

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR/A

Initial quarterly Form 13F holdings report filed by institutional managers [amend]

Filing Date: 2011-11-07 | Period of Report: 2010-06-30

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FILER

MANAGED ACCOUNT ADVISORS LLC

CIK: **1418660** | IRS No.: **000000000** | State of Incorp.: **DE** | Fiscal Year End: **1228**
Type: **13F-HR/A** | Act: **34** | File No.: **028-12631** | Film No.: **111182272**

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2010

Check here if Amendment [X]; Amendment Number: 1
This Amendment (Check only one.): [X] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: MANAGED ACCOUNT ADVISORS, LLC
Address: 101 Hudson Street, 9th Floor
Jersey City, New Jersey 07302

13F File Number: 028-12631

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, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Andrew J. Baldauf
Title: Chief Compliance Officer
Phone: 201-557-0816

Signature, Place and Date of Signing:

/s/ Andrew J. Baldauf

/s/ Andrew J. Baldauf
Jersey City, New Jersey
November 04, 2011

This report lists Section 13(f) securities positions over which Managed Account Advisors LLC (MAA) exercises investment discretion. MAA is an indirect wholly-owned subsidiary of Bank of America Corporation (BAC). Notwithstanding its subsidiary relationship to BAC, with respect to the Positions reported herein, MAA represents that it in fact exercises investment discretion independent from BAC and disclaims sharing of investment discretion with BAC.

Report Type (Check only one.):

- [X] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:

0

Form 13F Information Table Entry Total:
2,275

Form 13F Information Table Value Total:
\$ 31,946,601 (thousands)

List of Other Included Managers:

No. 13F File Number Name
None

<TABLE>

NAME OF ISSUER	ISSUE CLASS	CUSIP	VALUE	(XSHARES/PRNSH /	PRN PUT /	INVTMT	OTHER	MANAVOTING	AVOTING	AVOTING A
<S>		<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
A D C TELECOMMUNICATIONS	COM NEW	000886309	308	41607 SH	SOLE			0	0	41607
A D C TELECOMMUNICATIONS	NOTE 3.500%	7000886AF8	386	531000 PRN	SOLE			0	0	531000
AAON INC	COM PAR \$0.00000360206		884	37927 SH	SOLE			0	0	37927
AAR CORP	COM	000361105	3239	193475 SH	SOLE			0	0	193475
AARONS INC	COM	002535201	11748	688202 SH	SOLE			0	0	688202
ABAXIS INC	COM	002567105	5	224 SH	SOLE			0	0	224
ABB LTD	SPONSORED ADR000375204		28905	1672732 SH	SOLE			0	0	1672732
ABBOTT LABS	COM	002824100	133779	2859751 SH	SOLE			0	0	2859751
ABERCROMBIE & FITCH CO	CL A	002896207	2876	93702 SH	SOLE			0	0	93702
ACACIA RESH CORP	ACACIA TCH CO003881307		9	663 SH	SOLE			0	0	663
ACADIA RLTY TR	COM SH BEN IN004239109		117	6951 SH	SOLE			0	0	6951
ACCENTURE PLC IRELAND	SHS CLASS A G1151C101		67611	1749302 SH	SOLE			0	0	1749302
ACE LTD	SHS	H0023R105	26807	520730 SH	SOLE			0	0	520730
ACERGY S A	SPONSORED ADR00443E104		5644	381577 SH	SOLE			0	0	381577
ACI WORLDWIDE INC	COM	004498101	387	19892 SH	SOLE			0	0	19892
ACORDA THERAPEUTICS INC	COM	00484M106	1000	32148 SH	SOLE			0	0	32148
ACTEL CORP	COM	004934105	3982	310622 SH	SOLE			0	0	310622
ACTIVISION BLIZZARD INC	COM	00507V109	23056	2197882 SH	SOLE			0	0	2197882
ACTUANT CORP	CL A NEW	00508X203	802	42571 SH	SOLE			0	0	42571
ACUITY BRANDS INC	COM	00508Y102	3413	93803 SH	SOLE			0	0	93803
ACXIOM CORP	COM	005125109	198	13463 SH	SOLE			0	0	13463
ADMINISTAFF INC	COM	007094105	1129	46748 SH	SOLE			0	0	46748
ADOBE SYS INC	COM	00724F101	41287	1562145 SH	SOLE			0	0	1562145
ADTRAN INC	COM	00738A106	3377	123828 SH	SOLE			0	0	123828
ADVANCE AUTO PARTS INC	COM	00751Y106	2817	56139 SH	SOLE			0	0	56139
ADVANCED BATTERY TECHNOLOG I	COM	00752H102	444	135251 SH	SOLE			0	0	135251
ADVANCED ENERGY INDS	COM	007973100	47	3793 SH	SOLE			0	0	3793
ADVANCED MICRO DEVICES INC	COM	007903107	3893	531770 SH	SOLE			0	0	531770
ADVANCED MICRO DEVICES INC	NOTE 6.000%	5007903AL1	485	510000 PRN	SOLE			0	0	510000
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR00756M404		181	46365 SH	SOLE			0	0	46365
ADVANTEST CORP	SPON ADR NEW 00762U200		1825	86520 SH	SOLE			0	0	86520
ADVENT SOFTWARE INC	COM	007974108	952	20274 SH	SOLE			0	0	20274
ADVISORY BRD CO	COM	00762W107	2633	61297 SH	SOLE			0	0	61297
AECOM TECHNOLOGY CORP DELAWA	COM	00766T100	1261	54704 SH	SOLE			0	0	54704
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	24	1192 SH	SOLE			0	0	1192
AEGON N V	NY REGISTRY S007924103		0	67 SH	SOLE			0	0	67
AERCAP HOLDINGS NV	SHS	N00985106	1869	180062 SH	SOLE			0	0	180062
AEROPOSTALE	COM	007865108	3033	105890 SH	SOLE			0	0	105890
AEROVIRONMENT INC	COM	008073108	2554	117553 SH	SOLE			0	0	117553
AES CORP	COM	00130H105	12592	1362819 SH	SOLE			0	0	1362819
AES TR III	PFD CV 6.75%	00808N202	422	9744 SH	SOLE			0	0	9744
AETNA INC NEW	COM	00817Y108	38449	1457514 SH	SOLE			0	0	1457514
AFC ENTERPRISES INC	COM	00104Q107	1	110 SH	SOLE			0	0	110
AFFILIATED MANAGERS GROUP	COM	008252108	26797	440960 SH	SOLE			0	0	440960
AFFYMETRIX INC	COM	00826T108	3553	602251 SH	SOLE			0	0	602251
AFLAC INC	COM	001055102	7226	169349 SH	SOLE			0	0	169349
AGA MED HLDGS INC	COM	008368102	14	1092 SH	SOLE			0	0	1092
AGCO CORP	COM	001084102	4612	171009 SH	SOLE			0	0	171009
AGILENT TECHNOLOGIES INC	COM	00846U101	35075	1233726 SH	SOLE			0	0	1233726
AGL RES INC	COM	001204106	2324	64887 SH	SOLE			0	0	64887
AGNICO EAGLE MINES LTD	COM	008474108	17402	286310 SH	SOLE			0	0	286310
AGRIUM INC	COM	008916108	21753	444491 SH	SOLE			0	0	444491
AIR METHODS CORP	COM PAR \$.06 009128307		1018	34235 SH	SOLE			0	0	34235
AIR PRODS & CHEMS INC	COM	009158106	42748	659585 SH	SOLE			0	0	659585
AIRCASLE LTD	COM	G0129K104	337	42971 SH	SOLE			0	0	42971
AIRGAS INC	COM	009363102	509	8177 SH	SOLE			0	0	8177
AIRTRAN HLDGS INC	COM	00949P108	513	105702 SH	SOLE			0	0	105702

AIXTRON AKTIENGESELLSCHAFT	SPONSORED ADR009606104	833	34962	SH	SOLE	0	0	34962
AK STL HLDG CORP	COM	001547108	135	11304	SH	SOLE	0	11304
AKAMAI TECHNOLOGIES INC	COM	00971T101	45166	1113288	SH	SOLE	0	1113288
ALASKA AIR GROUP INC	COM	011659109	1170	26035	SH	SOLE	0	26035
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	1	157	SH	SOLE	0	157
ALBANY INTL CORP	CL A	012348108	235	14497	SH	SOLE	0	14497
ALBEMARLE CORP	COM	012653101	18624	469000	SH	SOLE	0	469000
ALBERTO CULVER CO NEW	COM	013078100	9622	355173	SH	SOLE	0	355173
ALCATEL-LUCENT	SPONSORED ADR013904305	4282	1685746	SH	SOLE	0	0	1685746
ALCOA INC	COM	013817101	9178	912288	SH	SOLE	0	912288
ALCOA INC	NOTE 5.250%	3013817AT8	2317	1357000	PRN	SOLE	0	1357000
ALCON INC	COM SHS	H01301102	30014	202535	SH	SOLE	0	202535
ALEXANDER & BALDWIN INC	COM	014482103	14762	495702	SH	SOLE	0	495702
ALEXANDERS INC	COM	014752109	189	625	SH	SOLE	0	625
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	5091	80336	SH	SOLE	0	80336
ALEXION PHARMACEUTICALS INC	COM	015351109	1223	23901	SH	SOLE	0	23901
ALIGN TECHNOLOGY INC	COM	016255101	26	1769	SH	SOLE	0	1769
ALLEGHANY CORP DEL	COM	017175100	2618	8927	SH	SOLE	0	8927
ALLEGHENY ENERGY INC	COM	017361106	3697	178787	SH	SOLE	0	178787
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	83677	1893569	SH	SOLE	0	1893569
ALLEGHENY TECHNOLOGIES INC	NOTE 4.250%	601741RAD4	6863	5336000	PRN	SOLE	0	5336000
ALLEGIANTRAVEL CO	COM	01748X102	2048	47984	SH	SOLE	0	47984
ALLERGAN INC	COM	018490102	56713	973441	SH	SOLE	0	973441
ALLERGAN INC	NOTE 1.500%	4018490AL6	1337	1227000	PRN	SOLE	0	1227000
ALLETE INC	COM NEW	018522300	1631	47636	SH	SOLE	0	47636
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2732	45894	SH	SOLE	0	45894
ALLIANCE DATA SYSTEMS CORP	NOTE 1.750%	8018581AD0	2811	2905000	PRN	SOLE	0	2905000
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PART0	1881G106	92	3543	SH	SOLE	0	3543
ALLIANT ENERGY CORP	COM	018802108	5418	170708	SH	SOLE	0	170708
ALLIANT TECHSYSTEMS INC	COM	018804104	5064	81598	SH	SOLE	0	81598
ALLIANT TECHSYSTEMS INC	NOTE 2.750%	9018804AN4	1	1000	PRN	SOLE	0	1000
ALLIED NEVADA GOLD CORP	COM	019344100	56	2844	SH	SOLE	0	2844
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	2827	62297	SH	SOLE	0	62297
ALLOS THERAPEUTICS INC	COM	019777101	32	5237	SH	SOLE	0	5237
ALLSCRIPT MISYS HEALTCAR SOL	COM	01988P108	740	45984	SH	SOLE	0	45984
ALLSTATE CORP	COM	020002101	79162	2755364	SH	SOLE	0	2755364
ALMOST FAMILY INC	COM	020409108	14	409	SH	SOLE	0	409
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	4530	301621	SH	SOLE	0	301621
ALPHA NATURAL RESOURCES INC	COM	02076X102	8488	250620	SH	SOLE	0	250620
ALPHATEC HOLDINGS INC	COM	02081G102	4	787	SH	SOLE	0	787
ALTERA CORP	COM	021441100	4815	194091	SH	SOLE	0	194091
ALTERRA CAPITAL HOLDINGS LIM	COM	G0229R108	2816	149947	SH	SOLE	0	149947
ALTRA HOLDINGS INC	COM	02208R106	1	81	SH	SOLE	0	81
ALTRIA GROUP INC	COM	02209S103	160617	8014844	SH	SOLE	0	8014844
ALUMINUM CORP CHINA LTD	SPON ADR H	SH022276109	2	85	SH	SOLE	0	85
AMAZON COM INC	COM	023135106	209602	1918379	SH	SOLE	0	1918379
AMB PROPERTY CORP	COM	00163T109	11441	482558	SH	SOLE	0	482558
AMBASSADORS GROUP INC	COM	023177108	1	70	SH	SOLE	0	70
AMDOCS LTD	ORD	G02602103	14806	551428	SH	SOLE	0	551428
AMEDISYS INC	COM	023436108	1836	41743	SH	SOLE	0	41743
AMERCO	COM	023586100	113	2044	SH	SOLE	0	2044
AMEREN CORP	COM	023608102	49081	2064819	SH	SOLE	0	2064819
AMERICA MOVIL SAB DE CV	SPON ADR L	SH02364W105	20782	437522	SH	SOLE	0	437522
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	1241	169259	SH	SOLE	0	169259
AMERICAN CAMPUS CMNTYS INC	COM	024835100	3728	136619	SH	SOLE	0	136619
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	3084	262455	SH	SOLE	0	262455
AMERICAN ELEC PWR INC	COM	025537101	28170	872141	SH	SOLE	0	872141
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1449	140408	SH	SOLE	0	140408
AMERICAN EXPRESS CO	COM	025816109	46659	1175285	SH	SOLE	0	1175285
AMERICAN FINL GROUP INC OHIO	COM	025932104	22682	830229	SH	SOLE	0	830229
AMERICAN GREETINGS CORP	CL A	026375105	677	36086	SH	SOLE	0	36086
AMERICAN MED SYS HLDGS INC	COM	02744M108	7963	360013	SH	SOLE	0	360013
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	47	1077	SH	SOLE	0	1077
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	13	473	SH	SOLE	0	473
AMERICAN TOWER CORP	CL A	029912201	174365	3918308	SH	SOLE	0	3918308
AMERICAN WTR WKS CO INC NEW	COM	030420103	571	27734	SH	SOLE	0	27734
AMERICREDIT CORP	COM	03060R101	305	16731	SH	SOLE	0	16731
AMERIGROUP CORP	COM	03073T102	2987	91968	SH	SOLE	0	91968
AMERIPRISE FINL INC	COM	03076C106	22046	610192	SH	SOLE	0	610192
AMERISAFE INC	COM	03071H100	655	37306	SH	SOLE	0	37306
AMERISOURCEBERGEN CORP	COM	03073E105	48936	1541295	SH	SOLE	0	1541295
AMERON INTL INC	COM	030710107	187	3093	SH	SOLE	0	3093
AMETEK INC NEW	COM	031100100	10402	259067	SH	SOLE	0	259067
AMGEN INC	COM	031162100	168582	3204990	SH	SOLE	0	3204990
AMGEN INC	NOTE 0.375%	2031162AQ3	10593	10727000	PRN	SOLE	0	10727000
AMPHENOL CORP NEW	CL A	032095101	24197	616013	SH	SOLE	0	616013
AMR CORP	COM	001765106	3031	446990	SH	SOLE	0	446990
AMSURG CORP	COM	03232P405	1	63	SH	SOLE	0	63
AMTRUST FINANCIAL SERVICES I	COM	032359309	24	1996	SH	SOLE	0	1996
AMYLIN PHARMACEUTICALS INC	COM	032346108	2978	158384	SH	SOLE	0	158384
AMYLIN PHARMACEUTICALS INC	NOTE 3.000%	6032346AF5	303	358000	PRN	SOLE	0	358000
ANADARKO PETE CORP	COM	032511107	14251	394871	SH	SOLE	0	394871
ANALOG DEVICES INC	COM	032654105	1450	52060	SH	SOLE	0	52060
ANALOGIC CORP	COM PAR \$0.050	32657207	505	11103	SH	SOLE	0	11103
ANAREN INC	COM	032744104	2287	153091	SH	SOLE	0	153091
ANCESTRY COM INC	COM	032803108	8	470	SH	SOLE	0	470

