808 | 12,238,151 | SH | DEFINED | 1,2,5,6,7,8, |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 247 | 10,724 | SH | DEFINED | 1 |
| NISOURCE INC | COM | 65473P10 | 159,240 | 11,464,392 | SH | DEFINED | 1,2,5,6,7,8, |
| NIVS INTELLIMEDIA TE | COM | 62914U10 | 222 | 82,895 | SH | DEFINED | 1,2 |
| NL INDS INC | COM NEW | 62915640 | 964 | 143,898 | SH | DEFINED | 1,2,5 |
| NMT MED INC | COM | 62929410 | 31 | 15,242 | SH | DEFINED | 1 |
| NN INC | COM | 62933710 | 50 | 10,878 | SH | DEFINED | 1 |
| NOBEL LEARNING CMNTY | COM | 65488910 | 611 | 65,176 | SH | DEFINED | 1,2 |
| NOBLE CORPORATION BA | NAMEN -AKT | H5833N10 | 69,664 | 1,835,203 | SH | DEFINED | 1,2,5,6,7,8, |
| NOBLE ENERGY INC | COM | 65504410 | 437,386 | 6,631,073 | SH | DEFINED | 1,2,5,6,7,8, |
| NOKIA CORP | SPONSORED | 65490220 | 5,857 | 400,597 | SH | DEFINED | 1,2 |
| NOMURA HLDGS INC | SPONSORED | 65535H20 | 365 | 59,690 | SH | DEFINED | 1,2 |
| NORDIC AMERICAN TANK | COM | G6577310 | 22,992 | 777,296 | SH | DEFINED | 1,2,5 |
| NORDSON CORP | COM | 65566310 | 60,919 | 1,086,100 | SH | DEFINED | 1,2,5,6,8 |
| NORDSTROM INC | COM | 65566410 | 174,257 | 5,705,853 | SH | DEFINED | 1,2,5,6,7,8, |
| NORFOLK SOUTHERN COR | COM | 65584410 | 528,394 | 12,256,887 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTH AMERN GALVANZN | COM | 65686Y10 | 1,231 | 202,719 | SH | DEFINED | 1,2 |
| NORTHEAST CMNTY BANC | COM | 66411210 | 659 | 89,336 | SH | DEFINED | 1,2 |
| NORTHEAST UTILS | COM | 66439710 | 161,766 | 6,814,070 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTHERN OIL & GAS I | COM | 66553110 | 4,196 | 499,576 | SH | DEFINED | 1,2,6 |
| NORTHERN TR CORP | COM | 66585910 | 521,781 | 8,971,472 | SH | DEFINED | 1,2,5,6,7,8, |
| NORTHFIELD BANCORP I | COM | 66611L10 | 5,008 | 391,241 | SH | DEFINED | 1,2,8 |

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|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| NORTHRIM BANCORP INC | COM | 66676210 | 1,552 | 101,753 SH | DEFINED | 1,2 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 1,699,390 | 32,838,452 SH | DEFINED | 1,2,5,6,7,8, |
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 5,136 | 1,463,364 SH | DEFINED | 1,2,5 |
| NORTHWEST BANCORP IN | COM | 66732810 | 8,061 | 352,951 SH | DEFINED | 1,2,5,8 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 46,824 | 1,123,961 SH | DEFINED | 1,2,5,8 |
| NORTHWEST PIPE CO | COM | 66774610 | 6,344 | 189,191 SH | DEFINED | 1,2,5,6,8 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 22,484 | 920,335 SH | DEFINED | 1,2,5,8 |
| NORWOOD FINANCIAL CO | COM | 66954910 | 1,051 | 33,801 SH | DEFINED | 1,2 |
| NOVAMED INC DEL | COM | 66986W10 | 1,367 | 301,716 SH | DEFINED | 1,2 |
| NOVARTIS A G | SPONSORED | 66987V10 | 4,511 | 89,547 SH | DEFINED | 1,2,5 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 8,342 | 734,312 SH | DEFINED | 1,2,5,6,8 |
| NOVAVAX INC | COM | 67000210 | 4,553 | 1,149,741 SH | DEFINED | 1,2 |
| NOVELL INC | COM | 67000610 | 49,911 | 11,066,667 SH | DEFINED | 1,2,5,6,8,10 |
| NOVELLUS SYS INC | COM | 67000810 | 63,240 | 3,014,303 SH | DEFINED | 1,2,5,6,8,10 |
| NOVO-NORDISK A S | ADR | 67010020 | 353 | 5,610 SH | DEFINED | 1 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 4,430 | 1,101,954 SH | DEFINED | 1,2,6 |
| NRG ENERGY INC | COM NEW | 62937750 | 117,250 | 4,159,282 SH | DEFINED | 1,2,5,6,7,8, |
| NSTAR | COM | 67019E10 | 81,896 | 2,573,718 SH | DEFINED | 1,2,5,6,7,8, |
| NTELOS HLDGS CORP | COM | 67020Q10 | 10,383 | 587,953 SH | DEFINED | 1,2,5,8 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 1,478 | 93,169 SH | DEFINED | 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 88 | 22,148 SH | DEFINED | 1 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 22,541 | 1,216,443 SH | DEFINED | 1,2,5,8 |
| NUANCE COMMUNICATION | COM | 67020Y10 | 44,357 | 2,965,046 SH | DEFINED | 1,2,5,6,7,8, |
| NUCOR CORP | COM | 67034610 | 568,134 | 12,085,392 SH | DEFINED | 1,2,5,6,7,8, |
| NUSTAR ENERGY LP | UNIT COM | 67058H10 | 1,148 | 22,136 SH | DEFINED | 1,2 |
| NUSTAR GP HOLDINGS L | UNIT RESTG | 67059L10 | 740 | 29,834 SH | DEFINED | 1,2 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 2,115 | 187,692 SH | DEFINED | 1,2 |
| NUTRI SYS INC NEW | COM | 67069D10 | 10,603 | 694,855 SH | DEFINED | 1,2,5,6,8 |
| NUVASIVE INC | COM | 67070410 | 31,522 | 754,831 SH | DEFINED | 1,2,5,6,8 |
| NV ENERGY INC | COM | 67073Y10 | 70,178 | 6,055,090 SH | DEFINED | 1,2,5,6,8,10 |
| NVE CORP | COM NEW | 62944520 | 4,240 | 79,760 SH | DEFINED | 1,2 |
| NVIDIA CORP | COM | 67066G10 | 289,335 | 19,250,496 SH | DEFINED | 1,2,5,6,7,8, |
| NVR INC | COM | 62944T10 | 128,232 | 201,190 SH | DEFINED | 1,2,5,6,8,10 |
| NXSTAGE MEDICAL INC | COM | 67072V10 | 3,472 | 518,921 SH | DEFINED | 1,2 |
| NYFIX INC | COM | 67071210 | 22 | 13,172 SH | DEFINED | 1 |
| NYMAGIC INC | COM | 62948410 | 1,763 | 102,153 SH | DEFINED | 1,2 |
| NYSE EURONEXT | COM | 62949110 | 272,742 | 9,440,702 SH | DEFINED | 1,2,5,6,7,8, |
| O CHARLEYS INC | COM | 67082310 | 5,321 | 567,858 SH | DEFINED | 1,2,5 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 162,079 | 4,484,761 SH | DEFINED | 1,2,5,6,7,8, |
| OBAGI MEDICAL PRODUC | COM | 67423R10 | 4,572 | 394,115 SH | DEFINED | 1,2 |
| OCCAM NETWORKS INC | COM NEW | 67457P30 | 58 | 15,798 SH | DEFINED | 1 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 2,292,796 | 29,244,843 SH | DEFINED | 1,2,5,6,7,8, |
| OCEAN SHORE HLDG CO | COM | 67501P10 | 89 | 12,500 SH | DEFINED | 1 |
| OCEANEERING INTL INC | COM | 67523210 | 70,726 | 1,246,275 SH | DEFINED | 1,2,5,6,8,10 |
| OCEANFIRST FINL CORP | COM | 67523410 | 2,738 | 236,030 SH | DEFINED | 1,2 |
| OCEANFREIGHT INC | SHS | Y6420210 | 68 | 50,551 SH | DEFINED | 1 |

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|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| OCH ZIFF CAP MGMT GR | CL A | 67551U10 | 884 | 72,640 | SH | DEFINED 1,2,8 |
| OCLARO INC | COM | 67555N10 | 184 | 167,055 | SH | DEFINED 1 |
| OCULUS INNOVATIVE SC | COM | 67575P10 | 26 | 10,600 | SH | DEFINED 1 |
| OCWEN FINL CORP | COM NEW | 67574630 | 15,224 | 1,344,863 | SH | DEFINED 1,2,5,8 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 10,241 | 819,289 | SH | DEFINED 1,2,5,8 |
| ODYSSEY MARINE EXPLO | COM | 67611810 | 1,908 | 1,025,622 | SH | DEFINED 1,2,5 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 11,536 | 177,997 | SH | DEFINED 1,2,5,8,10 |
| OFFICE DEPOT INC | COM | 67622010 | 69,193 | 10,452,058 | SH | DEFINED 1,2,5,6,8,10 |
| OFFICEMAX INC DEL | COM | 67622P10 | 37,678 | 2,995,058 | SH | DEFINED 1,2,5,6,8 |
| OGE ENERGY CORP | COM | 67083710 | 61,927 | 1,872,031 | SH | DEFINED 1,2,5,6,8,10 |
| OHIO VY BANC CORP | COM | 67771910 | 1,917 | 72,343 | SH | DEFINED 1,2 |
| OIL DRI CORP AMER | COM | 67786410 | 1,118 | 77,117 | SH | DEFINED 1,2 |
| OIL STS INTL INC | COM | 67802610 | 38,609 | 1,099,020 | SH | DEFINED 1,2,5,6,8,10 |
| OILSANDS QUEST INC | COM | 67804610 | 4,612 | 4,081,428 | SH | DEFINED 1,2,5,8 |
| OLD DOMINION FGHT LI | COM | 67958010 | 19,505 | 640,976 | SH | DEFINED 1,2,5,6,8 |
| OLD NATL BANCORP IND | COM | 68003310 | 30,007 | 2,679,209 | SH | DEFINED 1,2,5,8 |
| OLD POINT FINL CORP | COM | 68019410 | 418 | 25,084 | SH | DEFINED 1,2 |
| OLD REP INTL CORP | COM | 68022310 | 69,189 | 5,680,509 | SH | DEFINED 1,2,5,6,7,8, |
| OLD SECOND BANCORP I | COM | 68027710 | 1,544 | 269,502 | SH | DEFINED 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 122,246 | 7,009,542 | SH | DEFINED 1,2,5,8 |
| OLYMPIC STEEL INC | COM | 68162K10 | 5,806 | 202,377 | SH | DEFINED 1,2,5 |
| OM GROUP INC | COM | 67087210 | 27,064 | 890,567 | SH | DEFINED 1,2,5,8 |
| OMEGA FLEX INC | COM | 68209510 | 810 | 48,328 | SH | DEFINED 1,2 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 41,603 | 2,596,919 | SH | DEFINED 1,2,3,5,8 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 1,662 | 342,740 | SH | DEFINED 1,2 |
| OMNI ENERGY SERVICES | COM NEW | 68210T20 | 43 | 28,027 | SH | DEFINED 1,2 |
| OMNICARE INC | DBC 3.25 | 681904AL | 912 | 1,188,000 | SH | DEFINED 2 |
| OMNICARE INC | COM | 68190410 | 71,512 | 3,175,478 | SH | DEFINED 1,2,5,6,7,8, |
| OMNICELL INC | COM | 68213N10 | 7,136 | 640,534 | SH | DEFINED 1,2,5,6,8 |
| OMNICOM GROUP INC | NOTE | 681919AT | 2,504 | 2,536,000 | SH | DEFINED 5 |
| OMNICOM GROUP INC | COM | 68191910 | 366,535 | 9,922,438 | SH | DEFINED 1,2,5,6,7,8, |
| OMNITURE INC | COM | 68212S10 | 32,850 | 1,532,164 | SH | DEFINED 1,2,5,6,8 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 17,729 | 1,088,988 | SH | DEFINED 1,2,5,6,8 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 5,936 | 916,093 | SH | DEFINED 1,2 |
| ON ASSIGNMENT INC | COM | 68215910 | 5,591 | 955,734 | SH | DEFINED 1,2 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 42,126 | 5,106,157 | SH | DEFINED 1,2,5,6,8,10 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 67 | 114,248 | SH | DEFINED 1 |
| ONCOGENEX PHARMACEUT | COM | 68230A10 | 3,008 | 83,564 | SH | DEFINED 1,2 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 194 | 21,549 | SH | DEFINED 1,2 |
| ONEBEACON INSURANCE | CL A | G6774210 | 2,588 | 188,321 | SH | DEFINED 1,2,5,8,10 |
| ONEOK INC NEW | COM | 68268010 | 103,619 | 2,829,577 | SH | DEFINED 1,2,5,6,7,8, |
| ONEOK PARTNERS LP | UNIT LTD P | 68268N10 | 1,788 | 33,789 | SH | DEFINED 1,2 |
| ONLINE RES CORP | COM | 68273G10 | 3,109 | 503,865 | SH | DEFINED 1,2 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 52,580 | 1,754,433 | SH | DEFINED 1,2,5,6,8 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 71,741 | 3,836,437 | SH | DEFINED 1,2,5,6,7,8, |
| OPEN TEXT CORP | COM | 68371510 | 436 | 11,684 | SH | DEFINED 1,2,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| OPENTABLE INC | COM | 68372A10 | 1,205 | 43,732 SH | DEFINED | 1,2 |
| OPENTV CORP | CL A | G6754310 | 1,861 | 1,348,441 SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 3,904 | 1,501,630 SH | DEFINED | 1,2 |
| OPKO HEALTH INC | COM | 68375N10 | 1,563 | 685,373 SH | DEFINED | 1,2,6 |
| OPLINK COMMUNICATION | COM NEW | 68375Q40 | 5,765 | 397,038 SH | DEFINED | 1,2,6,8 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 2,400 | 219,564 SH | DEFINED | 1,2,5,6,8 |
| OPNEXT INC | COM | 68375V10 | 1,385 | 472,753 SH | DEFINED | 1,2,5,6 |
| OPPENHEIMER HLDGS IN | CL A NON V | 68379710 | 4,223 | 173,410 SH | DEFINED | 1,2 |
| OPTIMER PHARMACEUTIC | COM | 68401H10 | 7,103 | 525,006 SH | DEFINED | 1,2,8 |
| OPTIONSXPRESS HLDGS | COM | 68401010 | 22,061 | 1,276,657 SH | DEFINED | 1,2,5,6,8 |
| ORACLE CORP | COM | 68389X10 | 2,809,024 | 134,790,017 SH | DEFINED | 1,2,5,6,7,8, |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 2,766 | 953,822 SH | DEFINED | 1,2,6 |
| ORBCOMM INC | COM | 68555P10 | 53 | 19,400 SH | DEFINED | 1 |
| ORBITAL SCIENCES COR | COM | 68556410 | 19,123 | 1,277,402 SH | DEFINED | 1,2,5,6,8 |
| ORBITZ WORLDWIDE INC | COM | 68557K10 | 4,247 | 687,136 SH | DEFINED | 1,2,5 |
| ORBOTECH LTD | ORD | M7525310 | 854 | 90,373 SH | DEFINED | 1,2,5,6 |
| ORCHID CELLMARK INC | COM | 68573C10 | 32 | 18,796 SH | DEFINED | 1 |
| ORCHIDS PAPER PRODS | COM | 68572N10 | 1,422 | 71,090 SH | DEFINED | 1,2 |
| OREXIGEN THERAPEUTIC | COM | 68616410 | 4,715 | 478,713 SH | DEFINED | 1,2,6 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 9,512 | 748,959 SH | DEFINED | 1,2,5,8 |
| ORIENT-EXPRESS HOTEL | CL A | G6774310 | 16,783 | 1,458,129 SH | DEFINED | 1,2,5,6,8 |
| ORION ENERGY SYSTEMS | COM | 68627510 | 816 | 260,734 SH | DEFINED | 1,2,6 |
| ORION MARINE GROUP I | COM | 68628V30 | 9,784 | 476,356 SH | DEFINED | 1,2,6,8 |
| ORITANI FINL CORP | COM | 68632310 | 2,852 | 209,077 SH | DEFINED | 1,2,5,6 |
| ORIX CORP | SPONSORED | 68633010 | 393 | 12,923 SH | DEFINED | 1,2 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 7,955 | 194,869 SH | DEFINED | 1,2,5,6,8,10 |
| ORRSTOWN FINL SVCS I | COM | 68738010 | 3,633 | 94,010 SH | DEFINED | 1,2 |
| ORTHOFIX INTL N V | COM | N6748L10 | 9,852 | 335,232 SH | DEFINED | 1,2,5,6,8 |
| ORTHOLOGIC CORP | COM | 68750J10 | 34 | 43,076 SH | DEFINED | 1 |
| ORTHOVITA INC | COM | 68750U10 | 5,382 | 1,225,988 SH | DEFINED | 1,2,6,8 |
| OSHKOSH CORP | COM | 68823920 | 76,313 | 2,467,282 SH | DEFINED | 1,2,5,6,7,8, |
| OSI PHARMACEUTICALS | NOTE 3.25 | 671040AD | 7,210 | 7,711,000 SH | DEFINED | 5 |
| OSI PHARMACEUTICALS | COM | 67104010 | 55,537 | 1,573,290 SH | DEFINED | 1,2,5,6,8,10 |
| OSI SYSTEMS INC | COM | 67104410 | 6,743 | 368,678 SH | DEFINED | 1,2,5,6,8 |
| OSIRIS THERAPEUTICS | COM | 68827R10 | 2,006 | 301,143 SH | DEFINED | 1,2,6 |
| OSTEOTECH INC | COM | 68858210 | 201 | 45,129 SH | DEFINED | 1 |
| OTTER TAIL CORP | COM | 68964810 | 17,622 | 736,389 SH | DEFINED | 1,2,5,8 |
| OUTDOOR CHANNEL HLDG | COM NEW | 69002720 | 1,681 | 256,971 SH | DEFINED | 1,2,8 |
| OVERHILL FARMS INC | COM | 69021210 | 1,432 | 236,647 SH | DEFINED | 1,2 |
| OVERLAND STORAGE INC | COM | 69031010 | 18 | 17,450 SH | DEFINED | 1 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 18,681 | 499,903 SH | DEFINED | 1,2,5,8,10 |
| OVERSTOCK COM INC DE | COM | 69037010 | 4,315 | 294,169 SH | DEFINED | 1,2,5,6 |
| OWENS & MINOR INC NE | COM | 69073210 | 55,874 | 1,234,790 SH | DEFINED | 1,2,5,8 |
| OWENS CORNING NEW | COM | 69074210 | 60,596 | 2,699,172 SH | DEFINED | 1,2,5,6,8,10 |
| OWENS ILL INC | COM NEW | 69076840 | 257,142 | 6,968,608 SH | DEFINED | 1,2,5,6,7,8, |
| OXFORD INDS INC | COM | 69149730 | 7,955 | 403,792 SH | DEFINED | 1,2,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| OXIGENE INC | COM | 69182810 | 724 | 509,873 SH | DEFINED | 1,2 |
| OYO GEOSPACE CORP | COM | 67107410 | 2,080 | 80,540 SH | DEFINED | 1,2,6 |
| P C CONNECTION | COM | 69318J10 | 856 | 157,425 SH | DEFINED | 1,2 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 24,214 | 712,797 SH | DEFINED | 1,2,5,6,8 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 1,698 | 47,550 SH | DEFINED | 1,2,6 |
| PACCAR INC | COM | 69371810 | 443,358 | 11,757,031 SH | DEFINED | 1,2,5,6,7,8, |
| PACER INTL INC TENN | COM | 69373H10 | 3,169 | 820,921 SH | DEFINED | 1,2,8 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 3,053 | 2,120,065 SH | DEFINED | 1,2,5,8 |
| PACIFIC CONTINENTAL | COM | 69412V10 | 2,388 | 226,746 SH | DEFINED | 1,2 |
| PACIFIC ETHANOL INC | COM | 69423U10 | 23 | 45,281 SH | DEFINED | 1 |
| PACIFIC MERCANTILE B | COM | 69455210 | 41 | 13,518 SH | DEFINED | 1 |
| PACIFIC PREMIER BANC | COM | 69478X10 | 43 | 10,000 SH | DEFINED | 1 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 7,208 | 1,399,610 SH | DEFINED | 1,2,5,6,8 |
| PACKAGING CORP AMER | COM | 69515610 | 44,104 | 2,161,963 SH | DEFINED | 1,2,5,6,8,10 |
| PACTIV CORP | COM | 69525710 | 178,582 | 6,855,343 SH | DEFINED | 1,2,5,6,7,8, |
| PACWEST BANCORP DEL | COM | 69526310 | 26,970 | 1,415,756 SH | DEFINED | 1,2,5,8 |
| PAETEC HOLDING CORP | COM | 69545910 | 11,037 | 2,852,006 SH | DEFINED | 1,2,5,6,8 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 3,842 | 759,209 SH | DEFINED | 1,2,6 |
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 14 | 42,006 SH | DEFINED | 1 |
| PALL CORP | COM | 69642930 | 131,834 | 4,084,070 SH | DEFINED | 1,2,5,6,7,8, |
| PALM HARBOR HOMES | COM | 69663910 | 33 | 11,345 SH | DEFINED | 1 |