ANDERSONS INC	COM	034164103	509	15620	SH	SOLE	0	0	15620
ANGIODYNAMICS INC	COM	03475V101	8	572	SH	SOLE	0	0	572
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	1297	1728909	SH	SOLE	0	0	1728909
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	270	6246	SH	SOLE	0	0	6246
ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	03524A108	77991	1624464	SH	SOLE	0	0	1624464
ANIXTER INTL INC	COM	035290105	3964	93061	SH	SOLE	0	0	93061
ANIXTER INTL INC	NOTE 1.000%	2035290AJ4	1517	1669000	PRN	SOLE	0	0	1669000
ANNALY CAP MGMT INC	COM	035710409	128858	7513580	SH	SOLE	0	0	7513580
ANNALY CAP MGMT INC	NOTE 4.000%	2035710AA0	178	174000	PRN	SOLE	0	0	174000
ANN TAYLOR STORES CORP	COM	036115103	2130	130930	SH	SOLE	0	0	130930
ANSYS INC	COM	03662Q105	30059	740924	SH	SOLE	0	0	740924
ANWORTH MORTGAGE ASSET CP	COM	037347101	1087	152676	SH	SOLE	0	0	152676
AOL INC	COM	00184X105	4395	211402	SH	SOLE	0	0	211402
AON CORP	COM	037389103	2326	62663	SH	SOLE	0	0	62663
APAC CUSTOMER SERVICES INC	COM	00185E106	19	3328	SH	SOLE	0	0	3328
APACHE CORP	COM	037411105	88846	1055306	SH	SOLE	0	0	1055306
APARTMENT INVT & MGMT CO	CL A	03748R101	1132	58448	SH	SOLE	0	0	58448
APOLLO COML REAL EST FIN INC	COM	03762U105	1883	114417	SH	SOLE	0	0	114417
APOLLO GROUP INC	CL A	037604105	7183	169129	SH	SOLE	0	0	169129
APOLLO INVT CORP	COM	03761U106	0	29	SH	SOLE	0	0	29
APPLE INC	COM	037833100	710918	2826374	SH	SOLE	0	0	2826374
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	477	18851	SH	SOLE	0	0	18851
APPLIED MATLS INC	COM	038222105	11491	955998	SH	SOLE	0	0	955998
APPLIED MICRO CIRCUITS CORP	COM NEW	03822W406	536	51165	SH	SOLE	0	0	51165
APTARGROUP INC	COM	038336103	10474	276953	SH	SOLE	0	0	276953
AQUA AMERICA INC	COM	03836W103	3919	221677	SH	SOLE	0	0	221677
ARBITRON INC	COM	03875Q108	119	4657	SH	SOLE	0	0	4657
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY	S03938L104	7417	277180	SH	SOLE	0	0	277180
ARCELORMITTAL SA LUXEMBOURG	NOTE 5.000%	503938LAK0	1579	1354000	PRN	SOLE	0	0	1354000
ARCH CAP GROUP LTD	ORD	G0450A105	5970	80134	SH	SOLE	0	0	80134
ARCH CHEMICALS INC	COM	03937R102	1098	35709	SH	SOLE	0	0	35709
ARCH COAL INC	COM	039380100	3819	192757	SH	SOLE	0	0	192757
ARCHER DANIELS MIDLAND CO	UNIT 99/99/990	39483201	4495	124138	SH	SOLE	0	0	124138
ARCHER DANIELS MIDLAND CO	COM	039483102	34779	1346976	SH	SOLE	0	0	1346976
ARCHER DANIELS MIDLAND CO	NOTE 0.875%	2039483AW2	3	3000	PRN	SOLE	0	0	3000
ARCSIGHT INC	COM	039666102	13	559	SH	SOLE	0	0	559
ARENA RESOURCES INC	COM	040049108	521	16346	SH	SOLE	0	0	16346
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	12	394	SH	SOLE	0	0	394
ARIBA INC	COM NEW	04033V203	302	18940	SH	SOLE	0	0	18940
ARKANSAS BEST CORP DEL	COM	040790107	483	23276	SH	SOLE	0	0	23276
ARM HLDGS PLC	SPONSORED ADR	042068106	5041	406493	SH	SOLE	0	0	406493
ARRIS GROUP INC	COM	04269Q100	451	44284	SH	SOLE	0	0	44284
ARROW ELECTRS INC	COM	042735100	5291	236726	SH	SOLE	0	0	236726
ART TECHNOLOGY GROUP INC	COM	04289L107	1635	478207	SH	SOLE	0	0	478207
ARTHROCARE CORP	COM	043136100	507	16548	SH	SOLE	0	0	16548
ARTIO GLOBAL INVS INC	COM CL A	04315B107	70	4442	SH	SOLE	0	0	4442
ARUBA NETWORKS INC	COM	043176106	1204	84520	SH	SOLE	0	0	84520
ARVINMERITOR INC	COM	043353101	1613	123124	SH	SOLE	0	0	123124
ASCENT SOLAR TECHNOLOGIES IN	COM	043635101	257	94174	SH	SOLE	0	0	94174
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	177	24127	SH	SOLE	0	0	24127
ASHLAND INC NEW	COM	044209104	1094	23557	SH	SOLE	0	0	23557
ASTAINFO HLDGS INC	COM	04518A104	14	661	SH	SOLE	0	0	661
ASML HOLDING N V	NY REG SHS	N07059186	813	29614	SH	SOLE	0	0	29614
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	1565	63258	SH	SOLE	0	0	63258
ASPEN INSURANCE HOLDINGS LTD	PFD PRP INC	EG05384113	2343	46111	SH	SOLE	0	0	46111
ASPEN TECHNOLOGY INC	COM	045327103	2	157	SH	SOLE	0	0	157
ASSISTED LIVING CONCPT NEV N	CL A NEW	04544X300	124	4199	SH	SOLE	0	0	4199
ASSOCIATED BANC CORP	COM	045487105	4874	397563	SH	SOLE	0	0	397563
ASSOCIATED ESTATES RLTY CORP	COM	045604105	533	41168	SH	SOLE	0	0	41168
ASSURANT INC	COM	04621X108	25595	737612	SH	SOLE	0	0	737612
ASSURED GUARANTY LTD	COM	G0585R106	1505	113387	SH	SOLE	0	0	113387
ASTORIA FINL CORP	COM	046265104	8163	593206	SH	SOLE	0	0	593206
ASTRAZENECA PLC	SPONSORED ADR	046353108	47482	1007466	SH	SOLE	0	0	1007466
AT&T INC	COM	00206R102	210753	8712404	SH	SOLE	0	0	8712404
ATHENAHEALTH INC	COM	04685W103	1940	74238	SH	SOLE	0	0	74238
ATHEROS COMMUNICATIONS INC	COM	04743P108	1010	36686	SH	SOLE	0	0	36686
ATLANTIC TELE NETWORK INC	COM NEW	049079205	22	541	SH	SOLE	0	0	541
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	2208	46485	SH	SOLE	0	0	46485
ATLAS ENERGY INC	COM	049298102	531	19605	SH	SOLE	0	0	19605
ATMEL CORP	COM	049513104	169	35245	SH	SOLE	0	0	35245
ATMI INC	COM	00207R101	9	600	SH	SOLE	0	0	600
ATMOS ENERGY CORP	COM	049560105	18083	668768	SH	SOLE	0	0	668768
ATP OIL & GAS CORP	COM	00208J108	4987	470939	SH	SOLE	13756	0	457183
ATWOOD OCEANICS INC	COM	050095108	682	26726	SH	SOLE	0	0	26726
AU OPTRONICS CORP	SPONSORED ADR	002255107	5111	575558	SH	SOLE	0	0	575558
AUTODESK INC	COM	052769106	26646	1093828	SH	SOLE	0	0	1093828
AUTOLIV INC	UNIT 99/99/990	052800208	2	27	SH	SOLE	0	0	27
AUTOLIV INC	COM	052800109	199	4150	SH	SOLE	0	0	4150
AUTOMATIC DATA PROCESSING IN	COM	053015103	12556	311868	SH	SOLE	0	0	311868
AUTONATION INC	COM	05329W102	1390	71259	SH	SOLE	0	0	71259
AUTOZONE INC	COM	053332102	2563	13267	SH	SOLE	0	0	13267
AUXILIUM PHARMACEUTICALS INC	COM	05334D107	691	29411	SH	SOLE	0	0	29411
AVAGO TECHNOLOGIES LTD	SHS	Y0486S104	1814	86136	SH	SOLE	0	0	86136
AVALONBAY CMNTYS INC	COM	053484101	31686	339361	SH	SOLE	0	0	339361
EVERETT DENNISON CORP	COM	053611109	24260	755055	SH	SOLE	0	0	755055
AVID TECHNOLOGY INC	COM	05367P100	1	64	SH	SOLE	0	0	64

AVNET INC	COM	053807103	6016	249506	SH	SOLE	0	0	249506
AVON PRODS INC	COM	054303102	5085	191883	SH	SOLE	0	0	191883
AVX CORP NEW	COM	002444107	69	5352	SH	SOLE	0	0	5352
AXIS CAPITAL HOLDINGS	SHS	G0692U109	22938	771802	SH	SOLE	0	0	771802
BAKER HUGHES INC	COM	057224107	16354	393403	SH	SOLE	0	0	393403
BALCHEM CORP	COM	057665200	2379	95168	SH	SOLE	0	0	95168
BALDOR ELEC CO	COM	057741100	3099	85895	SH	SOLE	0	0	85895
BALL CORP	COM	058498106	8842	167372	SH	SOLE	0	0	167372
BALLARD PWR SYS INC NEW	COM	058586108	0	60	SH	SOLE	0	0	60
BALLY TECHNOLOGIES INC	COM	05874B107	2521	77844	SH	SOLE	0	0	77844
BANCFIRST CORP	COM	05945F103	184	5049	SH	SOLE	0	0	5049
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	27685	2690454	SH	SOLE	0	0	2690454
BANCO BRADESCO S A	SP ADR PFD	NE059460303	6808	429282	SH	SOLE	0	0	429282
BANCO MACRO SA	SPON ADR B	05961W105	169	5734	SH	SOLE	0	0	5734
BANCO SANTANDER BRASIL S A	ADS REP 1 UNI	05967A107	16026	1551378	SH	SOLE	0	0	1551378
BANCO SANTANDER CHILE NEW	SP ADR REP	CO05965X109	1597	23808	SH	SOLE	0	0	23808
BANCO SANTANDER SA	ADR	05964H105	27466	2615812	SH	SOLE	0	0	2615812
BANCOLOMBIA S A	SPON ADR PREF	05968L102	27994	558436	SH	SOLE	0	0	558436
BANK HAWAII CORP	COM	062540109	22959	474854	SH	SOLE	0	0	474854
BANK MONTREAL QUE	COM	063671101	5466	100706	SH	SOLE	0	0	100706
BANK NOVA SCOTIA HALIFAX	COM	064149107	17773	386200	SH	SOLE	0	0	386200
BANK OF AMERICA CORPORATION	COM	060505104	7897	549570	SH	SOLE	0	0	549570
BANK OF NEW YORK MELLON CORP	COM	064058100	126481	5122763	SH	SOLE	0	0	5122763
BANK OF THE OZARKS INC	COM	063904106	1738	48997	SH	SOLE	0	0	48997
BARCLAYS BANK PLC	SP ADR 7.1%PFD	06739H776	9144	415083	SH	SOLE	0	0	415083
BARCLAYS BANK PLC	ETN	DJUBSLVST06739H743	5	160	SH	SOLE	0	0	160
BARCLAYS BANK PLC	ADS7.75%PFD	S06739H511	10274	438490	SH	SOLE	0	0	438490
BARCLAYS BANK PLC	ADR PFD SR 5	06739H362	7502	306205	SH	SOLE	0	0	306205
BARCLAYS BK PLC	ADR 2 PREF 2	06739F390	4534	222906	SH	SOLE	0	0	222906
BARCLAYS PLC	ADR	06738E204	54466	3427693	SH	SOLE	0	0	3427693
BARD C R INC	COM	067383109	15358	198089	SH	SOLE	0	0	198089
BARNES & NOBLE INC	COM	067774109	10409	806919	SH	SOLE	0	0	806919
BARNES GROUP INC	COM	067806109	15138	923611	SH	SOLE	0	0	923611
BARRETT BILL CORP	COM	06846N104	5079	165054	SH	SOLE	0	0	165054
BARRICK GOLD CORP	COM	067901108	83166	1831441	SH	SOLE	0	0	1831441
BAXTER INTL INC	COM	071813109	67832	1669093	SH	SOLE	0	0	1669093
BB&T CORP	COM	054937107	16762	637089	SH	SOLE	0	0	637089
BCE INC	COM NEW	05534B760	2121	72448	SH	SOLE	0	0	72448
BE AEROSPACE INC	COM	073302101	1785	70181	SH	SOLE	0	0	70181
BEACON ROOFING SUPPLY INC	COM	073685109	546	30286	SH	SOLE	0	0	30286
BECKMAN COULTER INC	COM	075811109	14849	246296	SH	SOLE	0	0	246296
BECKMAN COULTER INC	NOTE 2.500%	12075811AD1	2	2000	PRN	SOLE	0	0	2000
BECTON DICKINSON & CO	COM	075887109	25551	377857	SH	SOLE	0	0	377857
BED BATH & BEYOND INC	COM	075896100	18542	500042	SH	SOLE	0	0	500042
BELDEN INC	COM	077454106	3057	138952	SH	SOLE	0	0	138952
BEMIS INC	COM	081437105	2692	99687	SH	SOLE	0	0	99687
BENCHMARK ELECTRS INC	COM	08160H101	350	22058	SH	SOLE	0	0	22058
BERKLEY W R CORP	COM	084423102	9873	373135	SH	SOLE	0	0	373135
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	41263	517795	SH	SOLE	0	0	517795
BERKSHIRE HILLS BANCORP INC	COM	084680107	1	40	SH	SOLE	0	0	40
BEST BUY INC	COM	086516101	36453	1076575	SH	SOLE	0	0	1076575
BEST BUY INC	SDCV 2.250%	1086516AF8	4	4000	PRN	SOLE	0	0	4000
BHP BILLITON LTD	SPONSORED ADR	088606108	93477	1507931	SH	SOLE	0	0	1507931
BHP BILLITON PLC	SPONSORED ADR	05545E209	69439	1349906	SH	SOLE	0	0	1349906
BIG LOTS INC	COM	089302103	20127	627208	SH	SOLE	0	0	627208
BIG 5 SPORTING GOODS CORP	COM	08915P101	3561	271022	SH	SOLE	0	0	271022
BIO RAD LABS INC	CL A	090572207	21427	247737	SH	SOLE	0	0	247737
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	1337	60316	SH	SOLE	0	0	60316
BIOGEN IDEC INC	COM	09062X103	20045	422442	SH	SOLE	0	0	422442
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1567	82644	SH	SOLE	0	0	82644
BIOMARIN PHARMACEUTICAL INC	NOTE 1.875%	409061GAD3	2787	2614000	PRN	SOLE	0	0	2614000
BIOMED REALTY TRUST INC	COM	09063H107	7230	449369	SH	SOLE	0	0	449369
BIOSCRIP INC	COM	09069N108	284	54141	SH	SOLE	0	0	54141
BIOTECH HOLDERS TR	DEPOSTRY RCPT	09067D201	3	34	SH	SOLE	0	0	34
BIOVAIL CORP	COM	09067J109	5868	304969	SH	SOLE	0	0	304969
BJS RESTAURANTS INC	COM	09180C106	2545	107828	SH	SOLE	0	0	107828
BJS WHOLESALE CLUB INC	COM	05548J106	1289	34823	SH	SOLE	0	0	34823
BLACK HILLS CORP	COM	092113109	1477	51874	SH	SOLE	0	0	51874
BLACKBAUD INC	COM	09227Q100	15814	726425	SH	SOLE	0	0	726425
BLACKBOARD INC	COM	091935502	795	21287	SH	SOLE	0	0	21287
BLOCK H & R INC	COM	093671105	3187	203097	SH	SOLE	0	0	203097
BLOUNT INTL INC NEW	COM	095180105	1	98	SH	SOLE	0	0	98
BLUE COAT SYSTEMS INC	COM NEW	09534T508	1224	59917	SH	SOLE	0	0	59917
BLUE NILE INC	COM	09578R103	127	2707	SH	SOLE	0	0	2707
BMC SOFTWARE INC	COM	055921100	4169	120387	SH	SOLE	0	0	120387
BOB EVANS FARMS INC	COM	096761101	1392	56524	SH	SOLE	0	0	56524
BOEING CO	COM	097023105	115545	1841351	SH	SOLE	0	0	1841351
BOK FINL CORP	COM NEW	05561Q201	532	11211	SH	SOLE	0	0	11211
BORGWARNER INC	COM	099724106	26616	712804	SH	SOLE	0	0	712804
BORGWARNER INC	NOTE 3.500%	4099724AF3	4113	3188000	PRN	SOLE	0	0	3188000
BOSTON PPTYS LTD PARTNERSHIP	NOTE 3.750%	510112RAG9	2	2000	PRN	SOLE	0	0	2000
BOSTON PPTYS LTD PARTNERSHIP	NOTE 2.875%	210112RAK0	3115	3158000	PRN	SOLE	0	0	3158000
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	626	97357	SH	SOLE	0	0	97357
BOSTON PROPERTIES INC	COM	101121101	35639	499571	SH	SOLE	0	0	499571
BOSTON SCIENTIFIC CORP	COM	101137107	29	5061	SH	SOLE	0	0	5061
BOTTOMLINE TECH DEL INC	COM	101388106	5758	441933	SH	SOLE	0	0	441933

BOYD GAMING CORP	COM	103304101	244	28791	SH	SOLE	0	0	28791
BP PLC	SPONSORED	ADRO55622104	11560	400272	SH	SOLE	0	0	400272
BRADY CORP	CL A	104674106	2233	89616	SH	SOLE	0	0	89616
BRANDYWINE RLTY TR	SH BEN INT	NE105368203	1978	183971	SH	SOLE	0	0	183971
BRE PROPERTIES INC	CL A	05564E106	2261	61216	SH	SOLE	0	0	61216
BRF-BRASIL FOODS S A	SPONSORED	ADRI0552T107	240	18084	SH	SOLE	0	0	18084
BRIDGEPOINT ED INC	COM	10807M105	859	54333	SH	SOLE	0	0	54333
BRIGGS & STRATTON CORP	COM	109043109	467	27459	SH	SOLE	0	0	27459
BRIGHAM EXPLORATION CO	COM	109178103	1592	103537	SH	SOLE	0	0	103537
BRINKER INTL INC	COM	109641100	5885	406953	SH	SOLE	0	0	406953
BRINKS CO	COM	109696104	15060	791375	SH	SOLE	0	0	791375
BRISTOL MYERS SQUIBB CO	COM	110122108	55976	2244416	SH	SOLE	0	0	2244416
BRISTOW GROUP INC	COM	110394103	1266	43065	SH	SOLE	0	0	43065
BRITISH AMERN TOB PLC	SPONSORED	ADR110448107	67732	1070016	SH	SOLE	0	0	1070016
BROADCOM CORP	CL A	111320107	31079	942649	SH	SOLE	0	0	942649
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	336	17632	SH	SOLE	0	0	17632
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	3325	644453	SH	SOLE	0	0	644453
BROOKDALE SR LIVING INC	COM	112463104	309	20618	SH	SOLE	0	0	20618
BROOKFIELD ASSET MGMT INC	CL A LTD VT	S112585104	7995	353441	SH	SOLE	0	0	353441
BROOKFIELD PPTYS CORP	COM	112900105	881	62762	SH	SOLE	0	0	62762
BROOKLINE BANCORP INC DEL	COM	11373M107	470	52930	SH	SOLE	0	0	52930
BROWN & BROWN INC	COM	115236101	437	22827	SH	SOLE	0	0	22827
BROWN FORMAN CORP	CL B	115637209	493	8618	SH	SOLE	0	0	8618
BROWN SHOE INC NEW	COM	115736100	754	49661	SH	SOLE	0	0	49661
BRUKER CORP	COM	116794108	1757	144531	SH	SOLE	0	0	144531
BRUNSWICK CORP	COM	117043109	87	7012	SH	SOLE	0	0	7012
BRUSH ENGINEERED MATLS INC	COM	117421107	403	20175	SH	SOLE	0	0	20175
BT GROUP PLC	ADR	05577E101	236	12298	SH	SOLE	0	0	12298
BUCKLE INC	COM	118440106	17	511	SH	SOLE	0	0	511
BUCYRUS INTL INC NEW	COM	118759109	18999	400392	SH	SOLE	0	0	400392
BUFFALO WILD WINGS INC	COM	119848109	6	176	SH	SOLE	0	0	176
BUNGE LIMITED	COM	G16962105	2700	54880	SH	SOLE	0	0	54880
BURGER KING HLDGS INC	COM	121208201	1504	89303	SH	SOLE	0	0	89303
C D I CORP	COM	125071100	836	53803	SH	SOLE	0	0	53803
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	16093	289133	SH	SOLE	0	0	289133
CA INC	COM	12673P105	33176	1803026	SH	SOLE	0	0	1803026
CABELAS INC	COM	126804301	2313	163557	SH	SOLE	0	0	163557
CABLEVISION SYS CORP	CL A NY CABLV	I2686C109	6545	272581	SH	SOLE	0	0	272581
CABOT CORP	COM	127055101	3258	135147	SH	SOLE	0	0	135147
CABOT MICROELECTRONICS CORP	COM	12709P103	2674	77293	SH	SOLE	0	0	77293
CABOT OIL & GAS CORP	COM	127097103	5033	160687	SH	SOLE	0	0	160687
CACI INTL INC	CL A	127190304	535	12591	SH	SOLE	0	0	12591
CADENCE DESIGN SYSTEM INC	COM	127387108	573	99005	SH	SOLE	0	0	99005
CADENCE DESIGN SYSTEM INC	NOTE 1.500%	12127387AF5	387	445000	PRN	SOLE	0	0	445000
CADIZ INC	COM NEW	127537207	142	11733	SH	SOLE	0	0	11733
CAL DIVE INTL INC	NOTE 3.250%	12127914AB5	291	336000	PRN	SOLE	0	0	336000
CAL DIVE INTL INC DEL	COM	12802T101	1665	284559	SH	SOLE	0	0	284559
CALAMOS ASSET MGMT INC	CL A	12811R104	4	479	SH	SOLE	0	0	479
CALAVO GROWERS INC	COM	128246105	764	42558	SH	SOLE	0	0	42558
CALGON CARBON CORP	COM	129603106	604	45633	SH	SOLE	0	0	45633
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	4221	278625	SH	SOLE	0	0	278625
CALIFORNIA WTR SVC GROUP	COM	130788102	943	26415	SH	SOLE	0	0	26415
CALLAWAY GOLF CO	COM	131193104	264	43690	SH	SOLE	0	0	43690
CALPINE CORP	COM NEW	131347304	15670	1231934	SH	SOLE	0	0	1231934
CAMDEN PPTY TR	SH BEN INT	133131102	6651	162815	SH	SOLE	0	0	162815
CAMECO CORP	COM	13321L108	26147	1228716	SH	SOLE	0	0	1228716
CAMERON INTERNATIONAL CORP	COM	13342B105	3924	120651	SH	SOLE	0	0	120651
CAMERON INTERNATIONAL CORP	NOTE 2.500%	613342BAB1	8429	7526000	PRN	SOLE	0	0	7526000
CANADIAN NAT RES LTD	COM	136385101	84939	2556090	SH	SOLE	0	0	2556090
CANADIAN NATL RY CO	COM	136375102	32931	573913	SH	SOLE	0	0	573913
CANON INC	ADR	138006309	54393	1457855	SH	SOLE	0	0	1457855
CAPELLA EDUCATION COMPANY	COM	139594105	1632	20062	SH	SOLE	0	0	20062
CAPITAL ONE FINL CORP	COM	14040H105	31006	769388	SH	SOLE	0	0	769388
CAPITALSOURCE INC	COM	14055X102	9066	1904609	SH	SOLE	0	0	1904609
CAPITALSOURCE INC	NOTE 7.250%	714055XAG7	257	271000	PRN	SOLE	0	0	271000
CAPITOL FED FINL	COM	14057C106	273	8226	SH	SOLE	0	0	8226
CAPSTEAD MTG CORP	COM NO PAR	14067E506	903	81645	SH	SOLE	0	0	81645
CARDINAL HEALTH INC	COM	14149Y108	42146	1253965	SH	SOLE	0	0	1253965
CARDTRONICS INC	COM	14161H108	24	1877	SH	SOLE	0	0	1877
CAREFUSION CORP	COM	14170T101	2182	96126	SH	SOLE	0	0	96126
CARLISLE COS INC	COM	142339100	6840	189318	SH	SOLE	0	0	189318
CARMAX INC	COM	143130102	4851	243781	SH	SOLE	0	0	243781
CARNIVAL CORP	PAIRED CTF	143658300	42126	1393063	SH	SOLE	0	0	1393063
CARNIVAL CORP	DBCX 2.000%	4143658AN2	5718	5525000	PRN	SOLE	0	0	5525000
CARNIVAL PLC	ADR	14365C103	54	1664	SH	SOLE	0	0	1664
CARPENTER TECHNOLOGY CORP	COM	144285103	4003	121935	SH	SOLE	0	0	121935
CARRIZO OIL & CO INC	COM	144577103	20	1269	SH	SOLE	0	0	1269
CARRIZO OIL & CO INC	NOTE 4.375%	6144577AA1	380	442000	PRN	SOLE	0	0	442000
CARTER INC	COM	146229109	1423	54195	SH	SOLE	0	0	54195
CASELLA WASTE SYS INC	CL A	147448104	4573	1197076	SH	SOLE	0	0	1197076
CASEYS GEN STORES INC	COM	147528103	1235	35395	SH	SOLE	0	0	35395
CASH AMER INTL INC	COM	14754D100	4085	119206	SH	SOLE	0	0	119206
CASS INFORMATION SYS INC	COM	14808P109	6	177	SH	SOLE	0	0	177
CASTLE A M & CO	COM	148411101	436	31390	SH	SOLE	0	0	31390
CATALYST HEALTH SOLUTIONS IN	COM	14888B103	1004	29103	SH	SOLE	0	0	29103
CATERPILLAR INC DEL	COM	149123101	68925	1147410	SH	SOLE	0	0	1147410