| PALM INC NEW | COM | 69664310 | 73,825 | 4,228,212 SH | DEFINED | 1,2,5,6,8 |
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 6,320 | 389,909 SH | DEFINED | 1,2,5,6,8 |
| PANASONIC CORP | ADR | 69832A20 | 1,572 | 107,646 SH | DEFINED | 1 |
| PANERA BREAD CO | CL A | 69840W10 | 37,041 | 673,478 SH | DEFINED | 1,2,5,6,8,10 |
| PANHANDLE OIL AND GA | CL A | 69847710 | 2,757 | 129,074 SH | DEFINED | 1,2 |
| PANTRY INC | COM | 69865710 | 8,481 | 540,849 SH | DEFINED | 1,2,5,8 |
| PAPA JOHNS INTL INC | COM | 69881310 | 15,014 | 611,085 SH | DEFINED | 1,2,5,6,8 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 19,634 | 912,771 SH | DEFINED | 1,2,5,6,8 |
| PAR TECHNOLOGY CORP | COM | 69888410 | 730 | 114,444 SH | DEFINED | 1,2 |
| PARAGON SHIPPING INC | CL A | 69913R30 | 122 | 28,878 SH | DEFINED | 1,2 |
| PARALLEL PETE CORP D | COM | 69915710 | 2,465 | 777,574 SH | DEFINED | 1,2 |
| PARAMETRIC TECHNOLOG | COM NEW | 69917320 | 47,343 | 3,425,685 SH | DEFINED | 1,2,5,6,8 |
| PARAMOUNT GOLD & SIL | COM | 69924P10 | 1,131 | 825,629 SH | DEFINED | 1,2 |
| PAREXEL INTL CORP | COM | 69946210 | 18,371 | 1,351,832 SH | DEFINED | 1,2,5,6,8 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 10,654 | 432,201 SH | DEFINED | 1,2,5,8 |
| PARK NATL CORP | COM | 70065810 | 14,390 | 246,652 SH | DEFINED | 1,2,5,6,8 |
| PARKER DRILLING CO | COM | 70108110 | 14,814 | 2,713,133 SH | DEFINED | 1,2,5,8 |
| PARKER HANNIFIN CORP | COM | 70109410 | 278,610 | 5,374,412 SH | DEFINED | 1,2,5,6,7,8, |
| PARKERVISION INC | COM | 70135410 | 1,865 | 455,892 SH | DEFINED | 1,2 |
| PARKWAY PPTYS INC | COM | 70159Q10 | 15,291 | 776,217 SH | DEFINED | 1,2,3,5,8 |
| PARLUX FRAGRANCES IN | COM | 70164510 | 29 | 13,631 SH | DEFINED | 1 |
| PARTNERRE LTD | COM | G6852T10 | 63,078 | 819,840 SH | DEFINED | 1,2,5,6,7,8, |
| PATRIOT COAL CORP | COM | 70336T10 | 26,916 | 2,288,797 SH | DEFINED | 1,2,5,6,8,12 |
| PATRIOT TRANSN HLDG | COM | 70337B10 | 2,150 | 28,474 SH | DEFINED | 1,2,6 |
| PATTERSON COMPANIES | COM | 70339510 | 82,222 | 3,017,330 SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| PATTERSON UTI ENERGY | COM | 70348110 | 76,469 | 5,064,144 | SH | DEFINED | 1,2,5,6,7,8, |
| PAYCHEX INC | COM | 70432610 | 300,316 | 10,337,914 | SH | DEFINED | 1,2,5,6,7,8, |
| PC MALL INC | COM | 69323K10 | 1,409 | 205,411 | SH | DEFINED | 1,2 |
| PC-TEL INC | COM | 69325Q10 | 3,359 | 537,379 | SH | DEFINED | 1,2 |
| PDF SOLUTIONS INC | COM | 69328210 | 81 | 23,083 | SH | DEFINED | 1 |
| PDL BIOPHARMA INC | COM | 69329Y10 | 21,622 | 2,743,956 | SH | DEFINED | 1,2,5,6,8 |
| PEABODY ENERGY CORP | SDCV 4.75 | 704549AG | 1,144 | 1,300,000 | SH | DEFINED | 1,2 |
| PEABODY ENERGY CORP | COM | 70454910 | 402,493 | 10,813,898 | SH | DEFINED | 1,2,5,6,7,8, |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 2,654 | 165,279 | SH | DEFINED | 1,2 |
| PEARSON PLC | SPONSORED | 70501510 | 620 | 49,865 | SH | DEFINED | 1 |
| PEETS COFFEE & TEA I | COM | 70556010 | 6,943 | 245,949 | SH | DEFINED | 1,2,6,8 |
| PEGASYSTEMS INC | COM | 70557310 | 11,329 | 328,083 | SH | DEFINED | 1,2,6,8 |
| PENFORD CORP | COM | 70705110 | 155 | 21,605 | SH | DEFINED | 1 |
| PENN NATL GAMING INC | COM | 70756910 | 19,901 | 719,485 | SH | DEFINED | 1,2,5,6,8,10 |
| PENN VA CORP | COM | 70788210 | 27,259 | 1,189,812 | SH | DEFINED | 1,2,5,8 |
| PENN VA GP HLDGS L P | COM UNIT R | 70788P10 | 205 | 15,948 | SH | DEFINED | 1,2 |
| PENN VA RESOURCES PA | COM | 70788410 | 431 | 25,152 | SH | DEFINED | 1,2 |
| PENNANTPARK INVT COR | COM | 70806210 | 3,887 | 479,291 | SH | DEFINED | 1,2 |
| PENNEY J C INC | COM | 70816010 | 842,189 | 24,953,756 | SH | DEFINED | 1,2,5,6,7,8, |
| PENNICHUCK CORP | COM NEW | 70825420 | 1,570 | 72,151 | SH | DEFINED | 1,2 |
| PENNS WOODS BANCORP | COM | 70843010 | 1,987 | 62,078 | SH | DEFINED | 1,2 |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 11,976 | 1,573,743 | SH | DEFINED | 1,2,3,5,8 |
| PENNYMAC MTG INVT TR | COM | 70931T10 | 960 | 48,201 | SH | DEFINED | 1,2 |
| PENSKE AUTOMOTIVE GR | COM | 70959W10 | 31,111 | 1,622,038 | SH | DEFINED | 1,2,5,7,8,10 |
| PENSON WORLDWIDE INC | COM | 70960010 | 4,204 | 431,577 | SH | DEFINED | 1,2 |
| PENTAIR INC | COM | 70963110 | 70,271 | 2,380,467 | SH | DEFINED | 1,2,5,6,7,8, |
| PENWEST PHARMACEUTIC | COM | 70975410 | 74 | 35,581 | SH | DEFINED | 1 |
| PEOPLES BANCORP INC | COM | 70978910 | 3,662 | 280,631 | SH | DEFINED | 1,2,5,8 |
| PEOPLES FINL CORP MI | COM | 71103B10 | 1,207 | 64,882 | SH | DEFINED | 1,2 |
| PEOPLES UNITED FINAN | COM | 71270410 | 210,879 | 13,552,643 | SH | DEFINED | 1,2,5,6,7,8, |
| PEP BOYS MANNY MOE & | COM | 71327810 | 10,589 | 1,083,780 | SH | DEFINED | 1,2,5,8 |
| PEPCO HOLDINGS INC | COM | 71329110 | 136,549 | 9,176,652 | SH | DEFINED | 1,2,5,6,7,8, |
| PEPSI BOTTLING GROUP | COM | 71340910 | 202,053 | 5,544,802 | SH | DEFINED | 1,2,5,6,7,8, |
| PEPSIAMERICAS INC | COM | 71343P20 | 40,741 | 1,426,500 | SH | DEFINED | 1,2,5,6,7,8, |
| PEPSICO INC | COM | 71344810 | 3,025,609 | 51,578,746 | SH | DEFINED | 1,2,5,6,7,8, |
| PEREGRINE PHARMACEUT | COM | 71366110 | 201 | 290,915 | SH | DEFINED | 1,5 |
| PERFICIENT INC | COM | 71375U10 | 6,555 | 792,611 | SH | DEFINED | 1,2,5,6,8 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 47 | 16,379 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 6,979 | 711,375 | SH | DEFINED | 1,2,5,6,8 |
| PERKINELMER INC | COM | 71404610 | 65,892 | 3,424,733 | SH | DEFINED | 1,2,5,6,8,10 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 1,919 | 820,236 | SH | DEFINED | 1,2 |
| PEROT SYS CORP | CL A | 71426510 | 58,793 | 1,979,569 | SH | DEFINED | 1,2,5,6,8 |
| PERRIGO CO | COM | 71429010 | 66,232 | 1,948,581 | SH | DEFINED | 1,2,5,6,7,8, |
| PERVASIVE SOFTWARE I | COM | 71571010 | 1,120 | 226,197 | SH | DEFINED | 1,2 |
| PETMED EXPRESS INC | COM | 71638210 | 8,956 | 475,128 | SH | DEFINED | 1,2,5,6,8 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 712 | 6,255 | SH | DEFINED | 1,6 |

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TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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| NAME OF ISSUER | CLASS | CUSIP | (x1000) | PRN AMT | PRN CALL | DISCRETION | OTHER MA |
|----------------------|------------|----------|-----------|-------------|----------|------------|--------------|
| PETROHAWK ENERGY COR | COM | 71649510 | 110,657 | 4,570,696 | SH | DEFINED | 1,2,5,6,7,8, |
| PETROLEO BRASILEIRO | SP ADR NON | 71654V10 | 236,416 | 6,014,145 | SH | DEFINED | 1,2,4,6,7,8 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 228,084 | 4,969,144 | SH | DEFINED | 1,2,4,5,6,7, |
| PETROLEUM DEV CORP | COM | 71657810 | 9,646 | 516,934 | SH | DEFINED | 1,2,5,8 |
| PETROQUEST ENERGY IN | COM | 71674810 | 7,178 | 1,106,072 | SH | DEFINED | 1,2,5,8 |
| PETSMART INC | COM | 71676810 | 75,224 | 3,458,573 | SH | DEFINED | 1,2,5,6,7,8, |
| PFIZER INC | COM | 71708110 | 3,842,798 | 232,193,254 | SH | DEFINED | 1,2,5,6,7,8, |
| PG&E CORP | NOTE 9.50 | 69331CAD | 135,813 | 50,000,000 | SH | DEFINED | 5 |
| PG&E CORP | COM | 69331C10 | 567,169 | 14,007,625 | SH | DEFINED | 1,2,5,6,7,8, |
| PGT INC | COM | 69336V10 | 43 | 15,057 | SH | DEFINED | 1 |
| PHARMACEUTICAL PROD | COM | 71712410 | 56,100 | 2,556,962 | SH | DEFINED | 1,2,5,6,7,8, |
| PHARMACYCLICS INC | COM | 71693310 | 62 | 31,547 | SH | DEFINED | 1 |
| PHARMASSET INC | COM | 71715N10 | 8,352 | 395,060 | SH | DEFINED | 1,2,6,8 |
| PHARMERICA CORP | COM | 71714F10 | 13,810 | 743,667 | SH | DEFINED | 1,2,5,6,8 |
| PHASE FORWARD INC | COM | 71721R40 | 13,059 | 930,136 | SH | DEFINED | 1,2,5,6,8 |
| PHC INC MASS | CL A | 69331510 | 15 | 12,193 | SH | DEFINED | 1 |
| PHH CORP | COM NEW | 69332020 | 36,786 | 1,854,126 | SH | DEFINED | 1,2,5,8 |
| PHI INC | COM NON VT | 69336T20 | 5,498 | 271,106 | SH | DEFINED | 1,2,5 |
| PHILIP MORRIS INTL I | COM | 71817210 | 3,685,018 | 75,605,618 | SH | DEFINED | 1,2,5,6,7,8, |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 60,301 | 1,173,177 | SH | DEFINED | 1,2,4,5,6,7 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 47,248 | 1,104,175 | SH | DEFINED | 1,2,5,6,7,8, |
| PHOENIX COS INC NEW | COM | 71902E10 | 8,427 | 2,592,984 | SH | DEFINED | 1,2,5,8 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 2,412 | 660,766 | SH | DEFINED | 1,2 |
| PHOTRONICS INC | COM | 71940510 | 5,221 | 1,101,477 | SH | DEFINED | 1,2 |
| PICO HLDGS INC | COM NEW | 69336620 | 14,694 | 440,604 | SH | DEFINED | 1,2,5,6,8 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 60,836 | 2,541,192 | SH | DEFINED | 1,2,5,8 |
| PIER 1 IMPORTS INC | COM | 72027910 | 7,259 | 1,875,613 | SH | DEFINED | 1,2,5,6 |
| PIKE ELEC CORP | COM | 72128310 | 4,323 | 360,880 | SH | DEFINED | 1,2,5,6 |
| PINNACLE AIRL CORP | COM | 72344310 | 163 | 24,387 | SH | DEFINED | 1 |
| PINNACLE ENTMT INC | COM | 72345610 | 15,646 | 1,535,433 | SH | DEFINED | 1,2,5,6,8 |
| PINNACLE FINL PARTNE | COM | 72346Q10 | 17,701 | 1,392,714 | SH | DEFINED | 1,2,5,6,8 |
| PINNACLE WEST CAP CO | COM | 72348410 | 237,963 | 7,250,556 | SH | DEFINED | 1,2,5,6,7,8, |
| PIONEER DRILLING CO | COM | 72365510 | 9,214 | 1,255,272 | SH | DEFINED | 1,2,5,6,8 |
| PIONEER NAT RES CO | NOTE 2.87 | 723787AH | 14,306 | 14,767,000 | SH | DEFINED | 1,5 |
| PIONEER NAT RES CO | COM | 72378710 | 184,337 | 5,079,558 | SH | DEFINED | 1,2,5,6,7,8, |
| PIPER JAFFRAY COS | COM | 72407810 | 23,620 | 494,975 | SH | DEFINED | 1,2,5,8 |
| PITNEY BOWES INC | COM | 72447910 | 218,627 | 8,797,848 | SH | DEFINED | 1,2,5,6,7,8, |
| PIXELWORKS INC | COM NEW | 72581M30 | 64 | 18,877 | SH | DEFINED | 1 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 2,675 | 57,797 | SH | DEFINED | 1,2,8 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 98,150 | 3,548,436 | SH | DEFINED | 1,2,5,6,7,8, |
| PLANAR SYS INC | COM | 72690010 | 49 | 18,135 | SH | DEFINED | 1 |
| PLANTRONICS INC NEW | COM | 72749310 | 48,005 | 1,790,555 | SH | DEFINED | 1,2,5,7,8 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 37,349 | 1,042,108 | SH | DEFINED | 1,2,5,8 |
| PLATO LEARNING INC | COM | 72764Y10 | 100 | 23,061 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 1,126 | 372,683 | SH | DEFINED | 1,2 |
| PLEXUS CORP | COM | 72913210 | 24,663 | 936,325 | SH | DEFINED | 1,2,5,6,8 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------|----------------|-------|---------------|-------------------|-------------------|-----------------------|----------|
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|----------------------|------------|----------|---------|------------|---------|---------|--------------|
| PLUG POWER INC | COM | 72919P10 | 68 | 77,262 | SH | DEFINED | 1,2 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 179,988 | 5,874,286 | SH | DEFINED | 1,2,5,6,7,8, |
| PLX TECHNOLOGY INC | COM | 69341710 | 1,957 | 580,577 | SH | DEFINED | 1,2 |
| PMA CAP CORP | CL A | 69341920 | 4,558 | 801,025 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 93 | 12,785 | SH | DEFINED | 1 |
| PMC-SIERRA INC | COM | 69344F10 | 34,411 | 3,599,525 | SH | DEFINED | 1,2,5,6,7,8, |
| PMFG INC | COM | 69345P10 | 2,895 | 225,113 | SH | DEFINED | 1,2 |
| PMI GROUP INC | COM | 69344M10 | 7,837 | 1,843,989 | SH | DEFINED | 1,2,5,6 |
| PNC FINL SVCS GROUP | COM | 69347510 | 815,987 | 16,793,320 | SH | DEFINED | 1,2,5,6,7,8, |
| PNM RES INC | COM | 69349H10 | 32,450 | 2,778,270 | SH | DEFINED | 1,2,5,8 |
| POLARIS INDS INC | COM | 73106810 | 31,036 | 761,061 | SH | DEFINED | 1,2,5,6,8 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 160,133 | 2,089,965 | SH | DEFINED | 1,2,5,6,7,8, |
| POLYCOM INC | COM | 73172K10 | 68,215 | 2,550,087 | SH | DEFINED | 1,2,5,6,8 |
| POLYONE CORP | COM | 73179P10 | 15,716 | 2,356,174 | SH | DEFINED | 1,2,5,8 |
| POLYPORE INTL INC | COM | 73179V10 | 5,488 | 425,098 | SH | DEFINED | 1,2,5,6,8 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 101 | 15,587 | SH | DEFINED | 1 |
| PONIARD PHARMACEUTIC | COM NEW | 73244930 | 3,377 | 451,428 | SH | DEFINED | 1,2 |
| POOL CORPORATION | COM | 73278L10 | 26,627 | 1,198,326 | SH | DEFINED | 1,2,5,6,8 |
| POPULAR INC | COM | 73317410 | 13,443 | 4,750,084 | SH | DEFINED | 1,2,5,6,8,10 |
| PORTEC RAIL PRODS IN | COM | 73621210 | 963 | 101,453 | SH | DEFINED | 1,2 |
| PORTER BANCORP INC | COM | 73623310 | 572 | 35,100 | SH | DEFINED | 1,2 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 14,322 | 315,953 | SH | DEFINED | 1,2,5,6,8 |
| PORTLAND GEN ELEC CO | COM NEW | 73650884 | 35,994 | 1,825,260 | SH | DEFINED | 1,2,5,8 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 489 | 46,118 | SH | DEFINED | 1 |
| POSTCO | SPONSORED | 69348310 | 6,919 | 66,567 | SH | DEFINED | 1,2,6 |
| POST PPTYS INC | COM | 73746410 | 33,774 | 1,876,313 | SH | DEFINED | 1,2,3,5,6,8 |
| POTASH CORP SASK INC | COM | 73755L10 | 801 | 8,861 | SH | DEFINED | 1,5 |
| POTASH CORP SASK INC | COM | 73755L10 | 343 | 3,800 | SH CALL | DEFINED | 7 |
| POTASH CORP SASK INC | COM | 73755L10 | 343 | 3,800 | SH PUT | DEFINED | 7 |
| POTLATCH CORP NEW | COM | 73763010 | 34,376 | 1,208,282 | SH | DEFINED | 1,2,5,8 |
| POWELL INDS INC | COM | 73912810 | 6,315 | 164,499 | SH | DEFINED | 1,2,5,6,8 |
| POWER INTEGRATIONS I | COM | 73927610 | 16,139 | 484,217 | SH | DEFINED | 1,2,5 |
| POWER-ONE INC | COM | 73930810 | 2,824 | 1,448,316 | SH | DEFINED | 1,2,6 |
| POWERSECURE INTL INC | COM | 73936N10 | 2,070 | 305,271 | SH | DEFINED | 1,2,5 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 4,471 | 2,794,107 | SH | DEFINED | 1,2,5 |
| POZEN INC | COM | 73941U10 | 3,455 | 469,372 | SH | DEFINED | 1,2,5,6 |
| PPG INDS INC | COM | 69350610 | 365,576 | 6,280,302 | SH | DEFINED | 1,2,5,6,7,8, |
| PPL CORP | COM | 69351T10 | 425,741 | 14,032,332 | SH | DEFINED | 1,2,5,6,7,8, |
| PRAXAIR INC | COM | 74005P10 | 910,262 | 11,142,884 | SH | DEFINED | 1,2,5,6,7,8, |
| PRE PAID LEGAL SVCS | COM | 74006510 | 12,165 | 239,475 | SH | DEFINED | 1,2,5,6,8 |
| PRECISION CASTPARTS | COM | 74018910 | 454,463 | 4,461,208 | SH | DEFINED | 1,2,5,6,7,8, |
| PRECISION DRILLING T | TR UNIT | 74021510 | 135 | 20,430 | SH | DEFINED | 1,5 |
| PREFORMED LINE PRODS | COM | 74044410 | 1,687 | 42,113 | SH | DEFINED | 1,2 |
| PREMIER EXIBITIONS I | COM | 74051E10 | 15 | 14,700 | SH | DEFINED | 1 |
| PREMIERE GLOBAL SVCS | COM | 74058510 | 13,091 | 1,575,338 | SH | DEFINED | 1,2,5,6,8 |
| PREMIERWEST BANCORP | COM | 74092110 | 815 | 300,707 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|---------------|
| PRESIDENTIAL LIFE CO | COM | 74088410 | 4,996 | 482,212 | SH | DEFINED 1,2,5 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| PRESSTEK INC | COM | 74111310 | 63 | 29,878 | SH | DEFINED | 1 |
| PRESTIGE BRANDS HLDG | COM | 74112D10 | 6,314 | 896,873 | SH | DEFINED | 1,2,5,8 |
| PRG-SCHULTZ INTERNAT | COM NEW | 69357C50 | 82 | 14,712 | SH | DEFINED | 1 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 419,772 | 9,185,384 | SH | DEFINED | 1,2,5,6,7,8, |
| PRICELINE COM INC | COM NEW | 74150340 | 166,496 | 1,004,075 | SH | DEFINED | 1,2,5,6,7,8, |
| PRICESMART INC | COM | 74151110 | 5,545 | 295,731 | SH | DEFINED | 1,2,5,6,8 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 138,516 | 4,550,461 | SH | DEFINED | 1,2,5,6,7,8, |