CATHAY GENERAL BANCORP	COM	149150104	87	8447	SH	SOLE	0	0	8447
CATO CORP NEW	CL A	149205106	866	39309	SH	SOLE	0	0	39309
CAVIUM NETWORKS INC	COM	14965A101	3037	115962	SH	SOLE	0	0	115962
CB RICHARD ELLIS GROUP INC	CL A	12497T101	4846	356070	SH	SOLE	0	0	356070
CBL & ASSOC PPTYS INC	COM	124830100	442	35494	SH	SOLE	0	0	35494
CBS CORP NEW	CL B	124857202	9624	744285	SH	SOLE	0	0	744285
CDN IMPERIAL BK OF COMMERCE	COM	136069101	758	12187	SH	SOLE	0	0	12187
CEC ENTMT INC	COM	125137109	716	20302	SH	SOLE	0	0	20302
CECO ENVIRONMENTAL CORP	COM	125141101	563	119884	SH	SOLE	0	0	119884
CELADON GROUP INC	COM	150838100	5	324	SH	SOLE	0	0	324
CELANESE CORP DEL	COM SER A	150870103	4530	181837	SH	SOLE	0	0	181837
CELESTICA INC	SUB VTG SHS	15101Q108	1503	186428	SH	SOLE	0	0	186428
CELGENE CORP	COM	151020104	110692	2178111	SH	SOLE	0	0	2178111
CEMEX SAB DE CV	SPON ADR NEW	151290889	535	55300	SH	SOLE	0	0	55300
CENOVUS ENERGY INC	COM	15135U109	5324	206444	SH	SOLE	0	0	206444
CENTENE CORP DEL	COM	15135B101	13335	620250	SH	SOLE	0	0	620250
CENTERPOINT ENERGY INC	COM	15189T107	284	21606	SH	SOLE	0	0	21606
CENTRAL EUROPEAN DIST CORP	COM	153435102	45	2111	SH	SOLE	0	0	2111
CENTRAL EUROPEAN DIST CORP	NOTE 3.000%	3153435AA0	3	4000	PRN	SOLE	0	0	4000
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	983	109633	SH	SOLE	0	0	109633
CENTURYLINK INC	COM	156700106	69040	2072647	SH	SOLE	0	0	2072647
CEPHALON INC	COM	156708109	16596	292435	SH	SOLE	0	0	292435
CEPHALON INC	NOTE 2.500%	5156708AR0	1336	1272000	PRN	SOLE	0	0	1272000
CEPHEID	COM	15670R107	1296	80875	SH	SOLE	0	0	80875
CERADYNE INC	COM	156710105	224	10475	SH	SOLE	0	0	10475
CERNER CORP	COM	156782104	9529	125568	SH	SOLE	0	0	125568
CF INDS HLDGS INC	COM	125269100	1988	31328	SH	SOLE	0	0	31328
CGG VERITAS	SPONSORED ADR	204386106	1119	62900	SH	SOLE	0	0	62900
CHARLES RIV LABS INTL INC	COM	159864107	3185	93102	SH	SOLE	0	0	93102
CHARMING SHOPPES INC	COM	161133103	166	44269	SH	SOLE	0	0	44269
CHARMING SHOPPES INC	NOTE 1.125%	5161133AE3	199	262000	PRN	SOLE	0	0	262000
CHART INDS INC	COM PAR \$0.0116115Q308		232	14868	SH	SOLE	0	0	14868
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	4142	140487	SH	SOLE	134679	0	5808
CHECKPOINT SYS INC	COM	162825103	455	26208	SH	SOLE	0	0	26208
CHEESECAKE FACTORY INC	COM	163072101	1760	79077	SH	SOLE	0	0	79077
CHEMED CORP NEW	COM	16359R103	786	14378	SH	SOLE	0	0	14378
CHESAPEAKE ENERGY CORP	PFD CONV	165167842	3216	39466	SH	SOLE	0	0	39466
CHESAPEAKE ENERGY CORP	COM	165167107	61618	2941176	SH	SOLE	0	0	2941176
CHESAPEAKE ENERGY CORP	NOTE 2.500%	5165167BZ9	550	696000	PRN	SOLE	0	0	696000
CHESAPEAKE ENERGY CORP	NOTE 2.750%	11165167BW6	2386	2608000	PRN	SOLE	0	0	2608000
CHEVRON CORP NEW	COM	166764100	304953	4493862	SH	SOLE	4493862	0	0
CHICOS FAS INC	COM	168615102	9344	945766	SH	SOLE	0	0	945766
CHILDRENS PL RETAIL STORES I	COM	168905107	2684	60962	SH	SOLE	0	0	60962
CHIMERA INVT CORP	COM	16934Q109	16924	4688039	SH	SOLE	0	0	4688039
CHINA GREEN AGRICULTURE INC	COM	16943W105	334	37191	SH	SOLE	0	0	37191
CHINA INFORMATION SEC TECH I	COM	16944F101	4165	800884	SH	SOLE	0	0	800884
CHINA LIFE INS CO LTD	SPON ADR REP	16939P106	14946	229237	SH	SOLE	0	0	229237
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	15725	318258	SH	SOLE	0	0	318258
CHINA PETE & CHEM CORP	SPON ADR H	SH16941R108	1196	14857	SH	SOLE	0	0	14857
CHINA REAL ESTATE INFO CORP	ADR	16948Q103	1057	132977	SH	SOLE	0	0	132977
CHINA UNICOM (HONG KONG) LTD	SPONSORED ADR	16945R104	8339	626969	SH	SOLE	0	0	626969
CHINA-BIOTICS INC	COM	16937B109	10	738	SH	SOLE	0	0	738
CHIPOTLE MEXICAN GRILL INC	COM	169656105	8191	59875	SH	SOLE	0	0	59875
CHIQUITA BRANDS INTL INC	COM	170032809	1749	143984	SH	SOLE	0	0	143984
CHOICE HOTELS INTL INC	COM	169905106	3377	111800	SH	SOLE	0	0	111800
CHUBB CORP	COM	171232101	41305	825934	SH	SOLE	0	0	825934
CHURCH & DWIGHT INC	COM	171340102	37929	604824	SH	SOLE	0	0	604824
CIENA CORP	COM NEW	171779309	495	39000	SH	SOLE	0	0	39000
CIENA CORP	NOTE 0.250%	5171779AB7	435	538000	PRN	SOLE	0	0	538000
CIGNA CORP	COM	125509109	615	19804	SH	SOLE	0	0	19804
CIMAREX ENERGY CO	COM	171798101	2198	30712	SH	SOLE	0	0	30712
CINCINNATI FINL CORP	COM	172062101	353	13662	SH	SOLE	0	0	13662
CINEMARK HOLDINGS INC	COM	17243V102	17	1266	SH	SOLE	0	0	1266
CINTAS CORP	COM	172908105	134	5596	SH	SOLE	0	0	5596
CISCO SYS INC	COM	17275R102	350870	16465042	SH	SOLE	0	0	16465042
CIT GROUP INC	COM NEW	125581801	530	15661	SH	SOLE	0	0	15661
CITIGROUP INC	UNIT 99/99/99172967416		1925	17040	SH	SOLE	0	0	17040
CITIGROUP INC	COM	172967101	63084	16777615	SH	SOLE	0	0	16777615
CITRIX SYS INC	COM	177376100	56532	1338658	SH	SOLE	0	0	1338658
CITY NATL CORP	COM	178566105	11159	217814	SH	SOLE	0	0	217814
CLARCOR INC	COM	179895107	4828	135912	SH	SOLE	0	0	135912
CLEAN HARBORS INC	COM	184496107	19166	288595	SH	SOLE	0	0	288595
CLEARWIRE CORP NEW	CL A	18538Q105	341	46874	SH	SOLE	0	0	46874
CLECO CORP NEW	COM	12561W105	326	12350	SH	SOLE	0	0	12350
CLIFFS NATURAL RESOURCES INC	COM	18683K101	28517	604694	SH	SOLE	0	0	604694
CLOROX CO DEL	COM	189054109	12605	202776	SH	SOLE	0	0	202776
CLOUD PEAK ENERGY INC	COM	18911Q102	213	16079	SH	SOLE	0	0	16079
CME GROUP INC	COM	12572Q105	49008	174065	SH	SOLE	0	0	174065
CMS ENERGY CORP	COM	125896100	19645	1340950	SH	SOLE	0	0	1340950
CNA FINL CORP	COM	126117100	582	22784	SH	SOLE	0	0	22784
CNO FINL GROUP INC	COM	12621E103	347	70056	SH	SOLE	0	0	70056
CNOOC LTD	SPONSORED ADR	126132109	38409	225712	SH	SOLE	0	0	225712
COACH INC	COM	189754104	44340	1213141	SH	SOLE	0	0	1213141
COBIZ FINANCIAL INC	COM	190897108	37	5684	SH	SOLE	0	0	5684
COCA COLA CO	COM	191216100	275990	5506584	SH	SOLE	0	0	5506584
COCA COLA ENTERPRISES INC	COM	191219104	3	106	SH	SOLE	0	0	106

COCA COLA FEMSA S A B DE C V	SPON ADR REP	191241108	33751	539241	SH	SOLE	0	0	539241
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	1467	69360	SH	SOLE	0	0	69360
COEUR D ALENE MINES CORP IDA	COM NEW	192108504	5945	376715	SH	SOLE	0	0	376715
COGDELL SPENCER INC	COM	19238U107	750	110973	SH	SOLE	0	0	110973
COGENT COMM GROUP INC	COM NEW	19239V302	3489	460320	SH	SOLE	0	0	460320
COGNEX CORP	COM	192422103	32	1845	SH	SOLE	0	0	1845
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	67376	1345895	SH	SOLE	0	0	1345895
COHEN & STEERS INC	COM	19247A100	18	874	SH	SOLE	0	0	874
COHERENT INC	COM	192479103	14344	418182	SH	SOLE	0	0	418182
COHU INC	COM	192576106	21	1771	SH	SOLE	0	0	1771
COINSTAR INC	COM	19259P300	2160	50270	SH	SOLE	0	0	50270
COLDWATER CREEK INC	COM	193068103	303	90091	SH	SOLE	0	0	90091
COLE KENNETH PRODTNS INC	CL A	193294105	408	37051	SH	SOLE	0	0	37051
COLGATE PALMOLIVE CO	COM	194162103	81743	1037870	SH	SOLE	0	0	1037870
COLONIAL PPTYs TR	COM SH BEN	IN195872106	200	13784	SH	SOLE	0	0	13784
COLONY FINL INC	COM	19624R106	71	4182	SH	SOLE	0	0	4182
COLUMBIA BKG SYS INC	COM	197236102	1226	67151	SH	SOLE	0	0	67151
COLUMBIA SPORTSWEAR CO	COM	198516106	5403	115766	SH	SOLE	0	0	115766
COLUMBUS MCKINNON CORP N Y	COM	199333105	713	51028	SH	SOLE	0	0	51028
COMCAST CORP NEW	CL A	20030N101	63682	3666207	SH	SOLE	0	0	3666207
COMCAST CORP NEW	CL A SPL	20030N200	15666	953497	SH	SOLE	0	0	953497
COMERICA INC	COM	200340107	2692	73082	SH	SOLE	0	0	73082
COMMERCE BANCSHARES INC	COM	200525103	1065	29591	SH	SOLE	0	0	29591
COMMERCIAL METALS CO	COM	201723103	1912	144605	SH	SOLE	0	0	144605
COMMSCOPE INC	COM	203372107	2982	125473	SH	SOLE	0	0	125473
COMMUNITY BK SYS INC	COM	203607106	1339	60781	SH	SOLE	0	0	60781
COMMUNITY HEALTH SYS INC NEW	COM	203668108	4462	131964	SH	SOLE	0	0	131964
COMMVAULT SYSTEMS INC	COM	204166102	2072	92084	SH	SOLE	0	0	92084
COMPANHIA BRASILEIRA DE DIST	SPN ADR PFD	C20440T201	1616	23245	SH	SOLE	0	0	23245
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	1634	16176	SH	SOLE	0	0	16176
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	52464	1269075	SH	SOLE	0	0	1269075
COMPANHIA ENERGETICA DE MINA	SP ADR N-V	PF204409601	5676	386927	SH	SOLE	0	0	386927
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	37656	1823535	SH	SOLE	0	0	1823535
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	181	12312	SH	SOLE	0	0	12312
COMPASS DIVERSIFIED HOLDINGS	SH BEN INT	20451Q104	616	45899	SH	SOLE	0	0	45899
COMPASS MINERALS INTL INC	COM	20451N101	28199	401239	SH	SOLE	0	0	401239
COMPLETE PRODUCTION SERVICES	COM	20453E109	327	22896	SH	SOLE	0	0	22896
COMPUTER PROGRAMS & SYS INC	COM	205306103	4493	109808	SH	SOLE	0	0	109808
COMPUTER SCIENCES CORP	COM	205363104	19195	424204	SH	SOLE	0	0	424204
COMSTOCK RES INC	COM NEW	205768203	2104	75897	SH	SOLE	0	0	75897
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	234	7803	SH	SOLE	0	0	7803
CON-WAY INC	COM	205944101	510	16978	SH	SOLE	0	0	16978
CONAGRA FOODS INC	COM	205887102	39478	1692865	SH	SOLE	0	0	1692865
CONCHO RES INC	COM	20605P101	2834	51218	SH	SOLE	0	0	51218
CONCUR TECHNOLOGIES INC	COM	206708109	888	20809	SH	SOLE	0	0	20809
CONMED CORP	COM	207410101	184	9862	SH	SOLE	0	0	9862
CONOCOPHILLIPS	COM	20825C104	283498	5775058	SH	SOLE	0	0	5775058
CONSOL ENERGY INC	COM	20854P109	8924	264344	SH	SOLE	0	0	264344
CONSOLIDATED COMM HLDGS INC	COM	209034107	1762	103646	SH	SOLE	0	0	103646
CONSOLIDATED EDISON INC	COM	209115104	555	12875	SH	SOLE	0	0	12875
CONSTANT CONTACT INC	COM	210313102	12	549	SH	SOLE	0	0	549
CONSTELLATION BRANDS INC	CL A	21036P108	4241	271534	SH	SOLE	0	0	271534
CONSTELLATION ENERGY GROUP I	COM	210371100	22527	698509	SH	SOLE	0	0	698509
CONTANGO OIL & GAS COMPANY	COM NEW	21075N204	1824	40765	SH	SOLE	0	0	40765
CONTINENTAL AIRLS INC	CL B	210795308	22637	1028939	SH	SOLE	736975	0	291964
CONTINENTAL RESOURCES INC	COM	212015101	11538	258583	SH	SOLE	0	0	258583
CONVERGYS CORP	COM	212485106	582	59332	SH	SOLE	0	0	59332
COOPER COS INC	COM NEW	216648402	13489	339009	SH	SOLE	0	0	339009
COOPER INDUSTRIES PLC	SHS	G24140108	20246	460145	SH	SOLE	0	0	460145
COOPER TIRE & RUBR CO	COM	216831107	2096	107492	SH	SOLE	0	0	107492
COPA HOLDINGS SA	CL A	P31076105	14260	322483	SH	SOLE	0	0	322483
COPART INC	COM	217204106	4970	138801	SH	SOLE	0	0	138801
CORE LABORATORIES LP	NOTE 0.250%	1021868FAB9	6679	4184000	PRN	SOLE	0	0	4184000
CORE LABORATORIES N V	COM	N22717107	9470	64155	SH	SOLE	0	0	64155
CORELOGIC INC	COM	21871D103	78	4444	SH	SOLE	0	0	4444
CORN PRODS INTL INC	COM	219023108	2485	82018	SH	SOLE	0	0	82018
CORNING INC	COM	219350105	94347	5841898	SH	SOLE	0	0	5841898
CORPORATE EXECUTIVE BRD CO	COM	21988R102	1346	51245	SH	SOLE	0	0	51245
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	206	5445	SH	SOLE	0	0	5445
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	364	19103	SH	SOLE	0	0	19103
CORUS ENTERTAINMENT INC	COM CL B NON	220874101	4447	252651	SH	SOLE	0	0	252651
COST PLUS INC CALIF	COM	221485105	2704	757515	SH	SOLE	0	0	757515
COSTAR GROUP INC	COM	22160N109	5	116	SH	SOLE	0	0	116
COSTCO COMPANIES INC	NOTE 8/1	22160QAC6	1	1000	PRN	SOLE	0	0	1000
COSTCO WHSL CORP NEW	COM	22160K105	14846	270756	SH	SOLE	0	0	270756
COUSINS PPTYS INC	COM	222795106	179	26515	SH	SOLE	0	0	26515
COVANCE INC	COM	222816100	13510	263245	SH	SOLE	0	0	263245
COVANTA HLDG CORP	COM	22282E102	2365	142565	SH	SOLE	0	0	142565
COVENTRY HEALTH CARE INC	COM	222862104	15573	880810	SH	SOLE	0	0	880810
COVIDIEN PLC	SHS	G2554F105	127151	3164544	SH	SOLE	0	0	3164544
CPFL ENERGIA S A	SPONSORED ADR	126153105	1886	28168	SH	SOLE	0	0	28168
CRA INTL INC	COM	12618T105	414	22003	SH	SOLE	0	0	22003
CRANE CO	COM	224399105	9708	321350	SH	SOLE	0	0	321350
CRAY INC	COM NEW	225223304	173	31037	SH	SOLE	0	0	31037
CREDICORP LTD	COM	G2519Y108	5743	63188	SH	SOLE	0	0	63188
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	92174	2462570	SH	SOLE	0	0	2462570

CREE INC	COM	225447101	24340	405457	SH	SOLE	0	0	405457
CREXUS INVT CORP	COM	226553105	788	63401	SH	SOLE	0	0	63401
CRH PLC	ADR	12626K203	34945	1671997	SH	SOLE	0	0	1671997
CROCS INC	COM	227046109	377	35636	SH	SOLE	0	0	35636
CROSS CTRY HEALTHCARE INC	COM	227483104	2	177	SH	SOLE	0	0	177
CROWN CASTLE INTL CORP	COM	228227104	46416	1245737	SH	SOLE	0	0	1245737
CROWN HOLDINGS INC	COM	228368106	9745	389177	SH	SOLE	0	0	389177
CSG SYS INTL INC	COM	126349109	440	24008	SH	SOLE	0	0	24008
CSX CORP	COM	126408103	21964	442554	SH	SOLE	0	0	442554
CTS CORP	COM	126501105	649	70286	SH	SOLE	0	0	70286
CUBIC CORP	COM	229669106	1	31	SH	SOLE	0	0	31
CUBIST PHARMACEUTICALS INC	COM	229678107	744	36116	SH	SOLE	0	0	36116
CULLEN FROST BANKERS INC	COM	229899109	12953	251999	SH	SOLE	0	0	251999
CUMMINS INC	COM	231021106	110541	1697229	SH	SOLE	0	0	1697229
CURTISS WRIGHT CORP	COM	231561101	19911	685630	SH	SOLE	0	0	685630
CUTERA INC	COM	232109108	659	71548	SH	SOLE	0	0	71548
CVB FINL CORP	COM	126600105	1973	207700	SH	SOLE	0	0	207700
CVS CAREMARK CORPORATION	COM	126650100	64818	2210715	SH	SOLE	0	0	2210715
CYMER INC	COM	232572107	91	3013	SH	SOLE	0	0	3013
CYPRESS BIOSCIENCES INC	COM PAR \$.	232674507	180	78401	SH	SOLE	0	0	78401
CYPRESS SEMICONDUCTOR CORP	COM	232806109	251	24985	SH	SOLE	0	0	24985
CYTEC INDS INC	COM	232820100	3593	89851	SH	SOLE	0	0	89851
D R HORTON INC	COM	23331A109	7679	781218	SH	SOLE	0	0	781218
DAKTRONICS INC	COM	234264109	1441	192086	SH	SOLE	0	0	192086
DANA HOLDING CORP	COM	235825205	1548	154805	SH	SOLE	0	0	154805
DANAHER CORP DEL	COM	235851102	132061	3557667	SH	SOLE	0	0	3557667
DANAHER CORP DEL	NOTE 1/2	235851AF9	7541	6974000	PRN	SOLE	0	0	6974000
DANVERS BANCORP INC	COM	236442109	786	54417	SH	SOLE	0	0	54417
DARDEN RESTAURANTS INC	COM	237194105	28199	725855	SH	SOLE	0	0	725855
DARLING INTL INC	COM	237266101	471	62659	SH	SOLE	0	0	62659
DAVITA INC	COM	23918K108	3015	48285	SH	SOLE	0	0	48285
DCT INDUSTRIAL TRUST INC	COM	233153105	3456	764550	SH	SOLE	0	0	764550
DEALERTRACK HLDGS INC	COM	242309102	15	917	SH	SOLE	0	0	917
DEAN FOODS CO NEW	COM	242370104	3243	322032	SH	SOLE	0	0	322032
DECKERS OUTDOOR CORP	COM	243537107	765	5353	SH	SOLE	0	0	5353
DEERE & CO	COM	244199105	69096	1240953	SH	SOLE	0	0	1240953
DEL MONTE FOODS CO	COM	24522P103	17395	1208824	SH	SOLE	0	0	1208824
DELL INC	COM	24702R101	7797	646512	SH	SOLE	0	0	646512
DELPHI FINL GROUP INC	CL A	247131105	2360	96680	SH	SOLE	0	0	96680
DELTA AIR LINES INC DEL	COM NEW	247361702	34651	2949021	SH	SOLE	0	0	2949021
DELUXE CORP	COM	248019101	89	4755	SH	SOLE	0	0	4755
DENBURY RES INC	COM NEW	247916208	48263	3296659	SH	SOLE	0	0	3296659
DENDREON CORP	COM	24823Q107	908	28080	SH	SOLE	0	0	28080
DENTSPLY INTL INC NEW	COM	249030107	7172	239774	SH	SOLE	0	0	239774
DESARROLLADORA HOMEX S A DE	SPONSORED ADR	25030W100	403	15968	SH	SOLE	0	0	15968
DEUTSCHE BANK AG	NAMEN AKT	D18190898	2891	51486	SH	SOLE	51486	0	0
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	2	200	SH	SOLE	0	0	200
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1178	118993	SH	SOLE	0	0	118993
DEVON ENERGY CORP NEW	COM	25179M103	20438	335482	SH	SOLE	0	0	335482
DEVRY INC DEL	COM	251893103	792	15093	SH	SOLE	0	0	15093
DEXCOM INC	COM	252131107	22	1911	SH	SOLE	0	0	1911
DIAGEO P L C	SPON ADR NEW	25243Q205	64370	1025973	SH	SOLE	0	0	1025973
DIAMOND FOODS INC	COM	252603105	1777	43246	SH	SOLE	0	0	43246
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	92896	1493745	SH	SOLE	0	0	1493745
DIAMONDROCK HOSPITALITY CO	COM	252784301	486	59079	SH	SOLE	0	0	59079
DIANA SHIPPING INC	COM	Y2066G104	76	6773	SH	SOLE	0	0	6773
DICKS SPORTING GOODS INC	COM	253393102	1750	70305	SH	SOLE	0	0	70305
DIEBOLD INC	COM	253651103	1770	64939	SH	SOLE	0	0	64939
DIGI INTL INC	COM	253798102	715	86440	SH	SOLE	0	0	86440
DIGITAL RIV INC	COM	25388B104	646	27010	SH	SOLE	0	0	27010
DIGITAL RLTY TR INC	COM	253868103	27365	474431	SH	SOLE	0	0	474431
DIODES INC	COM	254543101	447	28136	SH	SOLE	0	0	28136
DIRECTV	COM CL A	25490A101	91389	2694255	SH	SOLE	923938	0	1770317
DISCOVER FINL SVCS	COM	254709108	16265	1163447	SH	SOLE	0	0	1163447
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	9	302	SH	SOLE	0	0	302
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	19082	534371	SH	SOLE	0	0	534371
DISH NETWORK CORP	CL A	25470M109	6794	374336	SH	SOLE	0	0	374336
DISNEY WALT CO	COM DISNEY	254687106	138464	4395674	SH	SOLE	0	0	4395674
DIVX INC	COM	255413106	2105	274751	SH	SOLE	0	0	274751
DIXIE GROUP INC	SDCV 7.000%	5255519AA8	1	993	PRN	SOLE	0	0	993
DOLBY LABORATORIES INC	COM	25659T107	10307	164420	SH	SOLE	0	0	164420
DOLE FOOD CO INC NEW	COM	256603101	816	78195	SH	SOLE	0	0	78195
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	35	821	SH	SOLE	0	0	821
DOLLAR TREE INC	COM	256746108	9928	238482	SH	SOLE	0	0	238482
DOMINION RES INC VA NEW	COM	25746U109	21711	560429	SH	SOLE	0	0	560429
DOMTAR CORP	COM NEW	257559203	1137	23125	SH	SOLE	0	0	23125
DONALDSON INC	COM	257651109	1443	33823	SH	SOLE	0	0	33823
DONNELLEY R R & SONS CO	COM	257867101	65696	4013178	SH	SOLE	1501934	0	2511244
DOUGLAS EMMETT INC	COM	25960P109	661	46454	SH	SOLE	0	0	46454
DOVER CORP	COM	260003108	10320	246943	SH	SOLE	0	0	246943
DOW CHEM CO	COM	260543103	106873	4505595	SH	SOLE	0	0	4505595
DPL INC	COM	233293109	5185	216928	SH	SOLE	0	0	216928
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	27221	728023	SH	SOLE	0	0	728023
DR REDDYS LABS LTD	ADR	256135203	12649	410014	SH	SOLE	0	0	410014
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	4216	147685	SH	SOLE	0	0	147685
DRESS BARN INC	COM	261570105	2343	98390	SH	SOLE	0	0	98390