| PRIMEDIA INC | COM NEW | 74157K84 | 1,151 | 456,681 | SH | DEFINED | 1,2 |
| PRIMEENERGY CORP | COM | 74158E10 | 272 | 9,474 | SH | DEFINED | 1,2 |
| PRIMORIS SVCS CORP | COM | 74164F10 | 882 | 122,322 | SH | DEFINED | 1,2 |
| PRIMUS GUARANTY LTD | SHS | G7245710 | 1,716 | 401,781 | SH | DEFINED | 1 |
| PRINCETON REVIEW INC | COM | 74235210 | 950 | 226,237 | SH | DEFINED | 1,2,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 344,404 | 12,574,063 | SH | DEFINED | 1,2,5,6,7,8, |
| PRIVATEBANCORP INC | COM | 74296210 | 28,362 | 1,159,530 | SH | DEFINED | 1,2,5,6,8 |
| PROASSURANCE CORP | COM | 74267C10 | 43,229 | 828,296 | SH | DEFINED | 1,2,5,8 |
| PROCERA NETWORKS INC | COM | 74269U10 | 17 | 29,700 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COM | 74271810 | 6,118,289 | 105,633,449 | SH | DEFINED | 1,2,5,6,7,8, |
| PROGENICS PHARMACEUT | COM | 74318710 | 2,646 | 505,007 | SH | DEFINED | 1,2,5,6 |
| PROGRESS ENERGY INC | COM | 74326310 | 969,726 | 24,826,567 | SH | DEFINED | 1,2,5,6,7,8, |
| PROGRESS SOFTWARE CO | COM | 74331210 | 22,358 | 987,096 | SH | DEFINED | 1,2,5,6,8 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 406,720 | 24,530,775 | SH | DEFINED | 1,2,5,6,7,8, |
| PROLOGIS | NOTE 2.25 | 743410AQ | 3,170 | 3,517,000 | SH | DEFINED | 2,5 |
| PROLOGIS | NOTE 1.87 | 743410AR | 1,153 | 1,350,000 | SH | DEFINED | 2 |
| PROLOGIS | NOTE 2.62 | 743410AS | 1,031 | 1,200,000 | SH | DEFINED | 2 |
| PROLOGIS | SH BEN INT | 74341010 | 269,617 | 22,618,852 | SH | DEFINED | 1,2,3,5,6,7, |
| PROS HOLDINGS INC | COM | 74346Y10 | 2,743 | 325,768 | SH | DEFINED | 1,2,6 |
| PROSPECT CAPITAL COR | COM | 74348T10 | 10,910 | 1,018,695 | SH | DEFINED | 1,2,5,8 |
| PROSPERITY BANCSHARE | COM | 74360610 | 60,131 | 1,728,395 | SH | DEFINED | 1,2,5,7,8 |
| PROTALIX BIOTHERAPEU | COM | 74365A10 | 4,727 | 572,252 | SH | DEFINED | 1,2 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 40,007 | 1,867,721 | SH | DEFINED | 1,2,5,6,8,10 |
| PROVIDENCE SVC CORP | COM | 74381510 | 3,128 | 268,232 | SH | DEFINED | 1,2 |
| PROVIDENT FINL HLDGS | COM | 74386810 | 98 | 12,204 | SH | DEFINED | 1 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 22,849 | 2,220,469 | SH | DEFINED | 1,2,5,8 |
| PROVIDENT NEW YORK B | COM | 74402810 | 7,248 | 758,962 | SH | DEFINED | 1,2,5,8 |
| PRUDENTIAL BANCORP I | COM | 74431910 | 432 | 43,052 | SH | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | FRNT | 744320AJ | 961 | 1,000,000 | SH | DEFINED | 2 |
| PRUDENTIAL FINL INC | COM | 74432010 | 853,501 | 17,100,810 | SH | DEFINED | 1,2,5,6,7,8, |
| PRUDENTIAL PLC | ADR | 74435K20 | 579 | 30,068 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 35,883 | 699,201 | SH | DEFINED | 1,2,3,5,6,8 |
| PSS WORLD MED INC | COM | 69366A10 | 32,685 | 1,497,254 | SH | DEFINED | 1,2,5,6,8 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 44,582 | 1,666,012 | SH | DEFINED | 1,2,5,6,8 |
| PT INDOSAT TBK | SPONSORED | 74438310 | 486 | 17,419 | SH | DEFINED | 1,6 |
| PUBLIC STORAGE | COM | 74460D10 | 501,036 | 6,659,166 | SH | DEFINED | 1,2,3,5,6,7, |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 620,962 | 19,750,695 | SH | DEFINED | 1,2,5,6,7,8, |
| PULTE HOMES INC | COM | 74586710 | 153,181 | 13,938,179 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------|
| PURE BIOSCIENCE | COM | 74621810 | 60 | 36,923 | SH | DEFINED | 1,2 |
| PVF CAPITAL CORP | COM | 69365410 | 24 | 10,112 | SH | DEFINED | 1 |
| PZENA INVESTMENT MGM | CLASS A | 74731Q10 | 989 | 121,042 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| QAD INC | COM | 74727D10 | 1,113 | 244,547 | SH | DEFINED | 1,2 |
| QC HLDGS INC | COM | 74729T10 | 273 | 40,379 | SH | DEFINED | 1,2 |
| QIAGEN N V | ORD | N7248210 | 354 | 16,618 | SH | DEFINED | 1,5 |
| QLOGIC CORP | COM | 74727710 | 65,909 | 3,831,893 | SH | DEFINED | 1,2,5,6,8,10 |
| QUAKER CHEM CORP | COM | 74731610 | 4,860 | 221,613 | SH | DEFINED | 1,2 |
| QUALCOMM INC | COM | 74752510 | 2,453,275 | 54,541,472 | SH | DEFINED | 1,2,5,6,7,8, |
| QUALITY SYS INC | COM | 74758210 | 29,376 | 477,114 | SH | DEFINED | 1,2,5,6,8 |
| QUANEX BUILDING PROD | COM | 74761910 | 12,058 | 839,724 | SH | DEFINED | 1,2,5,8 |
| QUANTA SVCS INC | COM | 74762E10 | 136,265 | 6,157,500 | SH | DEFINED | 1,2,5,6,7,8, |
| QUANTUM CORP | COM DSSG | 74790620 | 5,396 | 4,282,177 | SH | DEFINED | 1,2 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 110 | 82,582 | SH | DEFINED | 1 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 262,047 | 5,021,010 | SH | DEFINED | 1,2,5,6,7,8, |
| QUEST RESOURCE CORP | COM NEW | 74834930 | 16 | 27,079 | SH | DEFINED | 1 |
| QUEST SOFTWARE INC | COM | 74834T10 | 37,531 | 2,227,369 | SH | DEFINED | 1,2,5,6,8 |
| QUESTAR CORP | COM | 74835610 | 266,819 | 7,103,812 | SH | DEFINED | 1,2,5,6,7,8, |
| QUESTCOR PHARMACEUTI | COM | 74835Y10 | 7,797 | 1,412,510 | SH | DEFINED | 1,2,5,6,8 |
| QUICKLOGIC CORP | COM | 74837P10 | 24 | 14,273 | SH | DEFINED | 1 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 37,051 | 2,611,061 | SH | DEFINED | 1,2,5,6,8,10 |
| QUIDEL CORP | COM | 74838J10 | 8,759 | 539,698 | SH | DEFINED | 1,2,5,6,8 |
| QUIKSILVER INC | COM | 74838C10 | 8,162 | 2,967,892 | SH | DEFINED | 1,2,5,8 |
| QWEST COMMUNICATIONS | NOTE 3.50 | 749121BY | 1,715 | 1,700,000 | SH | DEFINED | 1,2 |
| QWEST COMMUNICATIONS | COM | 74912110 | 386,102 | 101,338,998 | SH | DEFINED | 1,2,5,6,7,8, |
| RACKSPACE HOSTING IN | COM | 75008610 | 21,053 | 1,234,042 | SH | DEFINED | 1,2,6,8 |
| RADIANT GROUP INC | COM | 75023610 | 19,031 | 1,798,767 | SH | DEFINED | 1,2,5,6,8 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 6,349 | 591,175 | SH | DEFINED | 1,2,6 |
| RADIO ONE INC | CL A | 75040P10 | 14 | 13,476 | SH | DEFINED | 1 |
| RADIO ONE INC | CL D NON V | 75040P40 | 92 | 94,063 | SH | DEFINED | 1 |
| RADIOSHACK CORP | COM | 75043810 | 83,635 | 5,047,373 | SH | DEFINED | 1,2,5,6,8,10 |
| RADISYS CORP | COM | 75045910 | 4,147 | 477,231 | SH | DEFINED | 1,2,5 |
| RADNET INC | COM | 75049110 | 1,090 | 420,767 | SH | DEFINED | 1,2 |
| RADVISION LTD | ORD | M8186910 | 173 | 19,572 | SH | DEFINED | 1,2 |
| RAE SYS INC | COM | 75061P10 | 654 | 594,414 | SH | DEFINED | 1,2 |
| RAIT FINANCIAL TRUST | COM | 74922710 | 4,349 | 1,479,088 | SH | DEFINED | 1,2 |
| RALCORP HLDGS INC NE | COM | 75102810 | 76,106 | 1,301,618 | SH | DEFINED | 1,2,5,6,7,8, |
| RAM ENERGY RESOURCES | COM | 75130P10 | 54 | 44,900 | SH | DEFINED | 1 |
| RAMBUS INC DEL | COM | 75091710 | 26,613 | 1,529,495 | SH | DEFINED | 1,2,5,6,8,10 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 6,980 | 782,460 | SH | DEFINED | 1,2,3,5,8 |
| RAMTRON INTL CORP | COM NEW | 75190730 | 54 | 21,213 | SH | DEFINED | 1 |
| RANGE RES CORP | COM | 75281A10 | 301,245 | 6,103,022 | SH | DEFINED | 1,2,5,6,7,8, |
| RASER TECHNOLOGIES I | COM | 75405510 | 1,612 | 1,053,287 | SH | DEFINED | 1,2,6 |
| RAVEN INDS INC | COM | 75421210 | 8,316 | 311,111 | SH | DEFINED | 1,2,5,6,8 |
| RAYMOND JAMES FINANC | COM | 75473010 | 48,526 | 2,084,440 | SH | DEFINED | 1,2,5,6,8,10 |
| RAYONIER INC | COM | 75490710 | 79,240 | 1,936,945 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|-----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| RAYTHEON CO | COM NEW | 75511150 | 645,406 | 13,454,374 | SH | DEFINED 1,2,5,6,7,8, |
| RBC BEARINGS INC | COM | 75524B10 | 9,468 | 405,810 | SH | DEFINED 1,2,5,8 |
| RC2 CORP | COM | 74938810 | 7,515 | 527,375 | SH | DEFINED 1,2,5,8 |
| RCN CORP | COM NEW | 74936120 | 9,257 | 995,324 | SH | DEFINED 1,2,5,6,8 |
| READING INTERNATIONAL | CL A | 75540810 | 936 | 227,797 | SH | DEFINED 1,2 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| REALNETWORKS INC | COM | 75605L10 | 6,491 | 1,744,862 | SH | DEFINED | 1,2,5,6,8 |
| REALTY INCOME CORP | COM | 75610910 | 57,481 | 2,240,978 | SH | DEFINED | 1,2,3,5,6,8, |
| RED HAT INC | COM | 75657710 | 168,728 | 6,104,477 | SH | DEFINED | 1,2,5,6,7,8, |
| RED LION HOTELS CORP | COM | 75676410 | 1,276 | 221,847 | SH | DEFINED | 1,2 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 6,738 | 329,979 | SH | DEFINED | 1,2,5,6,8 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 151 | 27,777 | SH | DEFINED | 1 |
| REDWOOD TR INC | COM | 75807540 | 27,510 | 1,774,811 | SH | DEFINED | 1,2,5,8 |
| REED ELSEVIER N V | SPONS ADR | 75820420 | 495 | 21,915 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONS ADR | 75820520 | 394 | 13,095 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 37,974 | 830,767 | SH | DEFINED | 1,2,5,8 |
| REGAL ENTMT GROUP | CL A | 75876610 | 14,440 | 1,172,039 | SH | DEFINED | 1,2,5,6,8,10 |
| REGENCY CTRS CORP | COM | 75884910 | 114,595 | 3,092,971 | SH | DEFINED | 1,2,3,5,6,7, |
| REGENCY ENERGY PARTN | COM UNITS | 75885Y10 | 1,044 | 53,227 | SH | DEFINED | 1,2 |
| REGENERON PHARMACEUT | COM | 75886F10 | 41,725 | 2,161,910 | SH | DEFINED | 1,2,5,6,8 |
| REGENT COMMUNICATION | COM | 75886510 | 17 | 40,485 | SH | DEFINED | 1 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 314,725 | 50,680,319 | SH | DEFINED | 1,2,5,6,7,8, |
| REGIS CORP MINN | COM | 75893210 | 27,215 | 1,755,838 | SH | DEFINED | 1,2,5,8 |
| REHABCARE GROUP INC | COM | 75914810 | 10,233 | 471,801 | SH | DEFINED | 1,2,5,8 |
| REINSURANCE GROUP AM | COM NEW | 75935160 | 63,560 | 1,425,114 | SH | DEFINED | 1,2,5,8,10 |
| RELIANCE STEEL & ALU | COM | 75950910 | 96,939 | 2,277,701 | SH | DEFINED | 1,2,5,6,8,10 |
| RENAISSANCE LEARNING | COM | 75968L10 | 1,589 | 159,886 | SH | DEFINED | 1,2,5,8 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 41,998 | 766,949 | SH | DEFINED | 1,2,5,6,7,8, |
| RENASANT CORP | COM | 75970E10 | 6,501 | 437,785 | SH | DEFINED | 1,2,5,8 |
| RENT A CTR INC NEW | COM | 76009N10 | 53,412 | 2,829,013 | SH | DEFINED | 1,2,5,6,7,8 |
| RENTECH INC | NOTE 4.00 | 760112AA | 4,462 | 5,720,000 | SH | DEFINED | 5 |
| RENTECH INC | COM | 76011210 | 476 | 293,656 | SH | DEFINED | 1,2,5,8 |
| RENTRAK CORP | COM | 76017410 | 2,712 | 151,861 | SH | DEFINED | 1,2,5 |
| REPLIGEN CORP | COM | 75991610 | 2,661 | 531,095 | SH | DEFINED | 1,2,5 |
| REPROS THERAPEUTICS | COM | 76028H10 | 102 | 113,105 | SH | DEFINED | 1,2 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 928 | 34,161 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 6,682 | 716,187 | SH | DEFINED | 1,2,5 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 5,928 | 297,005 | SH | DEFINED | 1,2,5 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 511 | 112,518 | SH | DEFINED | 1,2 |
| REPUBLIC SVCS INC | COM | 76075910 | 295,975 | 11,139,454 | SH | DEFINED | 1,2,5,6,7,8, |
| RES-CARE INC | COM | 76094310 | 9,251 | 651,040 | SH | DEFINED | 1,2,5,8 |
| RESEARCH FRONTIERS I | COM | 76091110 | 67 | 16,343 | SH | DEFINED | 1 |
| RESEARCH IN MOTION L | COM | 76097510 | 11,469 | 169,583 | SH | DEFINED | 1,2,5 |
| RESMED INC | COM | 76115210 | 65,864 | 1,457,171 | SH | DEFINED | 1,2,5,6,8,10 |
| RESOURCE AMERICA INC | CL A | 76119520 | 1,138 | 236,578 | SH | DEFINED | 1,2 |
| RESOURCE CAP CORP | COM | 76120W30 | 2,808 | 516,155 | SH | DEFINED | 1,2 |
| RESOURCES CONNECTION | COM | 76122Q10 | 14,587 | 855,062 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| RETAIL VENTURES INC | COM | 76128Y10 | 3,369 | 639,214 | SH | DEFINED | 1,2,6 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 33 | 20,339 | SH | DEFINED | 1 |
| REVLON INC | CL A NEW | 76152560 | 1,492 | 306,896 | SH | DEFINED | 1,2,6,8 |
| REWARDS NETWORK INC | COM NEW | 76155720 | 2,214 | 161,160 | SH | DEFINED | 1,2 |
| REX ENERGY CORPORATI | COM | 76156510 | 5,264 | 630,362 | SH | DEFINED | 1,2,5,6 |
| REX STORES CORP | COM | 76162410 | 1,830 | 167,904 | SH | DEFINED | 1,2 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 287,133 | 6,449,524 | SH | DEFINED | 1,2,5,6,7,8, |

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| | | | | | | | |
|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| RF MICRODEVICES INC | COM | 74994110 | 45,346 | 8,350,988 | SH | DEFINED | 1,2,5,6,8 |
| RICHARDSON ELECTRS L | COM | 76316510 | 60 | 11,844 | SH | DEFINED | 1 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 6,004 | 732,159 | SH | DEFINED | 1,2,5,6,8 |
| RIGHTNOW TECHNOLOGIE | COM | 76657R10 | 6,267 | 433,975 | SH | DEFINED | 1,2,6,8 |
| RIMAGE CORP | COM | 76672110 | 3,119 | 182,515 | SH | DEFINED | 1,2 |
| RISKMETRICS GROUP IN | COM | 76773510 | 6,260 | 428,205 | SH | DEFINED | 1,2,5,6,8 |
| RITCHIE BROS AUCTION | COM | 76774410 | 348 | 14,200 | SH | DEFINED | 1 |
| RITE AID CORP | COM | 76775410 | 12,036 | 7,339,305 | SH | DEFINED | 1,2,5,6,8,10 |
| RIVERBED TECHNOLOGY | COM | 76857310 | 24,761 | 1,127,534 | SH | DEFINED | 1,2,5,6,8 |
| RIVERVIEW BANCORP IN | COM | 76939710 | 52 | 13,992 | SH | DEFINED | 1 |
| RLI CORP | COM | 74960710 | 102,242 | 1,937,142 | SH | DEFINED | 1,2,5,6,8 |
| ROBBINS & MYERS INC | COM | 77019610 | 17,363 | 739,477 | SH | DEFINED | 1,2,5,6,8 |
| ROBERT HALF INTL INC | COM | 77032310 | 126,658 | 5,062,281 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCHESTER MED CORP | COM | 77149710 | 1,810 | 150,316 | SH | DEFINED | 1,2 |
| ROCK OF AGES CORP | CL A | 77263210 | 37 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 56,202 | 1,193,003 | SH | DEFINED | 1,2,5,7,8 |
| ROCKVILLE FINL INC | COM | 77418610 | 1,743 | 162,095 | SH | DEFINED | 1,2 |
| ROCKWELL AUTOMATION | COM | 77390310 | 200,694 | 4,711,122 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWELL COLLINS INC | COM | 77434110 | 263,450 | 5,186,018 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCKWELL MEDICAL TEC | COM | 77437410 | 1,517 | 194,984 | SH | DEFINED | 1,2 |
| ROCKWOOD HLDGS INC | COM | 77441510 | 20,562 | 999,608 | SH | DEFINED | 1,2,5,8 |
| RODMAN & RENSHAW CAP | COM | 77487R10 | 73 | 12,200 | SH | DEFINED | 1 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 13,337 | 580,882 | SH | DEFINED | 1,2,5,6,8 |
| ROGERS COMMUNICATION | CL B | 77510920 | 1,126 | 39,918 | SH | DEFINED | 1,2 |
| ROGERS CORP | COM | 77513310 | 10,764 | 359,174 | SH | DEFINED | 1,2,5,6,8 |
| ROLLINS INC | COM | 77571110 | 24,156 | 1,281,492 | SH | DEFINED | 1,2,5,6,8 |
| ROMA FINANCIAL CORP | COM | 77581P10 | 1,978 | 159,132 | SH | DEFINED | 1,2,6 |
| ROPER INDS INC NEW | COM | 77669610 | 104,223 | 2,044,384 | SH | DEFINED | 1,2,5,6,7,8, |
| ROSETTA RESOURCES IN | COM | 77777930 | 17,917 | 1,219,696 | SH | DEFINED | 1,2,5,6,8 |
| ROSETTA STONE INC | COM | 77778010 | 2,324 | 101,214 | SH | DEFINED | 1,2 |
| ROSS STORES INC | COM | 77829610 | 192,329 | 4,026,156 | SH | DEFINED | 1,2,5,6,7,8, |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 4,108 | 139,906 | SH | DEFINED | 1,2,5,6,10 |
| ROVI CORP | COM | 77937610 | 63,239 | 1,882,119 | SH | DEFINED | 1,2,5,6,7,8, |
| ROWAN COS INC | COM | 77938210 | 132,005 | 5,721,936 | SH | DEFINED | 1,2,5,6,7,8, |
| ROYAL BK CDA MONTREA | COM | 78008710 | 1,615 | 30,139 | SH | DEFINED | 1,2 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 40,074 | 1,664,218 | SH | DEFINED | 1,2,5,6,7,8, |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 3,309 | 59,335 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PL | SPONS ADR | 78025920 | 2,144 | 37,489 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 50,566 | 1,108,896 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| RPC INC | COM | 74966010 | 6,696 | 638,885 | SH | DEFINED | 1,2,5,6,8 |
| RPM INTL INC | COM | 74968510 | 73,444 | 3,972,102 | SH | DEFINED | 1,2,5,6,8,10 |
| RRI ENERGY INC | COM | 74971X10 | 37,296 | 5,223,580 | SH | DEFINED | 1,2,5,6,7,8, |
| RSC HOLDINGS INC | COM | 74972L10 | 6,994 | 962,002 | SH | DEFINED | 1,2,5,6 |
| RTI BIOLOGICS INC | COM | 74975N10 | 4,531 | 1,041,572 | SH | DEFINED | 1,2,5,8 |
| RTI INTL METALS INC | COM | 74973W10 | 15,903 | 638,438 | SH | DEFINED | 1,2,5,8 |
| RUBICON TECHNOLOGY I | COM | 78112T10 | 3,287 | 221,507 | SH | DEFINED | 1,2,6 |
| RUBY TUESDAY INC | COM | 78118210 | 12,076 | 1,434,242 | SH | DEFINED | 1,2,5,8 |
| RUDDICK CORP | COM | 78125810 | 41,753 | 1,568,488 | SH | DEFINED | 1,2,5,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 4,804 | 649,134 | SH | DEFINED | 1,2,5,6 |
| RURAL / METRO CORP | COM | 78174810 | 111 | 26,539 | SH | DEFINED | 1 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 8,312 | 643,317 | SH | DEFINED | 1,2,5,8 |
| RUTHS HOSPITALITY GR | COM | 78333210 | 1,801 | 426,744 | SH | DEFINED | 1,2 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 7,474 | 257,367 | SH | DEFINED | 1,2,5,6 |
| RYDER SYS INC | COM | 78354910 | 73,444 | 1,880,293 | SH | DEFINED | 1,2,5,6,8,10 |
| RYLAND GROUP INC | COM | 78376410 | 62,938 | 2,987,085 | SH | DEFINED | 1,2,5,6,8 |
| S & T BANCORP INC | COM | 78385910 | 12,068 | 931,206 | SH | DEFINED | 1,2,5,8 |
| S Y BANCORP INC | COM | 78506010 | 5,950 | 257,669 | SH | DEFINED | 1,2,5,6,8 |
| S1 CORPORATION | COM | 78463B10 | 7,218 | 1,167,936 | SH | DEFINED | 1,2,5,6,8 |
| SABA SOFTWARE INC | COM NEW | 78493260 | 1,497 | 355,586 | SH | DEFINED | 1,2 |
| SAFEGUARD SCIENTIFIC | COM NEW | 78644920 | 4,332 | 394,914 | SH | DEFINED | 1,2 |
| SAFETY INS GROUP INC | COM | 78648T10 | 10,965 | 333,075 | SH | DEFINED | 1,2,5,8 |
| SAFEWAY INC | COM NEW | 78651420 | 292,959 | 14,855,946 | SH | DEFINED | 1,2,5,6,7,8, |
| SAIA INC | COM | 78709Y10 | 5,788 | 359,938 | SH | DEFINED | 1,2,5,6 |
| SAIC INC | COM | 78390X10 | 101,698 | 5,798,062 | SH | DEFINED | 1,2,5,6,7,8, |
| SAKS INC | NOTE 2.00 | 79377WAL | 3,293 | 3,980,000 | SH | DEFINED | 5 |
| SAKS INC | COM | 79377W10 | 27,100 | 3,973,604 | SH | DEFINED | 1,2,5,6,8 |
| SALARY COM INC | COM | 79400610 | 32 | 10,171 | SH | DEFINED | 1 |
| SALESFORCE COM INC | COM | 79466L30 | 206,063 | 3,619,583 | SH | DEFINED | 1,2,5,6,7,8, |
| SALIX PHARMACEUTICAL | COM | 79543510 | 25,113 | 1,181,237 | SH | DEFINED | 1,2,5,6,8 |
| SALLY BEAUTY HLDGS I | COM | 79546E10 | 14,619 | 2,056,120 | SH | DEFINED | 1,2,5,6,8 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,104 | 356,048 | SH | DEFINED | 1,2 |
| SANDERSON FARMS INC | COM | 80001310 | 15,736 | 418,053 | SH | DEFINED | 1,2,5,8 |
| SANDISK CORP | NOTE 1.00 | 80004CAC | 1,166 | 1,500,000 | SH | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C10 | 159,724 | 7,360,551 | SH | DEFINED | 1,2,5,6,7,8, |
| SANDRIDGE ENERGY INC | COM | 80007P30 | 30,217 | 2,331,544 | SH | DEFINED | 1,2,5,7,8,10 |
| SANDY SPRING BANCORP | COM | 80036310 | 5,420 | 332,909 | SH | DEFINED | 1,2,5,8 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 6,043 | 736,050 | SH | DEFINED | 1,2,5,6 |
| SANMINA SCI CORP | COM NEW | 80090720 | 2,653 | 308,529 | SH | DEFINED | 1,2,5,6,8 |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 2,155 | 58,323 | SH | DEFINED | 1,2 |
| SANTANDER BANCORP | COM | 80280910 | 1,800 | 184,657 | SH | DEFINED | 1,2,5 |
| SANTARUS INC | COM | 80281730 | 2,632 | 799,904 | SH | DEFINED | 1,2 |
| SAP AG | SPON ADR | 80305420 | 6,265 | 128,202 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 14,454 | 1,797,725 | SH | DEFINED | 1,2,5,6,8 |
| SAPPI LTD | SPON ADR N | 80306920 | 116 | 29,946 | SH | DEFINED | 1,6 |
| SARA LEE CORP | COM | 80311110 | 287,388 | 25,797,822 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| SASOL LTD | SPONSORED | 80386630 | 654 | 17,158 | SH | DEFINED | 1,6 |
| SATCON TECHNOLOGY CO | COM | 80389310 | 1,874 | 1,095,678 | SH | DEFINED | 1,2 |
| SATYAM COMPUTER SERV | ADR | 80409810 | 1,917 | 291,324 | SH | DEFINED | 1,2,5,6 |
| SAUER-DANFOSS INC | COM | 80413710 | 2,636 | 343,628 | SH | DEFINED | 1,2,5 |
| SAUL CTRS INC | COM | 80439510 | 8,827 | 274,977 | SH | DEFINED | 1,2,3,5,6,8 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 36,894 | 2,427,265 | SH | DEFINED | 1,2,5,6,8 |
| SAVVIS INC | COM NEW | 80542330 | 14,306 | 904,270 | SH | DEFINED | 1,2,5,6,8 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 44,206 | 1,635,427 | SH | DEFINED | 1,2,5,6,7,8, |
| SCANA CORP NEW | COM | 80589M10 | 157,702 | 4,518,679 | SH | DEFINED | 1,2,5,6,7,8, |
| SCANSOURCE INC | COM | 80603710 | 19,827 | 700,114 | SH | DEFINED | 1,2,5,6,8 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 7,051 | 250,923 | SH | DEFINED | 1,2,5,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| SCHAWK INC | CL A | 80637310 | 3,424 | 293,387 | SH | DEFINED | 1,2,5,8 |
| SCHEIN HENRY INC | COM | 80640710 | 118,936 | 2,166,010 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHERING PLOUGH CORP | COM | 80660510 | 1,736,762 | 61,478,300 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHERING PLOUGH CORP | PFD CONV M | 80660570 | 2,718 | 11,200 | SH | DEFINED | 1,2 |
| SCHIFF NUTRITION INT | COM | 80669310 | 947 | 181,671 | SH | DEFINED | 1,2 |
| SCHLUMBERGER LTD | COM | 80685710 | 2,497,785 | 41,909,140 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHNITZER STL INDS | CL A | 80688210 | 44,421 | 834,201 | SH | DEFINED | 1,2,5,6,8,10 |
| SCHOLASTIC CORP | COM | 80706610 | 22,028 | 905,006 | SH | DEFINED | 1,2,5,7,8 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 9,709 | 409,301 | SH | DEFINED | 1,2,5,8 |
| SCHULMAN A INC | COM | 80819410 | 16,405 | 823,123 | SH | DEFINED | 1,2,5,8 |
| SCHWAB CHARLES CORP | COM | 80851310 | 673,179 | 35,152,927 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 20,058 | 368,980 | SH | DEFINED | 1,2,5,8 |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 2,678 | 630,063 | SH | DEFINED | 1,2 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 20,101 | 1,269,819 | SH | DEFINED | 1,2,5,6,8,10 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 37 | 14,231 | SH | DEFINED | 1 |
| SCOLR PHARMA INC | COM | 78402X10 | 9 | 18,140 | SH | DEFINED | 1 |
| SCOTTS MIRACLE GRO C | CL A | 81018610 | 38,285 | 891,382 | SH | DEFINED | 1,2,5,6,8,10 |
| SCRIPPS E W CO OHIO | CL A NEW | 81105440 | 5,352 | 713,580 | SH | DEFINED | 1,2,6,8 |
| SCRIPPS NETWORKS INT | CL A COM | 81106510 | 111,082 | 3,006,281 | SH | DEFINED | 1,2,5,6,7,8, |
| SEABOARD CORP | COM | 81154310 | 11,246 | 8,651 | SH | DEFINED | 1,2,5,8 |
| SEABRIGHT INSURANCE | COM | 81165610 | 5,966 | 522,391 | SH | DEFINED | 1,2,8 |
| SEACHANGE INTL INC | COM | 81169910 | 4,797 | 639,605 | SH | DEFINED | 1,2,5 |
| SEACOAST BKG CORP FL | COM | 81170730 | 79 | 31,312 | SH | DEFINED | 1 |
| SEACOR HOLDINGS INC | COM | 81190410 | 36,999 | 453,258 | SH | DEFINED | 1,2,5,6,8,10 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 102,707 | 6,752,567 | SH | DEFINED | 1,2,5,6,7,8, |
| SEAHAWK DRILLING INC | COM | 81201R10 | 4,913 | 158,021 | SH | DEFINED | 1,2,5,6,7,8, |
| SEALED AIR CORP NEW | COM | 81211K10 | 117,583 | 5,989,940 | SH | DEFINED | 1,2,5,6,7,8, |
| SEALY CORP | COM | 81213930 | 2,602 | 813,131 | SH | DEFINED | 1,2,5 |
| SEARS HLDGS CORP | COM | 81235010 | 264,858 | 4,055,397 | SH | DEFINED | 1,2,5,6,7,8, |
| SEASPAN CORP | SHS | Y7563810 | 149 | 16,658 | SH | DEFINED | 1,5 |
| SEATTLE GENETICS INC | COM | 81257810 | 40,371 | 2,877,499 | SH | DEFINED | 1,2,5,6,8 |
| SEI INVESTMENTS CO | COM | 78411710 | 70,494 | 3,581,996 | SH | DEFINED | 1,2,5,6,7,8, |
| SELECT COMFORT CORP | COM | 81616X10 | 308 | 64,792 | SH | DEFINED | 1 |
| SELECT SECTOR SPDR T | SBI INT-FI | 81369Y60 | 4,403 | 294,719 | SH | DEFINED | 1,5 |
| SELECT SECTOR SPDR T | SBI INT-IN | 81369Y70 | 17,172 | 651,941 | SH | DEFINED | 1,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| SELECT SECTOR SPDR T | SBI INT-TE | 81369Y80 | 6,783 | 325,000 | SH PUT | DEFINED | 1 |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 15,292 | 521,389 | SH | DEFINED | 1,5 |
| SELECTICA INC | COM | 81628810 | 22 | 66,920 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 19,981 | 1,270,258 | SH | DEFINED | 1,2,5,8 |
| SEMITOOL INC | COM | 81690910 | 3,946 | 466,979 | SH | DEFINED | 1,2,5 |
| SEMPRA ENERGY | COM | 81685110 | 507,531 | 10,189,334 | SH | DEFINED | 1,2,5,6,7,8, |
| SEMTECH CORP | COM | 81685010 | 35,001 | 2,057,644 | SH | DEFINED | 1,2,5,6,8 |
| SENECA FOODS CORP NE | CL A | 81707050 | 4,572 | 166,860 | SH | DEFINED | 1,2 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 67,540 | 3,534,300 | SH | DEFINED | 1,2,3,5,6,8, |
| SENOXYX INC | COM | 81724Q10 | 144 | 35,718 | SH | DEFINED | 1 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 45,034 | 1,621,668 | SH | DEFINED | 1,2,5,8 |
| SEPRACOR INC | COM | 81731510 | 61,492 | 2,685,240 | SH | DEFINED | 1,2,5,6,8,10 |
| SEQUENOM INC | COM NEW | 81733740 | 3,651 | 1,130,344 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| SERVICE CORP INTL | COM | 81756510 | 36,778 | 5,246,493 | SH | DEFINED | 1,2,5,6,8,10 |
| SEVERN BANCORP ANNA | COM | 81811M10 | 44 | 13,689 | SH | DEFINED | 1 |
| SHANDA INTERACTIVE E | SPONSORED | 81941Q20 | 1,814 | 35,431 | SH | DEFINED | 1,2,6 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 621 | 34,461 | SH | DEFINED | 1 |
| SHAW GROUP INC | COM | 82028010 | 58,605 | 1,826,257 | SH | DEFINED | 1,2,5,6,8,10 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 8,556 | 476,664 | SH | DEFINED | 1,2,5,6,8 |
| SHENGDA TECH INC | COM | 82321310 | 3,273 | 514,596 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 231,712 | 3,851,602 | SH | DEFINED | 1,2,5,6,7,8, |
| SHINHAN FINANCIAL GR | SPN ADR RE | 82459610 | 4,339 | 54,121 | SH | DEFINED | 1,6 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 9,189 | 747,720 | SH | DEFINED | 1,2,5,6 |
| SHOE CARNIVAL INC | COM | 82488910 | 2,891 | 187,459 | SH | DEFINED | 1,2,5 |
| SHORE BANCSHARES INC | COM | 82510710 | 2,673 | 159,790 | SH | DEFINED | 1,2,5 |
| SHORETEL INC | COM | 82521110 | 6,029 | 772,023 | SH | DEFINED | 1,2,6,8 |
| SHUFFLE MASTER INC | COM | 82554910 | 11,234 | 1,192,537 | SH | DEFINED | 1,2,5,6,8 |
| SHUTTERFLY INC | COM | 82568P30 | 6,506 | 391,235 | SH | DEFINED | 1,2,5,6,8 |
| SIEMENS A G | SPONSORED | 82619750 | 2,104 | 22,633 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 1,596 | 132,866 | SH | DEFINED | 1,2 |
| SIGA TECHNOLOGIES IN | COM | 82691710 | 3,688 | 467,375 | SH | DEFINED | 1,2,6 |
| SIGMA ALDRICH CORP | COM | 82655210 | 234,161 | 4,337,913 | SH | DEFINED | 1,2,5,6,7,8, |
| SIGMA DESIGNS INC | COM | 82656510 | 9,550 | 657,246 | SH | DEFINED | 1,2,5,6,8 |
| SIGMATRON INTL INC | COM | 82661L10 | 43 | 12,213 | SH | DEFINED | 1 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 35,164 | 1,212,543 | SH | DEFINED | 1,2,5,6,8 |
| SIGNET JEWELERS LIM | SHS | G8127610 | 20,661 | 784,687 | SH | DEFINED | 1,2,5,8,10 |
| SILGAN HOLDINGS INC | COM | 82704810 | 33,256 | 630,685 | SH | DEFINED | 1,2,5,6,8 |
| SILICON GRAPHICS INT | COM | 82706L10 | 4,246 | 632,765 | SH | DEFINED | 1,2,6 |
| SILICON IMAGE INC | COM | 82705T10 | 4,051 | 1,666,926 | SH | DEFINED | 1,2,5 |
| SILICON LABORATORIES | COM | 82691910 | 50,455 | 1,088,340 | SH | DEFINED | 1,2,5,6,8,10 |
| SILICON MOTION TECHN | SPONSORED | 82706C10 | 67 | 16,739 | SH | DEFINED | 2 |
| SILICON STORAGE TECH | COM | 82705710 | 5,595 | 2,312,088 | SH | DEFINED | 1,2,5,6 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 12,285 | 1,710,996 | SH | DEFINED | 1,4,5,6,8 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 9,729 | 337,693 | SH | DEFINED | 1,2,5,8 |
| SIMON PPTY GROUP INC | COM | 82880610 | 980,330 | 14,119,683 | SH | DEFINED | 1,2,3,5,6,7, |
| SIMON PPTY GROUP INC | PFD CONV I | 82880680 | 1,493 | 24,580 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| SIMPSON MANUFACTURIN | COM | 82907310 | 57,137 | 2,261,970 | SH | DEFINED | 1,2,5,6,8 |
| SIMS METAL MANAGEMEN | SPONS ADR | 82916010 | 318 | 15,955 | SH | DEFINED | 1 |
| SINA CORP | ORD | G8147710 | 4,079 | 107,444 | SH | DEFINED | 1,2,5,6 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 3,809 | 1,064,068 | SH | DEFINED | 1,2 |
| SINOPEC SHANGHAI PET | SPON ADR H | 82935M10 | 208 | 5,009 | SH | DEFINED | 1,6 |
| SIRIUS XM RADIO INC | COM | 82967N10 | 6,390 | 10,063,219 | SH | DEFINED | 1,2,5,6,8,12 |
| SIRONA DENTAL SYSTEM | COM | 82966C10 | 10,637 | 357,563 | SH | DEFINED | 1,2,5,6,8 |
| SJW CORP | COM | 78430510 | 6,240 | 273,102 | SH | DEFINED | 1,2,5,8 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 4,328 | 248,024 | SH | DEFINED | 1,2,6,12 |
| SKECHERS U S A INC | CL A | 83056610 | 12,367 | 721,550 | SH | DEFINED | 1,2,5,6,8 |
| SKILLED HEALTHCARE G | CL A | 83066R10 | 3,323 | 413,878 | SH | DEFINED | 1,2,8 |
| SKILLSOFT PLC | SPONSORED | 83092810 | 531 | 55,280 | SH | DEFINED | 1,5,6 |
| SKYLINE CORP | COM | 83083010 | 3,342 | 148,136 | SH | DEFINED | 1,2,5 |
| SKYWEST INC | COM | 83087910 | 30,253 | 1,824,659 | SH | DEFINED | 1,2,5,8 |
| SKYWORKS SOLUTIONS I | COM | 83088M10 | 59,086 | 4,462,684 | SH | DEFINED | 1,2,5,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| SL GREEN RLTY CORP | COM | 78440X10 | 119,033 | 2,714,542 | SH | DEFINED | 1,2,3,5,6,8, |
| SLM CORP | COM | 78442P10 | 163,885 | 18,794,199 | SH | DEFINED | 1,2,5,6,7,8, |
| SMART BALANCE INC | COM | 83169Y10 | 7,361 | 1,198,854 | SH | DEFINED | 1,2,6,8 |
| SMART MODULAR TECHNO | ORD SHS | G8224510 | 3,298 | 692,825 | SH | DEFINED | 1,2,5 |
| SMARTHEAT INC | COM | 83172F10 | 1,183 | 99,670 | SH | DEFINED | 1,2 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 352 | 7,827 | SH | DEFINED | 1 |
| SMITH & WESSON HLDG | COM | 83175610 | 6,823 | 1,304,682 | SH | DEFINED | 1,2,5,6,8 |
| SMITH A O | COM | 83186520 | 20,600 | 540,689 | SH | DEFINED | 1,2,5,8 |
| SMITH INTL INC | COM | 83211010 | 252,326 | 8,791,830 | SH | DEFINED | 1,2,5,6,7,8, |
| SMITH MICRO SOFTWARE | COM | 83215410 | 7,610 | 615,669 | SH | DEFINED | 1,2,5,6,8 |
| SMITHFIELD FOODS INC | COM | 83224810 | 38,562 | 2,794,343 | SH | DEFINED | 1,2,5,6,8,10 |
| SMITHTOWN BANCORP IN | COM | 83244910 | 2,964 | 256,869 | SH | DEFINED | 1,2,8 |
| SMUCKER J M CO | COM NEW | 83269640 | 196,625 | 3,709,203 | SH | DEFINED | 1,2,5,6,7,8, |
| SNAP ON INC | COM | 83303410 | 70,727 | 2,034,714 | SH | DEFINED | 1,2,5,6,8,10 |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 13,650 | 348,843 | SH | DEFINED | 1,2,5,6,8 |
| SOHU COM INC | COM | 83408W10 | 21,973 | 319,471 | SH | DEFINED | 1,2,5,6,8,10 |
| SOLARWINDS INC | COM | 83416B10 | 4,629 | 210,129 | SH | DEFINED | 1,2 |
| SOLERA HOLDINGS INC | COM | 83421A10 | 45,981 | 1,478,004 | SH | DEFINED | 1,2,5,6,8 |
| SOLITARIO EXPL & RTY | COM | 8342EP10 | 21 | 10,585 | SH | DEFINED | 1 |
| SOLTA MED INC | COM | 83438K10 | 69 | 30,500 | SH | DEFINED | 1 |
| SOLUTIA INC | COM NEW | 83437650 | 32,859 | 2,837,572 | SH | DEFINED | 1,2,5,8 |
| SOMANETICS CORP | COM NEW | 83444540 | 4,939 | 306,380 | SH | DEFINED | 1,2,5,6 |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 8,492 | 808,803 | SH | DEFINED | 1,2,5,8 |