DRESSER-RAND GROUP INC	COM	261608103	22440	711240	SH	SOLE	0	0	711240
DRIL-QUIP INC	COM	262037104	8268	187831	SH	SOLE	0	0	187831
DST SYS INC DEL	DBCX 8/1	233326AD9	3	3000	PRN	SOLE	0	0	3000
DSW INC	CL A	23334L102	410	18267	SH	SOLE	0	0	18267
DTE ENERGY CO	COM	233331107	12394	271742	SH	SOLE	0	0	271742
DTS INC	COM	23335C101	2625	79873	SH	SOLE	0	0	79873
DU PONT E I DE NEMOURS & CO	COM	263534109	34039	984078	SH	SOLE	0	0	984078
DUFF & PHELPS CORP NEW	CL A	26433B107	869	68819	SH	SOLE	0	0	68819
DUKE ENERGY CORP NEW	COM	26441C105	12617	788577	SH	SOLE	0	0	788577
DUKE REALTY CORP	COM NEW	264411505	2369	208711	SH	SOLE	0	0	208711
DUN & BRADSTREET CORP DEL NE	COM	26483E100	238	3545	SH	SOLE	0	0	3545
DUOYUAN PRTG INC	COM	26605B109	11	1445	SH	SOLE	0	0	1445
DUPONT FABROS TECHNOLOGY INC	COM	26613Q106	4823	196381	SH	SOLE	0	0	196381
DWS DREMAN VAL INCOME EDGE F	COM NEW	23339M204	6	527	SH	SOLE	0	0	527
DYCOM INDS INC	COM	267475101	1	63	SH	SOLE	0	0	63
DYNAMEX INC	COM	26784F103	2	176	SH	SOLE	0	0	176
E M C CORP MASS	COM	268648102	143962	7866762	SH	SOLE	0	0	7866762
E M C CORP MASS	NOTE 1.750%12268648AM4		6954	5492000	PRN	SOLE	0	0	5492000
E M C CORP MASS	NOTE 1.750%12268648AK8		6648	5477000	PRN	SOLE	0	0	5477000
E TRADE FINANCIAL CORP	COM NEW	269246401	1182	100006	SH	SOLE	0	0	100006
EARTHLINK INC	COM	270321102	231	29003	SH	SOLE	0	0	29003
EAST WEST BANCORP INC	COM	27579R104	334	21916	SH	SOLE	0	0	21916
EASTGROUP PPTY INC	COM	277276101	445	12501	SH	SOLE	0	0	12501
EASTMAN CHEM CO	COM	277432100	26437	495451	SH	SOLE	0	0	495451
EASTMAN KODAK CO	COM	277461109	0	100	SH	SOLE	0	0	100
EATON CORP	COM	278058102	48944	747928	SH	SOLE	0	0	747928
EATON VANCE CORP	COM NON VTG	278265103	18484	669462	SH	SOLE	0	0	669462
EBAY INC	COM	278642103	26896	1371557	SH	SOLE	0	0	1371557
EBIX INC	COM NEW	278715206	21	1321	SH	SOLE	0	0	1321
ECHELON CORP	COM	27874N105	3	407	SH	SOLE	0	0	407
ECHOSTAR CORP	CL A	278768106	65	3432	SH	SOLE	0	0	3432
ECLIPSYS CORP	COM	278856109	2846	159516	SH	SOLE	0	0	159516
ECOLAB INC	COM	278865100	17685	393787	SH	SOLE	0	0	393787
EDISON INTL	COM	281020107	65927	2078419	SH	SOLE	0	0	2078419
EDUCATION MGMT CORP NEW	COM	28140M103	790	51820	SH	SOLE	0	0	51820
EDUCATION RLTY TR INC	COM	28140H104	109	18027	SH	SOLE	0	0	18027
EL PASO CORP	COM	28336L109	21779	1960321	SH	SOLE	0	0	1960321
ELDORADO GOLD CORP NEW	COM	284902103	8706	484760	SH	SOLE	0	0	484760
ELECTRO SCIENTIFIC INDS	COM	285229100	4347	325373	SH	SOLE	0	0	325373
ELECTRONIC ARTS INC	COM	285512109	12230	849296	SH	SOLE	0	0	849296
ELIZABETH ARDEN INC	COM	28660G106	802	55242	SH	SOLE	0	0	55242
ELLIS PERRY INTL INC	COM	288853104	453	22405	SH	SOLE	0	0	22405
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SH29081M102		2117	101070	SH	SOLE	0	0	101070
EMCOR GROUP INC	COM	29084Q100	2630	113490	SH	SOLE	0	0	113490
EMDEON INC	CL A	29084T104	1139	90869	SH	SOLE	0	0	90869
EMERGENCY MEDICAL SVCS CORP	CL A	29100P102	2179	44450	SH	SOLE	0	0	44450
EMERSON ELEC CO	COM	291011104	74103	1696119	SH	SOLE	0	0	1696119
EMPLOYERS HOLDINGS INC	COM	292218104	1070	72673	SH	SOLE	0	0	72673
EMS TECHNOLOGIES INC	COM	26873N108	1509	100435	SH	SOLE	0	0	100435
EMULEX CORP	COM NEW	292475209	353	38407	SH	SOLE	0	0	38407
ENBRIDGE INC	COM	29250N105	6233	133765	SH	SOLE	0	0	133765
ENCANA CORP	COM	292505104	3722	122684	SH	SOLE	0	0	122684
ENCORE WIRE CORP	COM	292562105	171	9385	SH	SOLE	0	0	9385
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1542	70691	SH	SOLE	0	0	70691
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	2679	71377	SH	SOLE	0	0	71377
ENERGEN CORP	COM	29265N108	15792	356227	SH	SOLE	0	0	356227
ENERGIZER HLDGS INC	COM	29266R108	13123	260997	SH	SOLE	0	0	260997
ENERGY XXI (BERMUDA) LTD	USD UNRS SHS G10082140		7	466	SH	SOLE	0	0	466
ENERGYSOLUTIONS INC	COM	292756202	364	71501	SH	SOLE	0	0	71501
ENERPLUS RES FD	UNIT TR G NEW29274D604		6	285	SH	SOLE	0	0	285
ENERSYS	COM	29275Y102	1170	54764	SH	SOLE	0	0	54764
ENERSYS	NOTE 3.375% 629275YAA0		247	273000	PRN	SOLE	0	0	273000
ENI S P A	SPONSORED ADR26874R108		18257	499504	SH	SOLE	0	0	499504
ENNIS INC	COM	293389102	16415	1093627	SH	SOLE	0	0	1093627
ENPRO INDS INC	COM	29355X107	3145	111726	SH	SOLE	0	0	111726
ENSTAR GROUP LIMITED	SHS	G3075P101	39	589	SH	SOLE	0	0	589
ENTERGY CORP NEW	COM	29364G103	16712	233337	SH	SOLE	0	0	233337
ENTERTAINMENT PPTYS TR	PFD C CNV 5.729380T402		466	26929	SH	SOLE	0	0	26929
ENTERTAINMENT PPTYS TR	COM SH BEN IN29380T105		5099	133946	SH	SOLE	0	0	133946
EOG RES INC	COM	26875P101	79506	808231	SH	SOLE	0	0	808231
EPICOR SOFTWARE CORP	COM	29426L108	18	2217	SH	SOLE	0	0	2217
EQT CORP	COM	26884L109	11612	321314	SH	SOLE	0	0	321314
EQUIFAX INC	COM	294429105	3737	133175	SH	SOLE	0	0	133175
EQUINIX INC	COM NEW	29444U502	34585	425824	SH	SOLE	0	0	425824
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	3582	74269	SH	SOLE	0	0	74269
EQUITY ONE	COM	294752100	15203	974520	SH	SOLE	0	0	974520
EQUITY RESIDENTIAL	SH BEN INT	29476L107	16163	388165	SH	SOLE	0	0	388165
ERESEARCHTECHNOLOGY INC	COM	29481V108	3	390	SH	SOLE	0	0	390
ERICSSON L M TEL CO	ADR B SEK 10 294821608		23274	2111962	SH	SOLE	0	0	2111962
ESSEX PPTY TR INC	COM	297178105	6755	69258	SH	SOLE	0	0	69258
ESTERLINE TECHNOLOGIES CORP	COM	297425100	73	1534	SH	SOLE	0	0	1534
ETABLISSEMENTS DELHAIZE FRER	SPONSORED ADR29759W101		33770	465793	SH	SOLE	0	0	465793
EURAND N V	SHS	N31010106	12	1284	SH	SOLE	0	0	1284
EURONET WORLDWIDE INC	COM	298736109	550	42984	SH	SOLE	0	0	42984
EVERCORE PARTNERS INC	CLASS A	29977A105	380	16285	SH	SOLE	0	0	16285
EVEREST RE GROUP LTD	COM	G3223R108	16162	228534	SH	SOLE	0	0	228534