| SONIC CORP | COM | 83545110 | 14,173 | 1,281,427 | SH | DEFINED | 1,2,5,6,8 |
| SONIC SOLUTIONS | COM | 83546010 | 440 | 74,225 | SH | DEFINED | 1 |
| SONICWALL INC | COM | 83547010 | 11,829 | 1,408,211 | SH | DEFINED | 1,2,5,6,8 |
| SONOCO PRODS CO | COM | 83549510 | 138,098 | 5,014,465 | SH | DEFINED | 1,2,5,6,8,10 |
| SONOSITE INC | COM | 83568G10 | 9,353 | 353,481 | SH | DEFINED | 1,2,5,6,8 |
| SONUS NETWORKS INC | COM | 83591610 | 10,821 | 5,104,041 | SH | DEFINED | 1,2,5,6,8 |
| SONY CORP | ADR NEW | 83569930 | 1,246 | 42,687 | SH | DEFINED | 1 |
| SOTHEBYS | COM | 83589810 | 40,470 | 2,348,814 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| SOURCEFIRE INC | COM | 83616T10 | 8,577 | 399,507 | SH | DEFINED | 1,2,6,8 |
| SOURCEFORGE INC | COM | 83616W10 | 53 | 42,143 | SH | DEFINED | 1 |
| SOUTH FINL GROUP INC | COM | 83784110 | 5,381 | 3,660,557 | SH | DEFINED | 1,2,5,6 |
| SOUTH JERSEY INDS IN | COM | 83851810 | 25,835 | 731,871 | SH | DEFINED | 1,2,5,8 |
| SOUTHERN CMNTY FINL | COM | 84263210 | 107 | 35,900 | SH | DEFINED | 1 |
| SOUTHERN CO | COM | 84258710 | 923,764 | 29,168,424 | SH | DEFINED | 1,2,5,6,7,8, |
| SOUTHERN COPPER CORP | COM | 84265V10 | 135,267 | 4,407,539 | SH | DEFINED | 1,2,5,6,7,8, |
| SOUTHERN UN CO NEW | COM | 84403010 | 58,257 | 2,802,156 | SH | DEFINED | 1,2,5,6,8,10 |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 7,569 | 336,107 | SH | DEFINED | 1,2,8 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 212,817 | 22,168,405 | SH | DEFINED | 1,2,5,6,7,8, |
| SOUTHWEST BANCORP IN | COM | 84476710 | 4,599 | 327,561 | SH | DEFINED | 1,2,8 |
| SOUTHWEST GAS CORP | COM | 84489510 | 31,689 | 1,238,829 | SH | DEFINED | 1,2,5,8 |
| SOUTHWEST WTR CO | COM | 84533110 | 2,220 | 451,172 | SH | DEFINED | 1,2 |
| SOUTHWESTERN ENERGY | COM | 84546710 | 540,101 | 12,654,652 | SH | DEFINED | 1,2,5,6,7,8, |
| SOVRAN SELF STORAGE | COM | 84610H10 | 25,592 | 841,015 | SH | DEFINED | 1,2,3,5,8 |
| SPANISH BROADCASTING | CL A | 84642588 | 13 | 28,308 | SH | DEFINED | 1 |
| SPARTAN MTRS INC | COM | 84681910 | 4,891 | 951,529 | SH | DEFINED | 1,2,6,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| SPARTAN STORES INC | NOTE 3.37 | 846822AE | 6,678 | 8,904,000 | SH | DEFINED | 5 |
| SPARTAN STORES INC | COM | 84682210 | 6,907 | 488,804 | SH | DEFINED | 1,2,5,6,8 |
| SPARTECH CORP | COM NEW | 84722020 | 9,360 | 869,062 | SH | DEFINED | 1,2,5,8 |
| SPDR GOLD TRUST | GOLD SHS | 78463V10 | 9,391 | 95,000 | SH | DEFINED | 2,7 |
| SPDR INDEX SHS FDS | SPDR DJ EU | 78463X20 | 5,179 | 125,320 | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS | ASIA PACIF | 78463X30 | 10,436 | 150,000 | SH | DEFINED | 5 |
| SPDR INDEX SHS FDS | EMERG MKTS | 78463X50 | 1,525 | 25,663 | SH | DEFINED | 5,7 |
| SPDR INDEX SHS FDS | DJ GLB RL | 78463X74 | 237 | 7,500 | SH | DEFINED | 5 |
| SPDR INDEX SHS FDS | MACQU GLBI | 78463X85 | 903 | 21,478 | SH | DEFINED | 5 |
| SPDR INDEX SHS FDS | DJ INTL RL | 78463X86 | 8,863 | 250,800 | SH | DEFINED | 2 |
| SPDR INDEX SHS FDS | S&P INTL S | 78463X87 | 21,811 | 852,000 | SH | DEFINED | 2 |
| SPDR SERIES TRUST | BARCLY CNV | 78464A35 | 17,390 | 479,869 | SH | DEFINED | 1,5,7 |
| SPDR SERIES TRUST | BRCLYS YLD | 78464A41 | 75,414 | 1,959,303 | SH | DEFINED | 1,2,5 |
| SPDR SERIES TRUST | DJ LRG VAL | 78464A50 | 1,119 | 20,228 | SH | DEFINED | 1 |
| SPDR SERIES TRUST | DJ REIT ET | 78464A60 | 851 | 18,683 | SH | DEFINED | 8 |
| SPDR SERIES TRUST | BRCLYS AGG | 78464A64 | 10,475 | 186,429 | SH | DEFINED | 2 |
| SPDR SERIES TRUST | BRCLYS 1-3 | 78464A68 | 5,434 | 118,430 | SH | DEFINED | 1 |
| SPDR TR | UNIT SER 1 | 78462F10 | 343,690 | 3,254,947 | SH | DEFINED | 1,2,5,10 |
| SPECIALTY UNDERWRITE | COM | 84751T30 | 77 | 11,697 | SH | DEFINED | 1 |
| SPECTRA ENERGY CORP | COM | 84756010 | 479,817 | 25,333,504 | SH | DEFINED | 1,2,5,6,7,8, |
| SPECTRA ENERGY PARTN | COM | 84756N10 | 438 | 17,995 | SH | DEFINED | 1,2 |
| SPECTRANETICS CORP | COM | 84760C10 | 3,732 | 582,184 | SH | DEFINED | 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 1,852 | 218,176 | SH | DEFINED | 1,2 |
| SPECTRUM PHARMACEUTI | COM | 84763A10 | 5,141 | 763,912 | SH | DEFINED | 1,2 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 4,277 | 297,242 | SH | DEFINED | 1,2,5,8 |
| SPHERION CORP | COM | 84842010 | 9,734 | 1,567,532 | SH | DEFINED | 1,2,5,8 |
| SPHERIX INC | COM | 84842R10 | 35 | 16,667 | SH | DEFINED | 1 |
| SPIRIT AEROSYSTEMS H | COM CL A | 84857410 | 21,997 | 1,217,980 | SH | DEFINED | 1,2,5,6,8,10 |
| SPORT CHALET INC | CL A | 84916320 | 24 | 13,343 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| SPORT SUPPLY GROUP I | COM | 84916A10 | 1,515 | 148,698 | SH | DEFINED | 1,2 |
| SPRINT NEXTEL CORP | COM SER 1 | 85206110 | 401,917 | 101,751,089 | SH | DEFINED | 1,2,5,6,7,8, |
| SPSS INC | COM | 78462K10 | 18,731 | 374,919 | SH | DEFINED | 1,2,5,6,8 |
| SPX CORP | COM | 78463510 | 74,395 | 1,214,223 | SH | DEFINED | 1,2,5,6,7,8, |
| SRA INTL INC | CL A | 78464R10 | 26,847 | 1,243,499 | SH | DEFINED | 1,2,5,6,8 |
| SRS LABS INC | COM | 78464M10 | 1,260 | 172,301 | SH | DEFINED | 1,2 |
| ST JOE CO | COM | 79014810 | 33,168 | 1,139,023 | SH | DEFINED | 1,2,5,6,8,10 |
| ST JUDE MED INC | COM | 79084910 | 438,876 | 11,250,337 | SH | DEFINED | 1,2,5,6,7,8, |
| ST MARY LD & EXPL CO | COM | 79222810 | 28,769 | 886,290 | SH | DEFINED | 1,2,5,6,8,10 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 101 | 24,655 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 11,466 | 884,695 | SH | DEFINED | 1,2,5,8 |
| STAMPS COM INC | COM NEW | 85285720 | 2,816 | 304,380 | SH | DEFINED | 1,2,5,6 |
| STANCORP FINL GROUP | COM | 85289110 | 43,215 | 1,070,476 | SH | DEFINED | 1,2,5,6,8,10 |
| STANDARD MICROSYSTEM | COM | 85362610 | 11,138 | 479,861 | SH | DEFINED | 1,2,5,6,8 |
| STANDARD MTR PRODS I | COM | 85366610 | 5,321 | 350,034 | SH | DEFINED | 1,2 |
| STANDARD PAC CORP NE | COM | 85375C10 | 9,026 | 2,446,108 | SH | DEFINED | 1,2,5,6,8 |
| STANDARD PARKING COR | COM | 85379010 | 3,842 | 219,640 | SH | DEFINED | 1,2,6 |
| STANDARD REGISTER CO | COM | 85388710 | 2,870 | 488,082 | SH | DEFINED | 1,2 |
| STANDEX INTL CORP | COM | 85423110 | 5,892 | 297,113 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| STANLEY FURNITURE IN | COM NEW | 85430520 | 1,780 | 171,613 | SH | DEFINED | 1,2 |
| STANLEY INC | COM | 85453210 | 5,998 | 233,212 | SH | DEFINED | 1,2,5,6,8 |
| STANLEY WKS | COM | 85461610 | 129,990 | 3,044,968 | SH | DEFINED | 1,2,5,6,7,8, |
| STAPLES INC | COM | 85503010 | 537,588 | 23,151,918 | SH | DEFINED | 1,2,5,6,7,8, |
| STAR GAS PARTNERS L | UNIT LTD P | 85512C10 | 172 | 47,260 | SH | DEFINED | 1,2 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 1,003 | 1,078,697 | SH | DEFINED | 1,2 |
| STARBUCKS CORP | COM | 85524410 | 484,592 | 23,466,940 | SH | DEFINED | 1,2,5,6,7,8, |
| STARENT NETWORKS COR | COM | 85528P10 | 19,397 | 763,072 | SH | DEFINED | 1,2,5,6,8 |
| STARTEK INC | COM | 85569C10 | 1,789 | 206,059 | SH | DEFINED | 1,2 |
| STARWOOD HOTELS&RESO | COM | 85590A40 | 253,682 | 7,680,352 | SH | DEFINED | 1,2,5,6,7,8, |
| STARWOOD PPTY TR INC | COM | 85571B10 | 2,297 | 113,432 | SH | DEFINED | 1,2 |
| STATE AUTO FINL CORP | COM | 85570710 | 5,471 | 305,149 | SH | DEFINED | 1,2,5,8 |
| STATE BANCORP INC N. | COM | 85571610 | 2,300 | 272,182 | SH | DEFINED | 1,2 |
| STATE STR CORP | COM | 85747710 | 1,194,508 | 22,709,285 | SH | DEFINED | 1,2,5,6,7,8, |
| STEAK N SHAKE CO | COM | 85787310 | 6,520 | 553,913 | SH | DEFINED | 1,2,5,6 |
| STEC INC | COM | 78477410 | 14,790 | 503,244 | SH | DEFINED | 1,2,5,6,8 |
| STEEL DYNAMICS INC | COM | 85811910 | 97,682 | 6,367,810 | SH | DEFINED | 1,2,5,6,8,10 |
| STEELCASE INC | CL A | 85815520 | 9,258 | 1,490,794 | SH | DEFINED | 1,2,5,8 |
| STEIN MART INC | COM | 85837510 | 7,266 | 571,689 | SH | DEFINED | 1,2,8 |
| STEINER LEISURE LTD | ORD | P8744Y10 | 11,714 | 327,582 | SH | DEFINED | 1,2,5,8 |
| STEINWAY MUSICAL INS | COM | 85849510 | 1,720 | 144,938 | SH | DEFINED | 1,2 |
| STELLARONE CORP | COM | 85856G10 | 6,557 | 444,531 | SH | DEFINED | 1,2,8 |
| STEMCELLS INC | COM | 85857R10 | 2,751 | 1,687,617 | SH | DEFINED | 1,2,5 |
| STEPAN CO | COM | 85858610 | 11,456 | 190,684 | SH | DEFINED | 1,2,5,6,8 |
| STEREOTAXIS INC | COM | 85916J10 | 2,620 | 587,540 | SH | DEFINED | 1,2,6 |
| STERICYCLE INC | COM | 85891210 | 133,844 | 2,763,095 | SH | DEFINED | 1,2,5,6,7,8, |
| STERIS CORP | COM | 85915210 | 57,967 | 1,903,666 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| STERLING BANCORP | COM | 85915810 | 2,933 | 406,260 | SH | DEFINED 1,2,5,8 |
| STERLING BANCSHARES | COM | 85890710 | 24,383 | 3,335,509 | SH | DEFINED 1,2,5,8 |
| STERLING CONSTRUCTIO | COM | 85924110 | 5,274 | 294,448 | SH | DEFINED 1,2,6,8 |
| STERLING FINL CORP W | COM | 85931910 | 2,244 | 1,121,783 | SH | DEFINED 1,2,5,6,8 |
| STERLITE INDS INDIA | ADS | 85973720 | 4,716 | 295,291 | SH | DEFINED 1,6,8 |
| STEWART ENTERPRISES | CL A | 86037010 | 10,710 | 2,047,857 | SH | DEFINED 1,2,5,8 |
| STEWART INFORMATION | COM | 86037210 | 4,659 | 376,676 | SH | DEFINED 1,2,5,8 |
| STIFEL FINL CORP | COM | 86063010 | 35,706 | 650,391 | SH | DEFINED 1,2,5,6,8 |
| STILLWATER MNG CO | COM | 86074Q10 | 7,627 | 1,135,038 | SH | DEFINED 1,2,5,6,8 |
| STONE ENERGY CORP | COM | 86164210 | 15,497 | 950,168 | SH | DEFINED 1,2,5,8 |
| STONERIDGE INC | COM | 86183P10 | 2,676 | 377,907 | SH | DEFINED 1,2 |
| STRATASYS INC | COM | 86268510 | 7,084 | 412,844 | SH | DEFINED 1,2,5,6,8 |
| STRATEGIC HOTELS & R | COM | 86272T10 | 4,115 | 1,588,853 | SH | DEFINED 1,2,3 |
| STRAYER ED INC | COM | 86323610 | 58,635 | 269,363 | SH | DEFINED 1,2,5,6,8,10 |
| STRYKER CORP | COM | 86366710 | 422,755 | 9,305,628 | SH | DEFINED 1,2,5,6,7,8, |
| STUDENT LN CORP | COM | 86390210 | 3,177 | 68,476 | SH | DEFINED 1,2,5,8,10,1 |
| STURM RUGER & CO INC | COM | 86415910 | 6,992 | 540,345 | SH | DEFINED 1,2,6 |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 1,511 | 36,133 | SH | DEFINED 1,2 |
| SUCAMPO PHARMACEUTIC | CL A | 86490910 | 904 | 155,104 | SH | DEFINED 1,2 |
| SUCCESSFACTORS INC | COM | 86459610 | 10,067 | 715,489 | SH | DEFINED 1,2,5,6,8 |
| SUFFOLK BANCORP | COM | 86473910 | 7,065 | 238,611 | SH | DEFINED 1,2,5,6,8 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| SULPHCO INC | COM | 86537810 | 1,461 | 1,066,641 | SH | DEFINED | 1,2,6 |
| SUN BANCORP INC | COM | 86663B10 | 1,798 | 340,598 | SH | DEFINED | 1,2,5,8 |
| SUN COMMUNITIES INC | COM | 86667410 | 15,647 | 727,088 | SH | DEFINED | 1,2,3,5,8 |
| SUN HEALTHCARE GROUP | COM NEW | 86693340 | 7,912 | 915,772 | SH | DEFINED | 1,2,5,6,8 |
| SUN HYDRAULICS CORP | COM | 86694210 | 4,749 | 225,506 | SH | DEFINED | 1,2,6 |
| SUN LIFE FINL INC | COM | 86679610 | 9,005 | 288,246 | SH | DEFINED | 1 |
| SUN MICROSYSTEMS INC | COM NEW | 86681020 | 271,587 | 29,877,602 | SH | DEFINED | 1,2,5,6,7,8, |
| SUNAIR SERVICES CORP | COM | 86701710 | 30 | 11,100 | SH | DEFINED | 1 |
| SUNCOR ENERGY INC NE | COM | 86722410 | 1,573 | 45,509 | SH | DEFINED | 1 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 30 | 13,400 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P10 | 234,955 | 8,258,514 | SH | DEFINED | 1,2,5,6,7,8, |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 1,388 | 23,418 | SH | DEFINED | 1,2,8 |
| SUNPOWER CORP | COM CL A | 86765210 | 32,218 | 1,077,894 | SH | DEFINED | 1,2,5,6,7,8, |
| SUNPOWER CORP | COM CL B | 86765230 | 6,320 | 250,515 | SH | DEFINED | 1,2,5,6,7,8, |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 2,732 | 901,542 | SH | DEFINED | 1,2 |
| SUNSTONE HOTEL INVS | COM | 86789210 | 21,010 | 2,959,183 | SH | DEFINED | 1,2,3,5,8 |
| SUNTECH PWR HLDGS CO | NOTE 0.25 | 86800CAC | 483 | 500,000 | SH | DEFINED | 1 |
| SUNTECH PWR HLDGS CO | NOTE 3.00 | 86800CAE | 275 | 350,000 | SH | DEFINED | 2 |
| SUNTECH PWR HLDGS CO | ADR | 86800C10 | 3,171 | 208,643 | SH | DEFINED | 1,2,6 |
| SUNTRUST BKS INC | COM | 86791410 | 439,612 | 19,494,993 | SH | DEFINED | 1,2,5,6,7,8, |
| SUPER MICRO COMPUTER | COM | 86800U10 | 3,598 | 425,346 | SH | DEFINED | 1,2,6 |
| SUPERGEN INC | COM | 86805910 | 2,630 | 985,066 | SH | DEFINED | 1,2 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 46,511 | 2,065,314 | SH | DEFINED | 1,2,5,6,8,10 |
| SUPERIOR INDS INTL I | COM | 86816810 | 7,897 | 556,102 | SH | DEFINED | 1,2,5,8 |
| SUPERIOR UNIFORM GP | COM | 86835810 | 184 | 23,702 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| SUPERIOR WELL SVCS I | COM | 86837X10 | 3,234 | 334,047 | SH | DEFINED | 1,2,5,6 |
| SUPERTEL HOSPITALITY | COM | 86852610 | 54 | 25,177 | SH | DEFINED | 1 |
| SUPERTEX INC | COM | 86853210 | 6,677 | 222,570 | SH | DEFINED | 1,2,5,6,8 |
| SUPERVALU INC | COM | 86853610 | 208,646 | 13,854,284 | SH | DEFINED | 1,2,5,6,7,8, |
| SUPPORT COM INC | COM | 86858W10 | 2,042 | 850,736 | SH | DEFINED | 1,2,5 |
| SUPREME INDS INC | CL A | 86860710 | 51 | 20,930 | SH | DEFINED | 1 |
| SUREWEST COMMUNICATI | COM | 86873310 | 3,244 | 261,184 | SH | DEFINED | 1,2 |
| SURMODICS INC | COM | 86887310 | 9,909 | 402,792 | SH | DEFINED | 1,2,5,6,8 |
| SUSQUEHANNA BANCShar | COM | 86909910 | 18,886 | 3,206,534 | SH | DEFINED | 1,2,5,8 |
| SUSSER HLDGS CORP | COM | 86923310 | 2,137 | 169,981 | SH | DEFINED | 1,2 |
| SUTOR TECH GROUP LTD | COM | 86936210 | 297 | 94,133 | SH | DEFINED | 1,2 |
| SVB FINL GROUP | COM | 78486Q10 | 56,393 | 1,303,280 | SH | DEFINED | 1,2,5,6,8 |
| SWIFT ENERGY CO | COM | 87073810 | 19,980 | 843,755 | SH | DEFINED | 1,2,5,8 |
| SWITCH & DATA FACILI | COM | 87104310 | 5,276 | 387,687 | SH | DEFINED | 1,2,6,8 |
| SWS GROUP INC | COM | 78503N10 | 7,960 | 552,783 | SH | DEFINED | 1,2,5,8 |
| SYBASE INC | COM | 87113010 | 67,449 | 1,733,902 | SH | DEFINED | 1,2,5,6,7,8, |
| SYCAMORE NETWORKS IN | COM | 87120610 | 13,036 | 4,316,666 | SH | DEFINED | 1,2,5,6,8 |
| SYKES ENTERPRISES IN | COM | 87123710 | 17,435 | 837,418 | SH | DEFINED | 1,2,5,6,8 |
| SYMANTEC CORP | NOTE 0.75 | 871503AD | 2,005 | 1,900,000 | SH | DEFINED | 1,2 |
| SYMANTEC CORP | NOTE 1.00 | 871503AF | 73,807 | 69,140,595 | SH | DEFINED | 2,5 |
| SYMANTEC CORP | COM | 87150310 | 473,241 | 28,733,503 | SH | DEFINED | 1,2,5,6,7,8, |
| SYMMETRICOM INC | COM | 87154310 | 6,348 | 1,225,567 | SH | DEFINED | 1,2,5 |
| SYMMETRY MED INC | COM | 87154620 | 7,809 | 753,055 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| SYMS CORP | COM | 87155110 | 897 | 110,866 | SH | DEFINED | 1,2 |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 4,248 | 641,717 | SH | DEFINED | 1,2,5,6 |
| SYNAPTICS INC | COM | 87157D10 | 19,349 | 767,822 | SH | DEFINED | 1,2,5,6,8 |
| SYNCHRONOSS TECHNOLO | COM | 87157B10 | 4,645 | 372,522 | SH | DEFINED | 1,2,5,6,8 |
| SYNERGEN MEDICAL LTD | ORD SHS | M8724510 | 348 | 30,465 | SH | DEFINED | 1,2,5 |
| SYNGENTA AG | SPONSORED | 87160A10 | 1,056 | 22,977 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS INC | COM | 87163F10 | 39,061 | 2,232,076 | SH | DEFINED | 1,2,5,7,8 |
| SYNNEX CORP | COM | 87162W10 | 15,433 | 506,331 | SH | DEFINED | 1,2,5,8 |
| SYNOPSIS INC | COM | 87160710 | 108,751 | 4,850,623 | SH | DEFINED | 1,2,5,6,7,8, |
| SYNOVIS LIFE TECHNOL | COM | 87162G10 | 3,007 | 217,897 | SH | DEFINED | 1,2,6 |
| SYNOVUS FINL CORP | COM | 87161C10 | 45,002 | 12,000,498 | SH | DEFINED | 1,2,5,6,7,8, |
| SYNTA PHARMACEUTICAL | COM | 87162T20 | 863 | 278,475 | SH | DEFINED | 1,2 |
| SYNTEL INC | COM | 87162H10 | 12,996 | 272,277 | SH | DEFINED | 1,2,5,6,8 |
| SYNTHESIS ENERGY SYS | COM | 87162810 | 27 | 22,900 | SH | DEFINED | 1 |
| SYNTROLEUM CORP | COM | 87163010 | 2,669 | 988,520 | SH | DEFINED | 1,2,5 |
| SYNUTRA INTL INC | COM | 87164C10 | 3,793 | 276,661 | SH | DEFINED | 1,2 |
| SYSCO CORP | COM | 87182910 | 496,317 | 19,972,510 | SH | DEFINED | 1,2,5,6,7,8, |
| SYSTEMAX INC | COM | 87185110 | 2,653 | 218,677 | SH | DEFINED | 1,2,5,6 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 4,984 | 253,011 | SH | DEFINED | 1,2,6 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 127,174 | 11,603,484 | SH | DEFINED | 1,2,4,5,6,7, |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 22,473 | 2,004,729 | SH | DEFINED | 1,2,5,8 |
| TAL INTL GROUP INC | COM | 87408310 | 5,340 | 375,523 | SH | DEFINED | 1,2,5 |
| TALBOTS INC | COM | 87416110 | 4,530 | 490,787 | SH | DEFINED | 1,2,5,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| TALEO CORP | CL A | 87424N10 | 14,164 | 625,634 | SH | DEFINED | 1,2,5,6,8 |
| TAM SA | SP ADR REP | 87484D10 | 422 | 32,713 | SH | DEFINED | 1,2,6 |
| TANGER FACTORY OUTLE | COM | 87546510 | 59,994 | 1,606,698 | SH | DEFINED | 1,2,3,5,6,8 |
| TARGA RESOURCES PART | COM UNIT | 87611X10 | 709 | 37,818 | SH | DEFINED | 1,2 |
| TARGACEPT INC | COM | 87611R30 | 267 | 12,488 | SH | DEFINED | 1,2 |
| TARGET CORP | COM | 87612E10 | 2,990,123 | 64,055,769 | SH | DEFINED | 1,2,5,6,7,8, |
| TASER INTL INC | COM | 87651B10 | 6,364 | 1,348,356 | SH | DEFINED | 1,2,5,6 |
| TATA COMMUNICATIONS | SPONS ADR | 87656410 | 1,359 | 65,904 | SH | DEFINED | 1,2,5,6,8 |
| TATA MTRS LTD | SPONSORED | 87656850 | 4,500 | 347,227 | SH | DEFINED | 1,2,5,6,8 |
| TAUBMAN CTRS INC | COM | 87666410 | 52,469 | 1,454,245 | SH | DEFINED | 1,2,3,5,6,8, |
| TBS INTERNATIONAL LI | COM CL A | G8697515 | 2,240 | 257,510 | SH | DEFINED | 1,2,5 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 555 | 14,561 | SH | DEFINED | 1,2 |
| TCF FINL CORP | COM | 87227510 | 40,517 | 3,107,132 | SH | DEFINED | 1,2,5,6,8,10 |
| TD AMERITRADE HLDG C | COM | 87236Y10 | 119,276 | 6,076,208 | SH | DEFINED | 1,2,5,6,7,8, |
| TEAM INC | COM | 87815510 | 6,107 | 360,283 | SH | DEFINED | 1,2,5,6,8 |
| TECH DATA CORP | COM | 87823710 | 68,345 | 1,642,504 | SH | DEFINED | 1,2,5,6,7,8, |
| TECH OPS SEVCON INC | COM | 87829310 | 37 | 11,300 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 47,787 | 763,855 | SH | DEFINED | 1,2,5,6,8,10 |
| TECHNITROL INC | COM | 87855510 | 9,855 | 1,069,999 | SH | DEFINED | 1,2,5,8 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 40 | 12,137 | SH | DEFINED | 1 |
| TECHTARGET INC | COM | 87874R10 | 1,159 | 203,314 | SH | DEFINED | 1,2,5 |
| TECHWELL INC | COM | 87874D10 | 2,845 | 259,101 | SH | DEFINED | 1,2 |
| TECO ENERGY INC | COM | 87237510 | 104,670 | 7,433,979 | SH | DEFINED | 1,2,5,6,8,10 |
| TECUMSEH PRODS CO | CL A | 87889520 | 4,961 | 437,826 | SH | DEFINED | 1,2,5 |
| TEEKAY CORPORATION | COM | Y8564W10 | 9,464 | 432,757 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|------------|----------|--------|------------|----|---------|--------------|
| TEEKAY LNG PARTNERS | PRTNRSP UN | Y8564M10 | 530 | 21,361 | SH | DEFINED | 1,2 |
| TEEKAY OFFSHORE PART | PARTNERSHI | Y8565J10 | 226 | 13,737 | SH | DEFINED | 1,2 |
| TEEKAY TANKERS LTD | CL A | Y8565N10 | 2,013 | 241,084 | SH | DEFINED | 1,2 |
| TEJON RANCH CO DEL | COM | 87908010 | 5,257 | 204,725 | SH | DEFINED | 1,2,5,6,8 |
| TEKELEC | COM | 87910110 | 28,147 | 1,713,118 | SH | DEFINED | 1,2,5,6,8 |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 11,523 | 613,270 | SH | DEFINED | 1,2,5,6 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 197 | 12,307 | SH | DEFINED | 1,2 |
| TELECOMMUNICATION SY | CL A | 87929J10 | 5,961 | 712,992 | SH | DEFINED | 1,2,6,8 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 29,809 | 828,265 | SH | DEFINED | 1,2,5,6,8 |
| TELEFLEX INC | COM | 87936910 | 53,306 | 1,103,407 | SH | DEFINED | 1,2,5,6,8,10 |
| TELEFONICA S A | SPONSORED | 87938220 | 4,097 | 49,414 | SH | DEFINED | 1,2,8 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 3,875 | 222,166 | SH | DEFINED | 1,6 |
| TELEPHONE & DATA SYS | COM | 87943310 | 80,404 | 2,592,855 | SH | DEFINED | 1,2,5,6,7,8, |
| TELEPHONE & DATA SYS | SPL COM | 87943386 | 1,078 | 36,332 | SH | DEFINED | 1,2,6 |
| TELETECH HOLDINGS IN | COM | 87993910 | 18,794 | 1,101,630 | SH | DEFINED | 1,2,5,6,7,8 |
| TELIK INC | COM | 87959M10 | 42 | 53,237 | SH | DEFINED | 1 |
| TELKONET INC | COM | 87960410 | 27 | 79,559 | SH | DEFINED | 1 |
| TELLABS INC | COM | 87966410 | 88,658 | 12,811,855 | SH | DEFINED | 1,2,5,6,8,10 |
| TELMEX INTERNACIONAL | SPONS ADR | 87969010 | 502 | 35,967 | SH | DEFINED | 1,6,8 |
| TELULAR CORP | COM NEW | 87970T20 | 53 | 16,333 | SH | DEFINED | 1 |
| TELUS CORP | NON-VTG SH | 87971M20 | 518 | 16,659 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| TEMPLE INLAND INC | COM | 87986810 | 36,853 | 2,244,380 | SH | DEFINED | 1,2,5,6,8,10 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 96,211 | 5,079,800 | SH | DEFINED | 1,2,5,7,8 |
| TENARIS S A | SPONSORED | 88031M10 | 53,434 | 1,500,117 | SH | DEFINED | 1,4 |
| TENET HEALTHCARE COR | COM | 88033G10 | 78,644 | 13,374,907 | SH | DEFINED | 1,2,5,6,8,10 |
| TENNANT CO | COM | 88034510 | 10,095 | 347,381 | SH | DEFINED | 1,2,5,8 |
| TENNECO INC | COM | 88034910 | 15,103 | 1,158,224 | SH | DEFINED | 1,2,5,6,8 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 1,549 | 44,607 | SH | DEFINED | 1,2,8 |
| TERADATA CORP DEL | COM | 88076W10 | 175,179 | 6,365,533 | SH | DEFINED | 1,2,5,6,7,8, |
| TERADYNE INC | COM | 88077010 | 48,624 | 5,256,646 | SH | DEFINED | 1,2,5,6,8,10 |
| TEREX CORP NEW | COM | 88077910 | 47,676 | 2,299,839 | SH | DEFINED | 1,2,5,6,7,8, |
| TERNIUM SA | SPON ADR | 88089010 | 1,096 | 41,187 | SH | DEFINED | 1,2,6 |
| TERRA INDS INC | COM | 88091510 | 76,550 | 2,207,969 | SH | DEFINED | 1,2,5,6,8,10 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 872 | 8,369 | SH | DEFINED | 1,2,8 |
| TERREMARK WORLDWIDE | COM NEW | 88144820 | 6,520 | 1,048,214 | SH | DEFINED | 1,2,5,6 |
| TERRESTAR CORP | COM | 88145110 | 178 | 77,746 | SH | DEFINED | 1,2 |
| TERRITORIAL BANCORP | COM | 88145X10 | 383 | 24,443 | SH | DEFINED | 1,2 |
| TESCO CORP | COM | 88157K10 | 353 | 44,185 | SH | DEFINED | 1,2,5,6,8 |
| TESORO CORP | COM | 88160910 | 105,716 | 7,057,146 | SH | DEFINED | 1,2,5,6,7,8, |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 40,109 | 1,438,119 | SH | DEFINED | 1,2,5,6,7,8 |
| TETRA TECH INC NEW | COM | 88162G10 | 35,491 | 1,337,757 | SH | DEFINED | 1,2,5,6,8 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 17,818 | 1,838,764 | SH | DEFINED | 1,2,5,6,8 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 112,846 | 2,231,926 | SH | DEFINED | 1,2,5,6,7,8 |
| TEVA PHARMACEUTICAL | DBC 0.25 | 88163VAE | 626 | 550,000 | SH | DEFINED | 1,2 |
| TEVA PHARMACEUTICAL | NOTE 1.75 | 88165FAA | 2,104 | 1,800,000 | SH | DEFINED | 1,2 |
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 12,449 | 739,241 | SH | DEFINED | 1,2,5,6,8 |
| TEXAS INDS INC | COM | 88249110 | 22,462 | 534,931 | SH | DEFINED | 1,2,5,6,8 |
| TEXAS INSTRS INC | COM | 88250810 | 1,032,141 | 43,568,639 | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| TEXAS ROADHOUSE INC | CL A | 88268110 | 13,045 | 1,228,301 | SH | DEFINED | 1,2,5,6,8 |
| TEXTAINER GROUP HOLD | SHS | G8766E10 | 2,275 | 142,107 | SH | DEFINED | 1,2 |
| TEXTRON INC | NOTE 4.50 | 883203BN | 9,231 | 5,659,000 | SH | DEFINED | 1,2,5 |
| TEXTRON INC | COM | 88320310 | 173,003 | 9,115,011 | SH | DEFINED | 1,2,5,6,7,8, |
| TFS FINL CORP | COM | 87240R10 | 14,308 | 1,202,392 | SH | DEFINED | 1,2,5,7,8,10 |
| TGC INDS INC | COM NEW | 87241730 | 1,143 | 235,702 | SH | DEFINED | 1,2 |
| THERAGENICS CORP | COM | 88337510 | 194 | 121,079 | SH | DEFINED | 1 |
| THERAVANCE INC | COM | 88338T10 | 28,858 | 1,971,153 | SH | DEFINED | 1,2,5,6,8 |
| THERMO FISHER SCIENT | COM | 88355610 | 580,783 | 13,299,367 | SH | DEFINED | 1,2,5,6,7,8, |
| THERMOGENESIS CORP | COM NEW | 88362320 | 40 | 64,298 | SH | DEFINED | 1 |
| THESTREET COM | COM | 88368Q10 | 60 | 20,835 | SH | DEFINED | 1 |
| THOMAS & BETTS CORP | COM | 88431510 | 39,447 | 1,311,390 | SH | DEFINED | 1,2,5,6,7,8, |
| THOMAS PPTYS GROUP I | COM | 88445310 | 41 | 14,300 | SH | DEFINED | 1 |
| THOMAS WEISEL PARTNE | COM | 88448110 | 2,058 | 385,344 | SH | DEFINED | 1,2 |
| THOMSON | SPONSORED | 88511810 | 100 | 50,925 | SH | DEFINED | 1 |
| THOMSON REUTERS CORP | COM | 88490310 | 543 | 16,161 | SH | DEFINED | 1,2,5 |
| THOR INDS INC | COM | 88516010 | 23,473 | 758,406 | SH | DEFINED | 1,2,5,6,8,10 |
| THORATEC CORP | COM NEW | 88517530 | 49,813 | 1,645,625 | SH | DEFINED | 1,2,5,6,8 |
| THQ INC | COM NEW | 87244340 | 9,824 | 1,436,233 | SH | DEFINED | 1,2,5,8 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| TIBCO SOFTWARE INC | COM | 88632Q10 | 46,090 | 4,856,715 | SH | DEFINED 1,2,5,6,7,8 |
| TICC CAPITAL CORP | COM | 87244T10 | 2,196 | 435,737 | SH | DEFINED 1,2 |
| TICKETMASTER ENTMT I | COM | 88633P30 | 12,070 | 1,032,518 | SH | DEFINED 1,2,5,6,8 |
| TIDEWATER INC | COM | 88642310 | 58,302 | 1,238,103 | SH | DEFINED 1,2,5,6,8,10 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 2,373 | 279,822 | SH | DEFINED 1,2 |
| TIERONE CORP | COM | 88650R10 | 48 | 14,534 | SH | DEFINED 1 |
| TIFFANY & CO NEW | COM | 88654710 | 164,253 | 4,262,990 | SH | DEFINED 1,2,5,6,7,8, |
| TIM HORTONS INC | COM | 88706M10 | 22,272 | 786,992 | SH | DEFINED 1,2,5,7,8,10 |
| TIM PARTICIPACOES S | SPONS ADR | 88706P10 | 1,031 | 41,891 | SH | DEFINED 1,2,6 |
| TIMBERLAND BANCORP I | COM | 88709810 | 48 | 10,283 | SH | DEFINED 1 |
| TIMBERLAND CO | CL A | 88710010 | 22,001 | 1,580,545 | SH | DEFINED 1,2,5,6,8 |
| TIME WARNER CABLE IN | COM | 88732J20 | 493,903 | 11,462,135 | SH | DEFINED 1,2,5,6,7,8, |
| TIME WARNER INC | COM NEW | 88731730 | 1,170,721 | 40,678,292 | SH | DEFINED 1,2,5,6,7,8, |
| TIMKEN CO | COM | 88738910 | 52,164 | 2,226,392 | SH | DEFINED 1,2,5,6,8,10 |
| TITAN INTL INC ILL | COM | 88830M10 | 6,391 | 718,067 | SH | DEFINED 1,2,5,8 |
| TITAN MACHY INC | COM | 88830R10 | 2,637 | 210,651 | SH | DEFINED 1,2,6 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 27,976 | 2,917,185 | SH | DEFINED 1,2,5,6,8,10 |
| TIVO INC | COM | 88870610 | 23,584 | 2,276,423 | SH | DEFINED 1,2,5,6,8 |
| TIX CORP | COM | 88873310 | 76 | 19,800 | SH | DEFINED 1 |
| TJX COS INC NEW | COM | 87254010 | 568,155 | 15,293,532 | SH | DEFINED 1,2,5,6,7,8, |
| TNS INC | COM | 87296010 | 16,704 | 609,634 | SH | DEFINED 1,2,5,6,7,8 |
| TODD SHIPYARDS CORP | COM | 88903910 | 1,471 | 89,494 | SH | DEFINED 1,2 |
| TOLL BROTHERS INC | COM | 88947810 | 96,222 | 4,924,372 | SH | DEFINED 1,2,5,6,7,8, |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 347 | 53,609 | SH | DEFINED 1 |
| TOMKINS PLC | SPONSORED | 89003020 | 195 | 16,270 | SH | DEFINED 1 |
| TOMOTHERAPY INC | COM | 89008810 | 4,298 | 992,670 | SH | DEFINED 1,2,6 |
| TOMPKINS FINANCIAL C | COM | 89011010 | 7,519 | 172,050 | SH | DEFINED 1,2,5,8 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 16,893 | 710,385 | SH | DEFINED 1,2,5,6,8 |
| TORCHMARK CORP | COM | 89102710 | 131,074 | 3,018,042 | SH | DEFINED 1,2,5,6,7,8, |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| TREADOR RES CORP | COM | 89105010 | 3,573 | 357,616 | SH | DEFINED | 1,2 |
| TORO CO | COM | 89109210 | 26,729 | 672,079 | SH | DEFINED | 1,2,5,6,7,8, |
| TORONTO DOMINION BK | COM NEW | 89116050 | 4,318 | 66,991 | SH | DEFINED | 1,5,7,10 |
| TOTAL S A | SPONSORED | 89151E10 | 4,221 | 71,228 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 100,658 | 6,248,146 | SH | DEFINED | 1,2,5,6,7,8, |
| TOWER BANCORP INC | COM | 89170910 | 1,531 | 58,261 | SH | DEFINED | 1,2 |
| TOWER GROUP INC | COM | 89177710 | 22,097 | 905,970 | SH | DEFINED | 1,2,5,6,8 |
| TOWN SPORTS INTL HLD | COM | 89214A10 | 979 | 389,841 | SH | DEFINED | 1,2,6 |
| TOWNEBANK PORTSMOUTH | COM | 89214P10 | 5,986 | 469,465 | SH | DEFINED | 1,2,8 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 3,521 | 44,812 | SH | DEFINED | 1,2 |
| TRACTOR SUPPLY CO | COM | 89235610 | 50,925 | 1,051,727 | SH | DEFINED | 1,2,5,6,8 |
| TRADESTATION GROUP I | COM | 89267P10 | 7,259 | 890,736 | SH | DEFINED | 1,2,5,6,8 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 33 | 36,708 | SH | DEFINED | 1 |
| TRANS1 INC | COM | 89385X10 | 959 | 199,284 | SH | DEFINED | 1,2 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 61 | 11,469 | SH | DEFINED | 1 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 21,679 | 432,102 | SH | DEFINED | 1,2,5,6,8,10 |
| TRANSCEND SERVICES I | COM NEW | 89392920 | 1,639 | 93,811 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| TRANSCONTINENTAL RLT | COM NEW | 89361720 | 173 | 14,794 | SH | DEFINED 1,2 |
| TRANSDIGM GROUP INC | COM | 89364110 | 20,363 | 408,822 | SH | DEFINED 1,2,5,6,8,10 |
| TRANSMONTAIGNE PARTN | COM UNIT L | 89376V10 | 334 | 12,407 | SH | DEFINED 1,2 |
| TRANSOCEAN INC | NOTE 1.62 | 893830AU | 1,940 | 1,950,000 | SH | DEFINED 2 |
| TRANSOCEAN INC | NOTE 1.50 | 893830AV | 4,439 | 4,600,000 | SH | DEFINED 1,2 |
| TRANSOCEAN INC | NOTE 1.50 | 893830AW | 19,336 | 20,300,000 | SH | DEFINED 2,5 |
| TRANSOCEAN LTD | REG SHS | H8817H10 | 146,799 | 1,716,346 | SH | DEFINED 1,2,5,6,7,8, |
| TRANSWITCH CORP | COM | 89406510 | 71 | 101,210 | SH | DEFINED 1 |
| TRAVELCENTERS OF AME | COM | 89417410 | 151 | 26,950 | SH | DEFINED 1,2 |
| TRAVELERS COMPANIES | COM | 89417E10 | 1,371,529 | 27,859,616 | SH | DEFINED 1,2,5,6,7,8, |
| TRAVELZOO INC | COM | 89421Q10 | 1,117 | 79,038 | SH | DEFINED 1,2 |
| TRC COS INC | COM | 87262510 | 51 | 14,676 | SH | DEFINED 1 |
| TREDEGAR CORP | COM | 89465010 | 11,436 | 788,682 | SH | DEFINED 1,2,5,8 |
| TREE COM INC | COM | 89467510 | 1,080 | 143,069 | SH | DEFINED 1,2,8 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 29,020 | 813,582 | SH | DEFINED 1,2,5,6,8 |
| TREX INC | COM | 89531P10 | 5,406 | 297,014 | SH | DEFINED 1,2 |
| TRI VY CORP | COM | 89573510 | 67 | 24,512 | SH | DEFINED 1 |
| TRIAD GTY INC | COM | 89592510 | 20 | 14,889 | SH | DEFINED 1 |
| TRIANGLE CAP CORP | COM | 89584810 | 1,499 | 121,488 | SH | DEFINED 1,2 |
| TRICO BANCSHARES | COM | 89609510 | 4,377 | 266,887 | SH | DEFINED 1,2 |
| TRICO MARINE SERVICE | COM NEW | 89610620 | 254 | 32,942 | SH | DEFINED 1 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 3,344 | 1,290,961 | SH | DEFINED 1,2,6 |
| TRIMAS CORP | COM NEW | 89621520 | 1,230 | 241,232 | SH | DEFINED 1,2 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 56,204 | 2,350,634 | SH | DEFINED 1,2,5,6,8,10 |
| TRIMERIS INC | COM | 89626310 | 57 | 23,528 | SH | DEFINED 1 |
| TRINITY INDS INC | COM | 89652210 | 34,169 | 1,987,717 | SH | DEFINED 1,2,5,6,8,10 |
| TRIPLE-S MGMT CORP | CL B | 89674910 | 7,257 | 432,747 | SH | DEFINED 1,2,8 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 28,381 | 3,676,291 | SH | DEFINED 1,2,5,6,8 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 18,581 | 387,177 | SH | DEFINED 1,2,5,6,8 |