EV3 INC	COM	26928A200	1049	46801	SH	SOLE	0	0	46801
EXCO RESOURCES INC	COM	269279402	14561	996646	SH	SOLE	0	0	996646
EXELON CORP	COM	30161N101	16279	428744	SH	SOLE	0	0	428744
EXPEDIA INC DEL	COM	30212P105	15138	806053	SH	SOLE	0	0	806053
EXPEDITORS INTL WASH INC	COM	302130109	3320	96196	SH	SOLE	0	0	96196
EXPONENT INC	COM	30214U102	2790	85261	SH	SOLE	0	0	85261
EXPRESS SCRIPTS INC	COM	302182100	90688	1928702	SH	SOLE	0	0	1928702
EXTERRAN HLDGS INC	COM	30225X103	6	221	SH	SOLE	0	0	221
EXTRA SPACE STORAGE INC	COM	30225T102	5049	363224	SH	SOLE	0	0	363224
EXXON MOBIL CORP	COM	30231G102	280943	4922775	SH	SOLE	4922775	0	0
EZCORP INC	CL A NON VTG	302301106	66	3543	SH	SOLE	0	0	3543
F M C CORP	COM NEW	302491303	9181	159872	SH	SOLE	0	0	159872
FACTSET RESH SYS INC	COM	303075105	7631	113914	SH	SOLE	0	0	113914
FAIR ISAAC CORP	COM	303250104	7724	354479	SH	SOLE	0	0	354479
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	201	23896	SH	SOLE	0	0	23896
FAMILY DLR STORES INC	COM	307000109	1267	33627	SH	SOLE	0	0	33627
FARO TECHNOLOGIES INC	COM	311642102	3692	197348	SH	SOLE	0	0	197348
FASTENAL CO	COM	311900104	2043	40712	SH	SOLE	0	0	40712
FEDERAL MOGUL CORP	COM	313549404	546	41964	SH	SOLE	0	0	41964
FEDERAL REALTY INVT TR	SH BEN INT NE	313747206	10988	156369	SH	SOLE	0	0	156369
FEDERAL SIGNAL CORP	COM	313855108	671	111082	SH	SOLE	0	0	111082
FEDERATED INVS INC PA	CL B	314211103	15814	763601	SH	SOLE	0	0	763601
FEDEX CORP	COM	31428X106	32011	456589	SH	SOLE	0	0	456589
FEI CO	COM	30241L109	2278	115582	SH	SOLE	0	0	115582
FERRO CORP	COM	315405100	1346	182599	SH	SOLE	0	0	182599
FERRO CORP	NOTE 6.500%	8315405AL4	168	174000	PRN	SOLE	0	0	174000
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	289	22219	SH	SOLE	0	0	22219
FIDELITY NATL INFORMATION SV	COM	31620M106	238	8882	SH	SOLE	0	0	8882
FIFTH STREET FINANCE CORP	COM	31678A103	1104	100067	SH	SOLE	0	0	100067
FIFTH THIRD BANCORP	COM	316773100	9158	745179	SH	SOLE	0	0	745179
FINISAR CORP	COM NEW	31787A507	1011	67833	SH	SOLE	0	0	67833
FINISH LINE INC	CL A	317923100	1798	129049	SH	SOLE	0	0	129049
FIRST AMERN FINL CORP	COM	31847R102	56	4430	SH	SOLE	0	0	4430
FIRST CASH FINL SVCS INC	COM	31942D107	1010	46336	SH	SOLE	0	0	46336
FIRST COMWLTH FINL CORP PA	COM	319829107	615	117143	SH	SOLE	0	0	117143
FIRST FINL BANCORP OH	COM	320209109	1176	78648	SH	SOLE	0	0	78648
FIRST HORIZON NATL CORP	COM	320517105	3256	284401	SH	SOLE	0	0	284401
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	163	33899	SH	SOLE	0	0	33899
FIRST MARBLEHEAD CORP	COM	320771108	228	96868	SH	SOLE	0	0	96868
FIRST MIDWEST BANCORP DEL	COM	320867104	1399	115068	SH	SOLE	0	0	115068
FIRST NIAGARA FINL GP INC	COM	33582V108	6857	547286	SH	SOLE	0	0	547286
FIRST POTOMAC RLTY TR	COM	33610F109	3265	227234	SH	SOLE	0	0	227234
FIRST SOLAR INC	COM	336433107	6522	57293	SH	SOLE	0	0	57293
FIRSTENERGY CORP	COM	337932107	15553	441468	SH	SOLE	0	0	441468
FIRSTMERIT CORP	COM	337915102	4	237	SH	SOLE	0	0	237
FIRSTSERVICE CORP	SUB VTG SH	33761N109	21	1021	SH	SOLE	0	0	1021
FISERV INC	COM	337738108	5797	126953	SH	SOLE	0	0	126953
FISHER SCIENTIFIC INTL INC	NOTE 3.250%	3338032AX3	3420	2701000	PRN	SOLE	0	0	2701000
FLAGSTONE REINSURANCE HOLDIN	COM	L3466T104	225	20793	SH	SOLE	0	0	20793
FLEXTRONICS INTL LTD	ORD	Y2573F102	11336	2024348	SH	SOLE	0	0	2024348
FLIR SYS INC	COM	302445101	14720	506031	SH	SOLE	0	0	506031
FLOWERS FOODS INC	COM	343498101	1759	72016	SH	SOLE	0	0	72016
FLOWERVE CORP	COM	34354P105	16825	198407	SH	SOLE	0	0	198407
FLUOR CORP NEW	COM	343412102	34727	817095	SH	SOLE	0	0	817095
FMC TECHNOLOGIES INC	COM	30249U101	27657	525191	SH	SOLE	0	0	525191
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNIT	344419106	16591	384505	SH	SOLE	0	0	384505
FOOT LOCKER INC	COM	344849104	5584	442453	SH	SOLE	0	0	442453
FORCE PROTECTION INC	COM NEW	345203202	2984	727725	SH	SOLE	0	0	727725
FORD MTR CO CAP TR II	FFD TR CV6.5%	345395206	787	17825	SH	SOLE	0	0	17825
FORD MTR CO DEL	COM PAR \$0.01345370860		59948	5947254	SH	SOLE	0	0	5947254
FORD MTR CO DEL	NOTE 4.250%	11345370CN8	226	181000	PRN	SOLE	0	0	181000
FOREST CITY ENTERPRISES INC	CL A	345550107	12450	1099812	SH	SOLE	0	0	1099812
FOREST LABS INC	COM	345838106	27277	994407	SH	SOLE	0	0	994407
FOREST OIL CORP	COM PAR \$0.01346091705		5322	194531	SH	SOLE	0	0	194531
FORMFACTOR INC	COM	346375108	1279	118384	SH	SOLE	0	0	118384
FORRESTER RESH INC	COM	346563109	7	239	SH	SOLE	0	0	239
FORTUNE BRANDS INC	COM	349631101	3658	93357	SH	SOLE	0	0	93357
FORWARD AIR CORP	COM	349853101	3848	141212	SH	SOLE	0	0	141212
FOSSIL INC	COM	349882100	1512	43569	SH	SOLE	0	0	43569
FOSTER L B CO	COM	350060109	566	21820	SH	SOLE	0	0	21820
FOSTER WHEELER AG	COM	H27178104	431	20446	SH	SOLE	0	0	20446
FRANCE TELECOM	SPONSORED ADR	35177Q105	32091	1853911	SH	SOLE	0	0	1853911
FRANKLIN ELEC INC	COM	353514102	976	33855	SH	SOLE	0	0	33855
FRANKLIN RES INC	COM	354613101	35510	411995	SH	SOLE	0	0	411995
FREDS INC	CL A	356108100	507	45814	SH	SOLE	0	0	45814
FREEPORTR-MCMORAN COPPER & GO	COM	35671D857	182902	3093218	SH	SOLE	0	0	3093218
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	16324	304039	SH	SOLE	0	0	304039
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	349	17236	SH	SOLE	0	0	17236
FRONTIER COMMUNICATIONS CORP	COM	35906A108	10	1351	SH	SOLE	0	0	1351
FRONTIER OIL CORP	COM	35914P105	50	3701	SH	SOLE	0	0	3701
FRONTLINE LTD	SHS	G3682E127	14298	500977	SH	SOLE	0	0	500977
FTI CONSULTING INC	COM	302941109	4765	109324	SH	SOLE	0	0	109324
FTI CONSULTING INC	NOTE 3.750%	7302941AB5	6	4000	PRN	SOLE	0	0	4000
FUEL SYS SOLUTIONS INC	COM	35952W103	973	37501	SH	SOLE	0	0	37501
FULLER H B CO	COM	359694106	486	25616	SH	SOLE	0	0	25616
FULTON FINL CORP PA	COM	360271100	957	99133	SH	SOLE	0	0	99133

FURIEX PHARMACEUTICALS INC	COM	36106P101	0	13	SH	SOLE	0	0	13
FUSHI COPPERWELD INC	COM	36113E107	128	15694	SH	SOLE	0	0	15694
F5 NETWORKS INC	COM	315616102	15736	229491	SH	SOLE	0	0	229491
G-III APPAREL GROUP LTD	COM	36237H101	21	914	SH	SOLE	0	0	914
GAFISA S A	SPONS ADR	362607301	8764	723678	SH	SOLE	0	0	723678
GAIAM INC	CL A	36268Q103	930	153219	SH	SOLE	0	0	153219
GALLAGHER ARTHUR J & CO	COM	363576109	4453	182636	SH	SOLE	0	0	182636
GAMESTOP CORP NEW	CL A	36467W109	5050	268769	SH	SOLE	0	0	268769
GAMING PARTNERS INTL CORP	COM	36467A107	4	629	SH	SOLE	0	0	629
GAMMON GOLD INC	COM	36467T106	411	75209	SH	SOLE	0	0	75209
GANNETT INC	COM	364730101	8578	637307	SH	SOLE	0	0	637307
GAP INC DEL	COM	364760108	41961	2156271	SH	SOLE	0	0	2156271
GARTNER INC	COM	366651107	67	2886	SH	SOLE	0	0	2886
GATX CORP	COM	361448103	11017	412935	SH	SOLE	0	0	412935
GAYLORD ENTMT CO NEW	COM	367905106	1181	53454	SH	SOLE	0	0	53454
GEN-PROBE INC NEW	COM	36866T103	1177	25906	SH	SOLE	0	0	25906
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	14	917	SH	SOLE	0	0	917
GENERAL CABLE CORP DEL NEW	COM	369300108	6843	256760	SH	SOLE	0	0	256760
GENERAL CABLE CORP DEL NEW	NOTE	0.875%11369300AD0	3634	4177000	PRN	SOLE	0	0	4177000
GENERAL DYNAMICS CORP	COM	369550108	79518	1357889	SH	SOLE	0	0	1357889
GENERAL ELECTRIC CO	COM	369604103	109774	7612637	SH	SOLE	0	0	7612637
GENERAL GROWTH PPTYS INC	COM	370021107	25	1880	SH	SOLE	0	0	1880
GENERAL MARITIME CORP NEW	SHS	Y2693R101	96	15858	SH	SOLE	0	0	15858
GENERAL MLS INC	COM	370334104	52595	1480713	SH	SOLE	0	0	1480713
GENESCO INC	COM	371532102	2875	109269	SH	SOLE	0	0	109269
GENESEE & WYO INC	CL A	371559105	3162	84750	SH	SOLE	0	0	84750
GENPACT LIMITED	SHS	G3922B107	1192	76755	SH	SOLE	0	0	76755
GENTEX CORP	COM	371901109	10505	584277	SH	SOLE	0	0	584277
GENTIVA HEALTH SERVICES INC	COM	37247A102	1519	56230	SH	SOLE	0	0	56230
GENUINE PARTS CO	COM	372460105	7193	182340	SH	SOLE	0	0	182340
GENWORTH FINL INC	COM CL A	37247D106	14295	1093740	SH	SOLE	0	0	1093740
GENZYME CORP	COM	372917104	21392	421354	SH	SOLE	0	0	421354
GEO GROUP INC	COM	36159R103	3905	188199	SH	SOLE	0	0	188199
GEOEYE INC	COM	37250W108	3303	106084	SH	SOLE	0	0	106084
GEORGIA GULF CORP	COM PAR\$0.01	373200302	77	5784	SH	SOLE	0	0	5784
GERDAU AMERISTEEL CORP	COM	37373P105	37	3365	SH	SOLE	0	0	3365
GERDAU S A	SPONSORED ADR	3737373105	1314	99671	SH	SOLE	0	0	99671
GILDAN ACTIVEWEAR INC	COM	375916103	1389	48471	SH	SOLE	0	0	48471
GILEAD SCIENCES INC	COM	375558103	59339	1730996	SH	SOLE	0	0	1730996
GILEAD SCIENCES INC	NOTE	0.625% 53755558AH6	1564	1409000	PRN	SOLE	0	0	1409000
GLACIER BANCORP INC NEW	COM	37637Q105	890	60681	SH	SOLE	0	0	60681
GLATFELTER	COM	377316104	201	18491	SH	SOLE	0	0	18491
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	169546	4985177	SH	SOLE	0	0	4985177
GLEACHER & CO INC	COM	377341102	463	181612	SH	SOLE	0	0	181612
GLIMCHER RLTY TR	SH BEN INT	379302102	9	1553	SH	SOLE	0	0	1553
GLOBAL INDS LTD	COM	379336100	1624	361600	SH	SOLE	0	0	361600
GLOBAL PMTS INC	COM	37940X102	26637	728995	SH	SOLE	0	0	728995
GLOBAL TRAFFIC NETWORK INC	COM	37947B103	2	410	SH	SOLE	0	0	410
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	1122	83924	SH	SOLE	0	0	83924
GOLDCORP INC NEW	COM	380956409	18152	413955	SH	SOLE	0	0	413955
GOLDMAN SACHS GROUP INC	COM	38141G104	225379	1716910	SH	SOLE	0	0	1716910
GOODRICH CORP	COM	382388106	3557	53694	SH	SOLE	0	0	53694
GOODRICH PETE CORP	COM NEW	382410405	679	56568	SH	SOLE	0	0	56568
GOODYEAR TIRE & RUBR CO	COM	382550101	716	72072	SH	SOLE	0	0	72072
GOOGLE INC	CL A	38259P508	209808	471531	SH	SOLE	0	0	471531
GOVERNMENT PPTYS INCOME TR	COM SHS BEN	I38376A103	866	33945	SH	SOLE	0	0	33945
GRACE W R & CO DEL NEW	COM	38388F108	125	5959	SH	SOLE	0	0	5959
GRACO INC	COM	384109104	5839	207127	SH	SOLE	0	0	207127
GRAFTECH INTL LTD	COM	38433102	2821	192986	SH	SOLE	0	0	192986
GRAINGER W W INC	COM	384802104	1999	20098	SH	SOLE	0	0	20098
GRAND CANYON ED INC	COM	38526M106	45	1926	SH	SOLE	0	0	1926
GRANITE CONSTR INC	COM	387328107	1132	48004	SH	SOLE	0	0	48004
GREAT ATLANTIC & PAC TEA INC	COM	390064103	5507	1412004	SH	SOLE	0	0	1412004
GREAT PLAINS ENERGY INC	UNIT	06/15/20391164803	549	9195	SH	SOLE	0	0	9195
GREAT PLAINS ENERGY INC	COM	391164100	1669	98064	SH	SOLE	0	0	98064
GREATBATCH INC	COM	39153L106	7046	315821	SH	SOLE	0	0	315821
GREEN MTN COFFEE ROASTERS IN	COM	393122106	9048	352048	SH	SOLE	0	0	352048
GREENHILL & CO INC	COM	395259104	11368	185971	SH	SOLE	0	0	185971
GREIF INC	CL A	397624107	1423	25616	SH	SOLE	0	0	25616
GRIFFON CORP	COM	398433102	323	29246	SH	SOLE	0	0	29246
GRIFFON CORP	NOTE	4.000% 7398433AC6	1	1000	PRN	SOLE	0	0	1000
GROUP 1 AUTOMOTIVE INC	COM	398905109	421	17877	SH	SOLE	0	0	17877
GROUPE CGI INC	CL A SUB VTG	39945C109	1598	107048	SH	SOLE	0	0	107048
GRUPO TELEVISIVA SA DE CV	SP ADR REP	OR40049J206	4313	247724	SH	SOLE	0	0	247724
GSI COMMERCE INC	COM	36238G102	3284	114014	SH	SOLE	0	0	114014
GT SOLAR INTL INC	COM	3623E0209	467	83393	SH	SOLE	0	0	83393
GUESS INC	COM	401617105	11698	374447	SH	SOLE	0	0	374447
GUIDANCE SOFTWARE INC	COM	401692108	2	379	SH	SOLE	0	0	379
GULFPORT ENERGY CORP	COM NEW	402635304	1150	96945	SH	SOLE	0	0	96945
GYMBOREE CORP	COM	403777105	1846	43228	SH	SOLE	0	0	43228
HAEMONETICS CORP	COM	405024100	1243	23233	SH	SOLE	0	0	23233
HAIN CELESTIAL GROUP INC	COM	405217100	6149	304855	SH	SOLE	0	0	304855
HALLIBURTON CO	COM	406216101	47562	1937345	SH	SOLE	0	0	1937345
HALOZYME THERAPEUTICS INC	COM	40637H109	8	1177	SH	SOLE	0	0	1177
HANCOCK HLDG CO	COM	410120109	15	443	SH	SOLE	0	0	443
HANESBRANDS INC	COM	410345102	338	14034	SH	SOLE	0	0	14034