| TRUE RELIGION APPARE | COM | 89784N10 | 14,254 | 549,726 | SH | DEFINED 1,2,5,6,8 |
| TRUEBLUE INC | COM | 89785X10 | 15,104 | 1,073,514 | SH | DEFINED 1,2,5,6,8 |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| TRUSTCO BK CORP N Y | COM | 89834910 | 11,645 | 1,863,154 | SH | DEFINED | 1,2,5,8 |
| TRUSTMARK CORP | COM | 89840210 | 42,785 | 2,245,919 | SH | DEFINED | 1,2,5,8 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 33,716 | 2,012,895 | SH | DEFINED | 1,2,5,6,8,10 |
| TSAKOS ENERGY NAVIGA | SHS | G9108L10 | 206 | 13,139 | SH | DEFINED | 1,5,6 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 13,619 | 1,187,368 | SH | DEFINED | 1,2,8 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 2,537 | 609,873 | SH | DEFINED | 1,2 |
| TUPPERWARE BRANDS CO | COM | 89989610 | 76,001 | 1,903,828 | SH | DEFINED | 1,2,5,8 |
| TURKCELL ILETISIM HI | SPON ADR N | 90011120 | 1,250 | 69,951 | SH | DEFINED | 1,2,6,8 |
| TUTOR PERINI CORP | COM | 90110910 | 12,534 | 588,460 | SH | DEFINED | 1,2,5,8 |
| TW TELECOM INC | COM | 87311L10 | 24,872 | 1,849,203 | SH | DEFINED | 1,2,5,6,7,8, |
| TWEEN BRANDS INC | COM | 90116610 | 4,546 | 541,857 | SH | DEFINED | 1,2 |
| TWIN DISC INC | COM | 90147610 | 2,981 | 239,020 | SH | DEFINED | 1,2 |
| TYCO ELECTRONICS LTD | SHS | H8912P10 | 53,785 | 2,414,068 | SH | DEFINED | 1,2,5,7,8,10 |
| TYCO INTERNATIONAL L | SHS | H8912810 | 118,400 | 3,433,884 | SH | DEFINED | 1,2,5,6,7,8, |
| TYLER TECHNOLOGIES I | COM | 90225210 | 11,948 | 699,097 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| TYSON FOODS INC | CL A | 90249410 | 140,382 | 11,114,964 | SH | DEFINED 1,2,5,6,7,8, |
| U M H PROPERTIES INC | COM | 90300210 | 1,231 | 151,028 | SH | DEFINED 1,2 |
| U S AIRWAYS GROUP IN | COM | 90341W10 | 13,238 | 2,816,702 | SH | DEFINED 1,2,5,6,8 |
| U S CONCRETE INC | COM | 90333L10 | 1,148 | 663,359 | SH | DEFINED 1,2 |
| U S ENERGY CORP WYO | COM | 91180510 | 74 | 19,041 | SH | DEFINED 1 |
| U S G CORP | COM NEW | 90329340 | 55,507 | 3,230,900 | SH | DEFINED 1,2,5,6,8,10 |
| U S GEOTHERMAL INC | COM | 90338S10 | 1,600 | 1,025,423 | SH | DEFINED 1,2 |
| U S GLOBAL INVS INC | CL A | 90295210 | 2,673 | 216,776 | SH | DEFINED 1,2 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 3,301 | 219,066 | SH | DEFINED 1,2,5 |
| U STORE IT TR | COM | 91274F10 | 17,393 | 2,782,943 | SH | DEFINED 1,2,3,5,8 |
| U.S. AUTO PARTS NETW | COM | 90343C10 | 701 | 128,688 | SH | DEFINED 1,2 |
| UAL CORP | NOTE 4.50 | 902549AH | 442 | 600,000 | SH | DEFINED 1,2 |
| UAL CORP | COM NEW | 90254980 | 28,144 | 3,052,500 | SH | DEFINED 1,2,5,6,8 |
| UBS AG | SHS NEW | H8923133 | 57,649 | 3,148,472 | SH | DEFINED 1 |
| UCBH HOLDINGS INC | COM | 90262T30 | 4,387 | 5,483,506 | SH | DEFINED 1,2,5 |
| UDR INC | COM | 90265310 | 78,329 | 4,976,428 | SH | DEFINED 1,2,3,5,6,7, |
| UGI CORP NEW | COM | 90268110 | 59,107 | 2,358,615 | SH | DEFINED 1,2,5,6,8,10 |
| UIL HLDG CORP | COM | 90274810 | 18,225 | 690,619 | SH | DEFINED 1,2,5,8 |
| ULTA SALON COSMETCS | COM | 90384S30 | 8,693 | 526,543 | SH | DEFINED 1,2,5,6,8 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 13,562 | 472,226 | SH | DEFINED 1,2,5,6,8 |
| ULTRA CLEAN HLDGS IN | COM | 90385V10 | 93 | 18,038 | SH | DEFINED 1 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 58,125 | 1,187,185 | SH | DEFINED 1,2,5,6,7,8, |
| ULTRALIFE CORP | COM | 90389910 | 1,229 | 202,771 | SH | DEFINED 1,2 |
| ULTRAPETROL BAHAMAS | COM | P9439810 | 1,586 | 322,320 | SH | DEFINED 1,2 |
| ULTRATECH INC | COM | 90403410 | 6,498 | 491,137 | SH | DEFINED 1,2,6,8 |
| ULURU INC | COM | 90403T10 | 5 | 24,385 | SH | DEFINED 1 |
| UMB FINL CORP | COM | 90278810 | 40,508 | 1,001,687 | SH | DEFINED 1,2,5,6,8 |
| UMPQUA HLDGS CORP | COM | 90421410 | 28,858 | 2,722,431 | SH | DEFINED 1,2,5,8 |
| UNDER ARMOUR INC | CL A | 90431110 | 29,444 | 1,057,982 | SH | DEFINED 1,2,5,6,8 |
| UNICA CORP | COM | 90458310 | 1,589 | 208,548 | SH | DEFINED 1,2 |
| UNIFI INC | COM | 90467710 | 3,093 | 966,501 | SH | DEFINED 1,2 |
| UNIFIRST CORP MASS | COM | 90470810 | 15,780 | 355,006 | SH | DEFINED 1,2,5,8 |
| UNILEVER N V | N Y SHS NE | 90478470 | 587 | 20,334 | SH | DEFINED 1 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| UNILEVER PLC | SPON ADR N | 90476770 | 863 | 30,081 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 3,549 | 285,074 | SH | DEFINED | 1,2 |
| UNION DRILLING INC | COM | 90653P10 | 2,499 | 327,065 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 971,760 | 16,653,981 | SH | DEFINED | 1,2,5,6,7,8, |
| UNISOURCE ENERGY COR | COM | 90920510 | 31,173 | 1,013,747 | SH | DEFINED | 1,2,5,8 |
| UNISYS CORP | COM | 90921410 | 25,168 | 9,426,357 | SH | DEFINED | 1,2,5,6,8 |
| UNIT CORP | COM | 90921810 | 46,438 | 1,125,771 | SH | DEFINED | 1,2,5,6,8,10 |
| UNITED AMER INDEMNIT | CL A | 90933T10 | 5,513 | 745,995 | SH | DEFINED | 1,2,5,8 |
| UNITED BANKSHARES IN | COM | 90990710 | 26,705 | 1,363,178 | SH | DEFINED | 1,2,5,8 |
| UNITED CAPITAL CORP | COM | 90991210 | 655 | 28,329 | SH | DEFINED | 1,2 |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 5,033 | 1,006,577 | SH | DEFINED | 1,2,5,8 |
| UNITED CMNTY FINL CO | COM | 90983910 | 90 | 51,862 | SH | DEFINED | 1 |
| UNITED FINANCIAL BAN | COM | 91030T10 | 4,524 | 390,695 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| UNITED FIRE & CAS CO | COM | 91033110 | 8,637 | 482,511 | SH | DEFINED 1,2,5,8 |
| UNITED MICROELECTRON | SPON ADR N | 91087340 | 11,177 | 2,941,193 | SH | DEFINED 1,2,6,8 |
| UNITED NAT FOODS INC | COM | 91116310 | 22,850 | 955,680 | SH | DEFINED 1,2,5,6,8 |
| UNITED ONLINE INC | COM | 91126810 | 16,858 | 2,096,710 | SH | DEFINED 1,2,5,8 |
| UNITED PARCEL SERVIC | CL B | 91131210 | 1,632,455 | 28,908,352 | SH | DEFINED 1,2,5,6,7,8, |
| UNITED RENTALS INC | COM | 91136310 | 19,567 | 1,899,697 | SH | DEFINED 1,2,5,6,8 |
| UNITED SEC BANCSHARE | SHS | 91145910 | 2,235 | 100,715 | SH | DEFINED 1,2 |
| UNITED STATES CELLUL | COM | 91168410 | 6,745 | 172,631 | SH | DEFINED 1,2,5,8,10 |
| UNITED STATES LIME & | COM | 91192210 | 1,092 | 30,412 | SH | DEFINED 1,2,6 |
| UNITED STATES STL CO | NOTE 4.00 | 912909AE | 2,306 | 1,450,000 | SH | DEFINED 1,2 |
| UNITED STATES STL CO | COM | 91290910 | 268,035 | 6,040,905 | SH | DEFINED 1,2,5,6,7,8, |
| UNITED STATIONERS IN | COM | 91300410 | 27,957 | 587,209 | SH | DEFINED 1,2,5,8 |
| UNITED TECHNOLOGIES | COM | 91301710 | 6,020,045 | 98,802,641 | SH | DEFINED 1,2,5,6,7,8, |
| UNITED THERAPEUTICS | COM | 91307C10 | 70,641 | 1,441,940 | SH | DEFINED 1,2,5,6,8,10 |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 1,001,802 | 40,008,053 | SH | DEFINED 1,2,5,6,7,8, |
| UNITIL CORP | COM | 91325910 | 4,317 | 192,310 | SH | DEFINED 1,2 |
| UNITRIN INC | COM | 91327510 | 19,184 | 984,319 | SH | DEFINED 1,2,5,6,8,10 |
| UNIVERSAL AMERICAN C | COM | 91337710 | 6,617 | 702,421 | SH | DEFINED 1,2,5,8 |
| UNIVERSAL CORP VA | COM | 91345610 | 29,617 | 708,197 | SH | DEFINED 1,2,5,8 |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 6,567 | 549,974 | SH | DEFINED 1,2,5,6,8 |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 5,996 | 293,636 | SH | DEFINED 1,2,5,6,8 |
| UNIVERSAL FST PRODS | COM | 91354310 | 53,439 | 1,354,250 | SH | DEFINED 1,2,5,8 |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 12,745 | 391,559 | SH | DEFINED 1,2,3,5,8 |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 60,463 | 976,320 | SH | DEFINED 1,2,5,6,8,10 |
| UNIVERSAL INS HLDGS | COM | 91359V10 | 1,203 | 239,122 | SH | DEFINED 1,2 |
| UNIVERSAL STAINLESS | COM | 91383710 | 2,338 | 128,084 | SH | DEFINED 1,2,5 |
| UNIVERSAL TECHNICAL | COM | 91391510 | 8,118 | 412,083 | SH | DEFINED 1,2,5,6,8 |
| UNIVERSAL TRAVEL GRO | COM NEW | 91388Q20 | 1,847 | 143,174 | SH | DEFINED 1,2 |
| UNIVERSAL TRUCKLOAD | COM | 91388P10 | 2,010 | 121,731 | SH | DEFINED 1,2 |
| UNIVEST CORP PA | COM | 91527110 | 7,180 | 331,356 | SH | DEFINED 1,2 |
| UNUM GROUP | COM | 91529Y10 | 305,398 | 14,244,311 | SH | DEFINED 1,2,5,6,7,8, |
| UQM TECHNOLOGIES INC | COM | 90321310 | 105 | 18,319 | SH | DEFINED 1 |
| URANERZ ENERGY CORPO | COM | 91688T10 | 1,555 | 678,853 | SH | DEFINED 1,2 |
| URANIUM ENERGY CORP | COM | 91689610 | 2,051 | 695,414 | SH | DEFINED 1,2 |
| URANIUM RES INC | COM PAR \$0 | 91690150 | 36 | 31,530 | SH | DEFINED 1 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| URBAN OUTFITTERS INC | COM | 91704710 | 104,461 | 3,462,428 | SH | DEFINED | 1,2,5,6,7,8, |
| UROLOGIX INC | COM | 91727310 | 18 | 14,851 | SH | DEFINED | 1 |
| URS CORP NEW | COM | 90323610 | 84,015 | 1,924,736 | SH | DEFINED | 1,2,5,6,7,8, |
| URSTADT BIDDLE PPTYS | CL A | 91728620 | 6,870 | 470,881 | SH | DEFINED | 1,2,3,5,8 |
| US BANCORP DEL | COM NEW | 90297330 | 1,556,421 | 71,199,502 | SH | DEFINED | 1,2,5,6,7,8, |
| US GOLD CORPORATION | COM PAR \$0 | 91202320 | 4,362 | 1,509,232 | SH | DEFINED | 1,2 |
| USA MOBILITY INC | COM | 90341G10 | 9,661 | 750,081 | SH | DEFINED | 1,2,5,6,8 |
| USA TECHNOLOGIES INC | COM NO PAR | 90328S50 | 20 | 11,800 | SH | DEFINED | 1 |
| USA TRUCK INC | COM | 90292510 | 1,602 | 126,129 | SH | DEFINED | 1,2 |
| USANA HEALTH SCIENCE | COM | 90328M10 | 4,323 | 126,735 | SH | DEFINED | 1,2,5,6 |
| USEC INC | NOTE 3.00 | 90333EAC | 346 | 500,000 | SH | DEFINED | 2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| USEC INC | COM | 90333E10 | 11,506 | 2,453,233 | SH | DEFINED | 1,2,5,8 |
| UTAH MED PRODS INC | COM | 91748810 | 1,340 | 45,705 | SH | DEFINED | 1,2 |
| UTI WORLDWIDE INC | ORD | G8721010 | 11,211 | 774,270 | SH | DEFINED | 1,2,5,8,10 |
| UTSTARCOM INC | COM | 91807610 | 4,828 | 2,309,902 | SH | DEFINED | 1,2,5 |
| V F CORP | COM | 91820410 | 231,790 | 3,200,193 | SH | DEFINED | 1,2,5,6,7,8, |
| VAALCO ENERGY INC | COM NEW | 91851C20 | 6,569 | 1,427,963 | SH | DEFINED | 1,2,6,8 |
| VAIL RESORTS INC | COM | 91879Q10 | 23,504 | 700,765 | SH | DEFINED | 1,2,5,6,8 |
| VALASSIS COMMUNICATI | COM | 91886610 | 19,455 | 1,088,074 | SH | DEFINED | 1,2,5,7,8 |
| VALE CAP II | VALEP 6.75 | 91912F30 | 815 | 11,500 | SH | DEFINED | 2 |
| VALE S A | ADR | 91912E10 | 317,808 | 13,740,076 | SH | DEFINED | 1,2,4,5,6,7 |
| VALE S A | ADR REPSTG | 91912E20 | 29,135 | 1,420,519 | SH | DEFINED | 1,2,5,6,8 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 50,258 | 1,791,093 | SH | DEFINED | 1,2,5,6,8,10 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 1,552 | 862,460 | SH | DEFINED | 1,2,6 |
| VALERO ENERGY CORP N | COM | 91913Y10 | 411,574 | 21,226,082 | SH | DEFINED | 1,2,5,6,7,8, |
| VALHI INC NEW | COM | 91890510 | 979 | 80,807 | SH | DEFINED | 1,2,5,10 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H10 | 26,202 | 1,015,576 | SH | DEFINED | 1,2,5,7,8,10 |
| VALLEY NATL BANCORP | COM | 91979410 | 44,737 | 3,640,145 | SH | DEFINED | 1,2,5,6,8,10 |
| VALMONT INDS INC | COM | 92025310 | 32,500 | 381,548 | SH | DEFINED | 1,2,5,6,8,10 |
| VALSPAR CORP | COM | 92035510 | 51,760 | 1,881,502 | SH | DEFINED | 1,2,5,6,8,10 |
| VALUE LINE INC | COM | 92043710 | 612 | 19,828 | SH | DEFINED | 1,2 |
| VALUECLICK INC | COM | 92046N10 | 42,792 | 3,244,290 | SH | DEFINED | 1,2,5,6,8 |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 241 | 72,782 | SH | DEFINED | 1 |
| VANDA PHARMACEUTICAL | COM | 92165910 | 6,455 | 554,542 | SH | DEFINED | 1,2 |
| VANGUARD BD INDEX FD | TOTAL BND | 92193783 | 126,000 | 1,584,900 | SH | DEFINED | 2 |
| VANGUARD INDEX FDS | REIT ETF | 92290855 | 17,794 | 429,300 | SH | DEFINED | 2 |
| VANGUARD INTL EQUITY | ALLWRLD EX | 92204277 | 13,113 | 303,531 | SH | DEFINED | 1 |
| VANGUARD INTL EQUITY | EMR MKT ET | 92204285 | 92,383 | 2,397,701 | SH | DEFINED | 1,2,7 |
| VANTAGE DRILLING COM | ORD SHS | G9320511 | 3,029 | 1,655,143 | SH | DEFINED | 1,5 |
| VARIAN INC | COM | 92220610 | 44,691 | 875,268 | SH | DEFINED | 1,2,5,6,8 |
| VARIAN MED SYS INC | COM | 92220P10 | 171,329 | 4,066,667 | SH | DEFINED | 1,2,5,6,7,8, |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 32,333 | 984,565 | SH | DEFINED | 1,2,5,6,8,10 |
| VASCO DATA SEC INTL | COM | 92230Y10 | 3,924 | 528,858 | SH | DEFINED | 1,2,5,6 |
| VASCULAR SOLUTIONS I | COM | 92231M10 | 1,996 | 241,408 | SH | DEFINED | 1,2 |
| VCA ANTECH INC | COM | 91819410 | 47,589 | 1,769,770 | SH | DEFINED | 1,2,5,6,8,10 |
| VECTOR GROUP LTD | COM | 92240M10 | 10,048 | 644,928 | SH | DEFINED | 1,2,5 |
| VECTREN CORP | COM | 92240G10 | 64,539 | 2,801,165 | SH | DEFINED | 1,2,5,6,8,10 |
| VEECO INSTRS INC DEL | COM | 92241710 | 16,434 | 704,731 | SH | DEFINED | 1,2,5,8 |

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|----------------------|-----------|----------|-----------|-------------|----|---------|--------------|
| VENOCO INC | COM | 92275P30 | 4,771 | 414,476 | SH | DEFINED | 1,2,5,6 |
| VENTAS INC | COM | 92276F10 | 305,954 | 7,946,866 | SH | DEFINED | 1,2,3,5,6,7, |
| VERIFONE HLDGS INC | COM | 92342Y10 | 22,345 | 1,406,255 | SH | DEFINED | 1,2,5,6,8 |
| VERIGY LTD | SHS | Y9369110 | 1,202 | 103,478 | SH | DEFINED | 1,2,5,6,8 |
| VERISIGN INC | SDCV 3.25 | 92343EAD | 1,648 | 1,900,000 | SH | DEFINED | 1,2 |
| VERISIGN INC | COM | 92343E10 | 151,634 | 6,400,774 | SH | DEFINED | 1,2,5,6,7,8, |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,092,110 | 102,150,960 | SH | DEFINED | 1,2,5,6,7,8, |
| VERTEX PHARMACEUTICA | NOTE 4.75 | 92532FAM | 36,824 | 22,200,000 | SH | DEFINED | 5 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 167,259 | 4,413,155 | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| VERTRO INC | COM | 92535G10 | 13 | 29,129 | SH | DEFINED 1 |
| VIACOM INC NEW | CL A | 92553P10 | 359 | 12,196 | SH | DEFINED 1,6 |
| VIACOM INC NEW | CL B | 92553P20 | 536,010 | 19,115,913 | SH | DEFINED 1,2,5,6,7,8, |
| VIAD CORP | COM NEW | 92552R40 | 10,505 | 527,614 | SH | DEFINED 1,2,5,6,8 |
| VIASAT INC | COM | 92552V10 | 14,516 | 546,125 | SH | DEFINED 1,2,5,6,8 |
| VICAL INC | COM | 92560210 | 4,282 | 1,005,257 | SH | DEFINED 1,2 |
| VICOR CORP | COM | 92581510 | 3,133 | 405,838 | SH | DEFINED 1,2,5,6 |
| VIEWPOINT FINL GROUP | COM | 92672710 | 2,437 | 173,595 | SH | DEFINED 1,2,6 |
| VILLAGE SUPER MKT IN | CL A NEW | 92710740 | 3,814 | 129,421 | SH | DEFINED 1,2 |
| VINA CONCHA Y TORO S | SPONSORED | 92719110 | 1,934 | 46,425 | SH | DEFINED 1,2,6 |
| VIRAGE LOGIC CORP | COM | 92763R10 | 1,323 | 253,881 | SH | DEFINED 1,2 |
| VIRCO MFG CO | COM | 92765110 | 38 | 12,730 | SH | DEFINED 1 |
| VIRGIN MEDIA INC | COM | 92769L10 | 69,875 | 5,019,787 | SH | DEFINED 1,2,5,6,7,8, |
| VIRGIN MOBILE USA IN | CL A | 92769R10 | 3,368 | 673,654 | SH | DEFINED 1,2 |
| VIRGINIA COMM BANCOR | COM | 92778Q10 | 120 | 30,185 | SH | DEFINED 1 |
| VIRNETX HOLDING CORP | COM | 92823T10 | 42 | 14,400 | SH | DEFINED 1 |
| VIOPHARMA INC | COM | 92824110 | 23,206 | 2,412,261 | SH | DEFINED 1,2,5,6,8 |
| VIRTUAL RADIOLOGIC C | COM | 92826B10 | 1,463 | 112,250 | SH | DEFINED 1,2 |
| VIRTUS INVT PARTNERS | COM | 92828Q10 | 2,004 | 128,370 | SH | DEFINED 1,2 |
| VIRTUSA CORP | COM | 92827P10 | 2,230 | 235,015 | SH | DEFINED 1,2 |
| VISA INC | COM CL A | 92826C83 | 472,044 | 6,830,330 | SH | DEFINED 1,2,5,6,7,8, |
| VISHAY INTERTECHNOLO | COM | 92829810 | 51,412 | 6,507,795 | SH | DEFINED 1,2,5,6,8,10 |
| VISTA GOLD CORP | COM NEW | 92792630 | 44 | 18,500 | SH | DEFINED 1 |
| VISTAPRINT N V | SHS | N9354010 | 4,672 | 92,055 | SH | DEFINED 1,2,5,8 |
| VITAL IMAGES INC | COM | 92846N10 | 3,586 | 286,394 | SH | DEFINED 1,2,5,6,8 |
| VIVO PARTICIPACOE S | SPON ADR P | 92855S20 | 12,747 | 504,837 | SH | DEFINED 1,2,6,7 |
| VIVUS INC | COM | 92855110 | 16,128 | 1,547,764 | SH | DEFINED 1,2,5,6,8 |
| VMWARE INC | CL A COM | 92856340 | 27,490 | 684,345 | SH | DEFINED 1,2,5,6,7,8, |
| VOCUS INC | COM | 92858J10 | 6,656 | 318,625 | SH | DEFINED 1,2,5,6,8 |
| VODAFONE GROUP PLC N | SPONS ADR | 92857W20 | 6,674 | 296,632 | SH | DEFINED 1,2 |
| VOLCANO CORPORATION | COM | 92864510 | 15,382 | 914,498 | SH | DEFINED 1,2,5,6,8 |
| VOLCOM INC | COM | 92864N10 | 5,958 | 361,500 | SH | DEFINED 1,2,5,6 |
| VOLT INFORMATION SCI | COM | 92870310 | 3,615 | 295,824 | SH | DEFINED 1,2,5,8 |
| VOLTERRA SEMICONDUCT | COM | 92870810 | 8,663 | 471,825 | SH | DEFINED 1,2,6,8 |
| VONAGE HLDGS CORP | COM | 92886T20 | 143 | 102,526 | SH | DEFINED 1,2,6 |
| VORNADO RLTY L P | DEB 3.87 | 929043AC | 8,265 | 7,900,000 | SH | DEFINED 2,5 |
| VORNADO RLTY L P | DBCV 3.62 | 929043AE | 8,110 | 8,350,000 | SH | DEFINED 2,5 |
| VORNADO RLTY TR | DBCV 2.85 | 929042AC | 2,331 | 2,450,000 | SH | DEFINED 1,2 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 532,998 | 8,275,084 | SH | DEFINED 1,2,3,5,6,7, |

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|---------------------|------------|----------|---------|-----------|----|---------|--------------|
| VOTORANTIM CELULOSE | SP ADR REP | 92906P20 | 1,072 | 65,342 | SH | DEFINED | 1,2 |
| VSE CORP | COM | 91828410 | 3,140 | 80,500 | SH | DEFINED | 1,2 |
| VULCAN MATLS CO | COM | 92916010 | 240,456 | 4,447,129 | SH | DEFINED | 1,2,5,6,7,8, |
| W & T OFFSHORE INC | COM | 92922P10 | 8,611 | 735,395 | SH | DEFINED | 1,2,5,6,8 |
| W P CAREY & CO LLC | COM | 92930Y10 | 951 | 33,610 | SH | DEFINED | 1,2 |
| WABASH NATL CORP | COM | 92956610 | 88 | 32,439 | SH | DEFINED | 1 |
| WABCO HLDGS INC | COM | 92927K10 | 15,507 | 738,422 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| WABTEC CORP | COM | 92974010 | 34,439 | 917,647 | SH | DEFINED 1,2,5,6,8,10 |
| WADDELL & REED FINL | CL A | 93005910 | 48,996 | 1,722,193 | SH | DEFINED 1,2,5,6,8,10 |
| WAL MART STORES INC | COM | 93114210 | 3,907,748 | 79,603,741 | SH | DEFINED 1,2,5,6,7,8, |
| WALGREEN CO | COM | 93142210 | 1,208,670 | 32,256,997 | SH | DEFINED 1,2,5,6,7,8, |
| WALTER ENERGY INC | COM | 93317Q10 | 40,435 | 673,248 | SH | DEFINED 1,2,5,6,8,10 |
| WALTER INVT MGMT COR | COM | 93317W10 | 6,200 | 387,009 | SH | DEFINED 1,2,6,8 |
| WARNACO GROUP INC | COM NEW | 93439040 | 60,963 | 1,389,947 | SH | DEFINED 1,2,5,6,8 |
| WARNER CHILCOTT PLC | SHS A | G9436810 | 18,146 | 839,336 | SH | DEFINED 1,2,5,7,8,10 |
| WARNER MUSIC GROUP C | COM | 93455010 | 4,144 | 749,410 | SH | DEFINED 1,2,5,6,8,10 |
| WARREN RES INC | COM | 93564A10 | 3,264 | 1,102,546 | SH | DEFINED 1,2,5,6 |
| WASHINGTON BKG CO OA | COM | 93730310 | 1,368 | 147,720 | SH | DEFINED 1,2 |
| WASHINGTON FED INC | COM | 93882410 | 34,058 | 2,020,028 | SH | DEFINED 1,2,5,6,8,10 |
| WASHINGTON POST CO | CL B | 93964010 | 90,325 | 192,970 | SH | DEFINED 1,2,5,6,7,8, |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 59,831 | 2,077,456 | SH | DEFINED 1,2,3,5,8 |
| WASHINGTON TR BANCOR | COM | 94061010 | 4,964 | 283,317 | SH | DEFINED 1,2,5,8 |
| WASTE CONNECTIONS IN | COM | 94105310 | 45,359 | 1,571,678 | SH | DEFINED 1,2,5,6,8,10 |
| WASTE MGMT INC DEL | COM | 94106L10 | 599,768 | 20,112,957 | SH | DEFINED 1,2,5,6,7,8, |
| WASTE SERVICES INC D | COM NEW | 94107520 | 2,502 | 541,608 | SH | DEFINED 1,2,6 |
| WATERS CORP | COM | 94184810 | 182,561 | 3,268,181 | SH | DEFINED 1,2,5,6,7,8, |
| WATERSTONE FINANCIAL | COM | 94188810 | 779 | 153,916 | SH | DEFINED 1,2,5 |
| WATSCO INC | COM | 94262220 | 31,511 | 584,507 | SH | DEFINED 1,2,5,8 |
| WATSON PHARMACEUTICA | COM | 94268310 | 135,650 | 3,702,225 | SH | DEFINED 1,2,5,6,7,8, |
| WATSON WYATT WORLDWI | CL A | 94271210 | 59,053 | 1,355,676 | SH | DEFINED 1,2,5,6,8 |
| WATTS WATER TECHNOLO | CL A | 94274910 | 21,267 | 703,033 | SH | DEFINED 1,2,5,8 |
| WAUSAU PAPER CORP | COM | 94331510 | 10,113 | 1,011,260 | SH | DEFINED 1,2,5,8 |
| WAVE SYSTEMS CORP | COM NEW | 94352630 | 21 | 24,674 | SH | DEFINED 1 |
| WCA WASTE CORP | COM | 92926K10 | 49 | 12,600 | SH | DEFINED 1 |
| WD-40 CO | COM | 92923610 | 10,019 | 352,766 | SH | DEFINED 1,2,5,8 |
| WEATHERFORD INTERNAT | REG | H2701310 | 77,461 | 3,736,639 | SH | DEFINED 1,2,5,6,7,8, |
| WEB COM GROUP INC | COM | 94733A10 | 4,560 | 643,127 | SH | DEFINED 1,2 |
| WEBMD HEALTH CORP | CL A | 94770V10 | 2,554 | 77,108 | SH | DEFINED 1,2,6,8,10 |
| WEBMEDIABRANDS INC | COM | 94770W10 | 20 | 28,172 | SH | DEFINED 1 |
| WEBSense INC | COM | 94768410 | 16,649 | 991,041 | SH | DEFINED 1,2,5,6,8 |
| WEBSTER FINL CORP CO | COM | 94789010 | 36,111 | 2,895,850 | SH | DEFINED 1,2,5,6,8 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 10,898 | 397,154 | SH | DEFINED 1,2,5,6,8,10 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 75,974 | 3,813,964 | SH | DEFINED 1,2,3,5,6,8, |
| WEIS MKTS INC | COM | 94884910 | 7,504 | 234,858 | SH | DEFINED 1,2,5,8 |
| WELLCARE HEALTH PLAN | COM | 94946T10 | 33,071 | 1,341,604 | SH | DEFINED 1,2,5,6,8 |
| WELLPOINT INC | COM | 94973V10 | 854,123 | 18,034,693 | SH | DEFINED 1,2,5,6,7,8, |
| WELLS FARGO & CO NEW | COM | 94974610 | 4,844,660 | 171,918,373 | SH | DEFINED 1,2,5,6,7,8, |
| WELLS FARGO & CO NEW | PERP PFD C | 94974680 | 4,644 | 5,200 | SH | DEFINED 1,2 |

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|----------------------|-----|----------|--------|-----------|----|---------|--------------|
| WENDYS ARBYS GROUP I | COM | 95058710 | 36,222 | 7,657,915 | SH | DEFINED | 1,2,5,6,8,10 |
| WERNER ENTERPRISES I | COM | 95075510 | 29,015 | 1,557,456 | SH | DEFINED | 1,2,5,8 |
| WESBANCO INC | COM | 95081010 | 8,968 | 580,051 | SH | DEFINED | 1,2,5,8 |
| WESCO FINL CORP | COM | 95081710 | 5,691 | 17,484 | SH | DEFINED | 1,2,5,10,12 |
| WESCO INTL INC | COM | 95082P10 | 15,833 | 549,742 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| WEST BANCORPORATION | CAP STK | 95123P10 | 1,443 | 290,976 | SH | DEFINED 1,2 |
| WEST COAST BANCORP O | COM | 95214510 | 67 | 27,100 | SH | DEFINED 1 |
| WEST MARINE INC | COM | 95423510 | 1,847 | 235,017 | SH | DEFINED 1,2 |
| WEST PHARMACEUTICAL | SDCV 4.00 | 955306AA | 1,346 | 1,600,000 | SH | DEFINED 5 |
| WEST PHARMACEUTICAL | COM | 95530610 | 29,448 | 725,146 | SH | DEFINED 1,2,5,6,8 |
| WESTAMERICA BANCORPO | COM | 95709010 | 53,769 | 1,034,010 | SH | DEFINED 1,2,5,8 |
| WESTAR ENERGY INC | COM | 95709T10 | 45,466 | 2,330,389 | SH | DEFINED 1,2,5,6,8,10 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 68 | 51,412 | SH | DEFINED 1 |
| WESTERN ALLIANCE BAN | COM | 95763810 | 5,647 | 894,878 | SH | DEFINED 1,2,5,8 |
| WESTERN DIGITAL CORP | COM | 95810210 | 327,332 | 8,960,626 | SH | DEFINED 1,2,5,6,7,8, |
| WESTERN GAS PARTNERS | COM UNIT L | 95825410 | 320 | 18,073 | SH | DEFINED 1,2 |
| WESTERN REFNG INC | COM | 95931910 | 6,861 | 1,063,683 | SH | DEFINED 1,2,5,6,8 |
| WESTERN UN CO | COM | 95980210 | 459,499 | 24,286,394 | SH | DEFINED 1,2,5,6,7,8, |
| WESTFIELD FINANCIAL | COM | 96008P10 | 4,987 | 588,727 | SH | DEFINED 1,2 |
| WESTLAKE CHEM CORP | COM | 96041310 | 10,107 | 393,251 | SH | DEFINED 1,2,5,8 |
| WESTMORELAND COAL CO | COM | 96087810 | 1,984 | 244,054 | SH | DEFINED 1,2,5 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 2,450 | 21,223 | SH | DEFINED 1 |
| WESTWOOD HLDGS GROUP | COM | 96176510 | 4,196 | 120,913 | SH | DEFINED 1,2,6 |
| WET SEAL INC | CL A | 96184010 | 7,962 | 2,106,427 | SH | DEFINED 1,2,6,8 |
| WEYCO GROUP INC | COM | 96214910 | 2,935 | 128,181 | SH | DEFINED 1,2 |
| WEYERHAEUSER CO | COM | 96216610 | 279,492 | 7,625,963 | SH | DEFINED 1,2,5,6,7,8, |
| WGL HLDGS INC | COM | 92924F10 | 96,203 | 2,902,937 | SH | DEFINED 1,2,5,8 |
| WHIRLPOOL CORP | COM | 96332010 | 176,421 | 2,521,746 | SH | DEFINED 1,2,5,6,7,8, |
| WHITE ELECTR DESIGNS | COM | 96380110 | 421 | 91,200 | SH | DEFINED 1,2,5 |
| WHITE MTNS INS GROUP | COM | G9618E10 | 28,406 | 92,525 | SH | DEFINED 1,2,5,6,7,8, |
| WHITING PETE CORP NE | COM | 96638710 | 47,841 | 830,870 | SH | DEFINED 1,2,5,6,8,10 |
| WHITNEY HLDG CORP | COM | 96661210 | 16,495 | 1,729,045 | SH | DEFINED 1,2,5,6,8,10 |
| WHOLE FOODS MKT INC | COM | 96683710 | 142,442 | 4,671,752 | SH | DEFINED 1,2,5,6,7,8, |
| WILBER CORP | COM | 96779710 | 712 | 84,771 | SH | DEFINED 1,2 |
| WILEY JOHN & SONS IN | CL A | 96822320 | 31,769 | 913,439 | SH | DEFINED 1,2,5,6,7,8, |
| WILLBROS GROUP INC D | COM | 96920310 | 13,441 | 882,502 | SH | DEFINED 1,2,5,6,8 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 4,310 | 143,093 | SH | DEFINED 1,2,5,6 |
| WILLIAMS COS INC DEL | COM | 96945710 | 446,833 | 25,004,645 | SH | DEFINED 1,2,5,6,7,8, |
| WILLIAMS PARTNERS L | COM UNIT L | 96950F10 | 896 | 38,481 | SH | DEFINED 1,2 |
| WILLIAMS PIPELINE PA | COM UNIT L | 96950K10 | 242 | 12,648 | SH | DEFINED 1,2 |
| WILLIAMS SONOMA INC | COM | 96990410 | 82,514 | 4,078,806 | SH | DEFINED 1,2,5,6,8,10 |
| WILLIS GROUP HOLDING | SHS | G9665510 | 24,156 | 855,976 | SH | DEFINED 1,2,5,6,7,8, |
| WILLIS LEASE FINANCE | COM | 97064610 | 1,205 | 88,122 | SH | DEFINED 1,2 |
| WILMINGTON TRUST COR | COM | 97180710 | 28,019 | 1,973,175 | SH | DEFINED 1,2,5,6,8,10 |
| WILSHIRE BANCORP INC | COM | 97186T10 | 4,047 | 551,373 | SH | DEFINED 1,2,5,8 |
| WIMM BILL DANN FOODS | SPONSORED | 97263M10 | 5,261 | 73,568 | SH | DEFINED 1,2,5,6,7,8, |
| WINDSTREAM CORP | COM | 97381W10 | 149,872 | 14,794,893 | SH | DEFINED 1,2,5,6,7,8, |
| WINN DIXIE STORES IN | COM NEW | 97428030 | 15,133 | 1,153,404 | SH | DEFINED 1,2,5,6,8 |

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|----------------------|------------|----------|--------|---------|----|---------|---------|
| WINNEBAGO INDS INC | COM | 97463710 | 9,228 | 627,308 | SH | DEFINED | 1,2,5,8 |
| WINTHROP RLTY TR | SH BEN INT | 97639130 | 2,236 | 229,578 | SH | DEFINED | 1,2,3 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 25,324 | 905,708 | SH | DEFINED | 1,2,5,8 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| WIPRO LTD | SPON ADR 1 | 97651M10 | 10,368 | 577,585 | SH | DEFINED | 1,2,5,6,8 |
| WIRELESS TELECOM GRO | COM | 97652410 | 7 | 10,100 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 204,977 | 4,537,892 | SH | DEFINED | 1,2,5,6,7,8, |
| WMS INDS INC | COM | 92929710 | 40,907 | 918,020 | SH | DEFINED | 1,2,5,6,8,10 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 25,640 | 1,032,206 | SH | DEFINED | 1,2,5,8 |
| WONDER AUTO TECHNOLO | COM | 97816610 | 2,719 | 226,610 | SH | DEFINED | 1,2 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 42,045 | 1,733,101 | SH | DEFINED | 1,2,5,6,8 |
| WOORI FIN HLDGS CO L | ADR | 98106310 | 333 | 8,047 | SH | DEFINED | 1,6 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 9,629 | 381,948 | SH | DEFINED | 1,2,5,6,8 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 77,207 | 1,606,133 | SH | DEFINED | 1,2,5,6,7,8 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 5,666 | 404,459 | SH | DEFINED | 1,2,8 |
| WORTHINGTON INDS INC | COM | 98181110 | 59,318 | 4,267,466 | SH | DEFINED | 1,2,5,6,8 |
| WPP PLC | ADR | 92933H10 | 331 | 7,714 | SH | DEFINED | 1 |
| WPT ENTERPRISES INC | COM | 98211W10 | 25 | 25,291 | SH | DEFINED | 1 |
| WRIGHT EXPRESS CORP | COM | 98233Q10 | 42,747 | 1,448,557 | SH | DEFINED | 1,2,5,6,7,8 |
| WRIGHT MED GROUP INC | NOTE 2.62 | 98235TAA | 17,415 | 20,640,000 | SH | DEFINED | 5 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 14,899 | 834,234 | SH | DEFINED | 1,2,5,6,8 |
| WSFS FINL CORP | COM | 92932810 | 3,522 | 132,193 | SH | DEFINED | 1,2,5,8 |
| WUXI PHARMATECH CAYM | SPONS ADR | 92935210 | 166 | 13,900 | SH | DEFINED | 1,6 |
| WYETH | COM | 98302410 | 2,455,683 | 50,549,249 | SH | DEFINED | 1,2,5,6,7,8, |
| WYNDHAM WORLDWIDE CO | COM | 98310W10 | 88,276 | 5,409,085 | SH | DEFINED | 1,2,5,6,8,10 |
| WYNN RESORTS LTD | COM | 98313410 | 157,287 | 2,218,752 | SH | DEFINED | 1,2,5,6,7,8, |
| XCEL ENERGY INC | COM | 98389B10 | 353,834 | 18,390,539 | SH | DEFINED | 1,2,5,6,7,8, |
| XENOPORT INC | COM | 98411C10 | 14,379 | 677,318 | SH | DEFINED | 1,2,5,6,8 |
| XERIUM TECHNOLOGIES | COM | 98416J10 | 32 | 24,700 | SH | DEFINED | 1 |
| XEROX CORP | COM | 98412110 | 470,977 | 60,849,701 | SH | DEFINED | 1,2,5,6,7,8, |
| XILINX INC | SDCV 3.12 | 983919AD | 747 | 850,000 | SH | DEFINED | 1,2 |
| XILINX INC | COM | 98391910 | 215,121 | 9,185,343 | SH | DEFINED | 1,2,5,6,7,8, |
| XL CAP LTD | CL A | G9825510 | 204,585 | 11,717,374 | SH | DEFINED | 1,2,5,6,7,8, |
| XOMA LTD | ORD | G9825R10 | 86 | 106,278 | SH | DEFINED | 1 |
| X-RITE INC | COM | 98385710 | 817 | 406,395 | SH | DEFINED | 1,2 |
| XTO ENERGY INC | COM | 98385X10 | 901,429 | 21,815,793 | SH | DEFINED | 1,2,5,6,7,8, |
| YADKIN VALLEY FINANC | COM | 98431410 | 1,250 | 267,759 | SH | DEFINED | 1,2 |
| YAHOO INC | COM | 98433210 | 741,869 | 41,654,638 | SH | DEFINED | 1,2,5,6,7,8, |
| YANZHOU COAL MNG CO | SPON ADR H | 98484610 | 293 | 20,311 | SH | DEFINED | 1,6 |
| YORK WTR CO | COM | 98718410 | 2,714 | 195,810 | SH | DEFINED | 1,2 |
| YOUTBET COM INC | COM | 98741310 | 913 | 434,899 | SH | DEFINED | 1,2 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 2,579 | 98,007 | SH | DEFINED | 1,2 |
| YPF SOCIEDAD ANONIMA | SPON ADR C | 98424510 | 310 | 8,127 | SH | DEFINED | 8 |
| YRC WORLDWIDE INC | COM | 98424910 | 5,682 | 1,276,877 | SH | DEFINED | 1,2,5,6,8 |
| YUM BRANDS INC | COM | 98849810 | 706,354 | 20,922,813 | SH | DEFINED | 1,2,5,6,7,8, |
| ZALE CORP NEW | COM | 98885810 | 4,058 | 567,512 | SH | DEFINED | 1,2 |
| ZAPATA CORP | COM PAR \$ | 98907060 | 980 | 140,821 | SH | DEFINED | 1,2 |
| ZAREBA SYSTEMS INC | COM | 98913110 | 84 | 16,900 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 32,581 | 1,256,508 | SH | DEFINED | 1,2,5,6,8,10 |

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ZENITH NATL INS CORP COM 98939010 27,733 897,500 SH DEFINED 1,2,5,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2009

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| ZEP INC | COM | 98944B10 | 7,119 | 438,067 | SH | DEFINED | 1,2,5,6,8 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 50 | 99,284 | SH | DEFINED | 1 |
| ZHONGPIN INC | COM | 98952K10 | 4,829 | 328,084 | SH | DEFINED | 1,2 |
| ZIMMER HLDGS INC | COM | 98956P10 | 371,457 | 6,949,620 | SH | DEFINED | 1,2,5,6,7,8, |
| ZION OIL & GAS INC | COM | 98969610 | 1,453 | 148,876 | SH | DEFINED | 1,2 |
| ZIONS BANCORPORATION | COM | 98970110 | 100,924 | 5,616,253 | SH | DEFINED | 1,2,5,6,7,8, |
| ZIX CORP | COM | 98974P10 | 2,033 | 924,184 | SH | DEFINED | 1,2 |
| ZOLL MED CORP | COM | 98992210 | 10,061 | 467,518 | SH | DEFINED | 1,2,5,6,8 |
| ZOLTEK COS INC | COM | 98975W10 | 5,884 | 560,381 | SH | DEFINED | 1,2,5,6,8 |
| ZORAN CORP | COM | 98975F10 | 12,332 | 1,070,448 | SH | DEFINED | 1,2,5,6,8 |
| ZUMIEZ INC | COM | 98981710 | 6,781 | 413,212 | SH | DEFINED | 1,2,5,6 |
| ZYGO CORP | COM | 98985510 | 1,907 | 281,206 | SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 4,163 | 689,175 | SH | DEFINED | 1,2,5,6 |

TOTAL MARKET VALUE 435,379,475