HANOVER INS GROUP INC	COM	410867105	8158	187542	SH	SOLE	0	0	187542
HANSEN NAT CORP	COM	411310105	2983	76268	SH	SOLE	0	0	76268
HARBIN ELECTRIC INC	COM	41145W109	12	691	SH	SOLE	0	0	691
HARLEY DAVIDSON INC	COM	412822108	3710	166882	SH	SOLE	0	0	166882
HARMAN INTL INDS INC	COM	413086109	6	193	SH	SOLE	0	0	193
HARMONIC INC	COM	413160102	572	105097	SH	SOLE	0	0	105097
HARRIS CORP DEL	COM	413875105	62902	1510248	SH	SOLE	0	0	1510248
HARSCO CORP	COM	415864107	24514	1043132	SH	SOLE	0	0	1043132
HARTE-HANKS INC	COM	416196103	4159	397980	SH	SOLE	0	0	397980
HARTFORD FINL SVCS GROUP INC	COM	416515104	4893	221114	SH	SOLE	0	0	221114
HARTFORD FINL SVCS GROUP INC	DEP CONV PFD	416515708	1889	81641	SH	SOLE	0	0	81641
HASBRO INC	COM	418056107	51522	1253587	SH	SOLE	0	0	1253587
HATTERAS FINL CORP	COM	41902R103	16791	603567	SH	SOLE	0	0	603567
HAWAIIAN ELEC INDUSTRIES	COM	419870100	4166	182894	SH	SOLE	0	0	182894
HAWKINS INC	COM	420261109	371	15397	SH	SOLE	0	0	15397
HCC INS HLDGS INC	COM	404132102	13027	526114	SH	SOLE	0	0	526114
HCP INC	COM	40414L109	15678	486153	SH	SOLE	0	0	486153
HDFC BANK LTD	ADR REPS 3	SH40415F101	21584	150971	SH	SOLE	0	0	150971
HEALTH CARE REIT INC	COM	42217K106	9637	228799	SH	SOLE	0	0	228799
HEALTH CARE REIT INC	NOTE 4.750%	742217KAQ9	2816	2644000	PRN	SOLE	0	0	2644000
HEALTH MGMT ASSOC INC NEW	CL A	421933102	102	13089	SH	SOLE	0	0	13089
HEALTH NET INC	COM	42222G108	9140	375031	SH	SOLE	0	0	375031
HEALTHCARE RLTY TR	COM	421946104	16349	744164	SH	SOLE	0	0	744164
HEALTHCARE SVCS GRP INC	COM	421906108	624	32906	SH	SOLE	0	0	32906
HEALTHSOUTH CORP	COM NEW	421924309	621	33215	SH	SOLE	0	0	33215
HEALTHSPRING INC	COM	42224N101	2086	134470	SH	SOLE	0	0	134470
HEALTHWAYS INC	COM	422245100	382	32070	SH	SOLE	0	0	32070
HEARTLAND EXPRESS INC	COM	422347104	2055	141511	SH	SOLE	0	0	141511
HEARTLAND PMT SYS INC	COM	42235N108	118	7972	SH	SOLE	0	0	7972
HEARTWARE INTL INC	COM	422368100	20	282	SH	SOLE	0	0	282
HECLA MNG CO	COM	422704106	905	173283	SH	SOLE	0	0	173283
HEINZ H J CO	COM	423074103	5338	123508	SH	SOLE	0	0	123508
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	11831	1098517	SH	SOLE	0	0	1098517
HELMERICH & PAYNE INC	COM	423452101	2381	65209	SH	SOLE	0	0	65209
HENRY JACK & ASSOC INC	COM	426281101	9507	398099	SH	SOLE	0	0	398099
HERBALIFE LTD	COM USD SHS	G4412G101	6282	136416	SH	SOLE	0	0	136416
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	241	53288	SH	SOLE	0	0	53288
HERSHEY CO	COM	427866108	20935	436778	SH	SOLE	0	0	436778
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	24251	2563497	SH	SOLE	0	0	2563497
HESS CORP	COM	42809H107	85237	1693223	SH	SOLE	0	0	1693223
HEWITT ASSOCS INC	COM	42822Q100	374	10857	SH	SOLE	0	0	10857
HEWLETT PACKARD CO	COM	428236103	197709	4568146	SH	SOLE	0	0	4568146
HEXCEL CORP NEW	COM	428291108	4707	303487	SH	SOLE	0	0	303487
HIBBETT SPORTS INC	COM	428567101	1280	53418	SH	SOLE	0	0	53418
HIGHWOODS PPTYS INC	COM	431284108	415	14948	SH	SOLE	0	0	14948
HILL ROM HLDGS INC	COM	431475102	600	19706	SH	SOLE	0	0	19706
HITTITE MICROWAVE CORP	COM	43365Y104	53	1187	SH	SOLE	0	0	1187
HMS HLDGS CORP	COM	40425J101	525	9682	SH	SOLE	0	0	9682
HNI CORP	COM	404251100	451	16349	SH	SOLE	0	0	16349
HOLLY CORP	COM PAR \$0.01	1435758305	2678	100770	SH	SOLE	0	0	100770
HOLOGIC INC	COM	436440101	6348	455688	SH	SOLE	0	0	455688
HOLOGIC INC	FRNT 2.000%	12436440AA9	386	454000	PRN	SOLE	0	0	454000
HOME DEPOT INC	COM	437076102	76808	2736317	SH	SOLE	0	0	2736317
HOME PROPERTIES INC	COM	437306103	323	7158	SH	SOLE	0	0	7158
HONDA MOTOR LTD	AMERN SHS	438128308	16688	580469	SH	SOLE	0	0	580469
HONEYWELL INTL INC	COM	438516106	46903	1201711	SH	SOLE	0	0	1201711
HORMEL FOODS CORP	COM	440452100	3229	79758	SH	SOLE	0	0	79758
HORNBECK OFFSHORE SVCS INC N	COM	440543106	67	4561	SH	SOLE	0	0	4561
HOSPIRA INC	COM	441060100	13329	232011	SH	SOLE	0	0	232011
HOSPITALITY PPTYS TR	COM SH BEN IN	44106M102	2142	101495	SH	SOLE	0	0	101495
HOST HOTELS & RESORTS INC	COM	44107P104	10096	748925	SH	SOLE	0	0	748925
HOUSTON WIRE & CABLE CO	COM	44244K109	1635	150691	SH	SOLE	0	0	150691
HQ SUSTAINABLE MARITIM IND I	COM NEW	40426A208	447	89342	SH	SOLE	0	0	89342
HRPT PPTYS TR	COM SH BEN IN	40426W101	3415	549965	SH	SOLE	0	0	549965
HSBC HLDGS PLC	ADR A 1/40PF	404280604	8160	380439	SH	SOLE	0	0	380439
HSBC HLDGS PLC	SPON ADR NEW	404280406	104538	2293005	SH	SOLE	0	0	2293005
HSN INC	COM	404303109	22260	927497	SH	SOLE	0	0	927497
HUB GROUP INC	CL A	443320106	1577	52535	SH	SOLE	0	0	52535
HUBBELL INC	CL B	443510201	212	5345	SH	SOLE	0	0	5345
HUDSON CITY BANCORP	COM	443683107	48591	3966589	SH	SOLE	0	0	3966589
HUMAN GENOME SCIENCES INC	COM	444903108	1975	87163	SH	SOLE	0	0	87163
HUMANA INC	COM	444859102	22635	495623	SH	SOLE	0	0	495623
HUNT J B TRANS SVCS INC	COM	445658107	1496	45798	SH	SOLE	0	0	45798
HUNTSMAN CORP	COM	447011107	2961	341486	SH	SOLE	0	0	341486
HYATT HOTELS CORP	COM CL A	448579102	11937	321841	SH	SOLE	0	0	321841
IAC INTERACTIVECORP	COM PAR \$.001	144919F508	17154	780778	SH	SOLE	0	0	780778
IAMGOLD CORP	COM	450913108	19936	1127610	SH	SOLE	0	0	1127610
IBERIABANK CORP	COM	450828108	589	11449	SH	SOLE	0	0	11449
ICF INTL INC	COM	44925C103	2034	85013	SH	SOLE	0	0	85013
ICICI BK LTD	ADR	45104G104	17557	485798	SH	SOLE	0	0	485798
ICON PUB LTD CO	SPONSORED ADR	45103T107	2609	90310	SH	SOLE	0	0	90310
ICONIX BRAND GROUP INC	NOTE 1.875%	6451055AB3	344	370000	PRN	SOLE	0	0	370000
ICU MED INC	COM	44930G107	27	852	SH	SOLE	0	0	852
IDEX CORP	COM	45167R104	10981	384355	SH	SOLE	0	0	384355
IDEXX LABS INC	COM	45168D104	310	5090	SH	SOLE	0	0	5090
IGATE CORP	COM	45169U105	93	7286	SH	SOLE	0	0	7286

IHS INC	CL A	451734107	15981	273557	SH	SOLE	0	0	273557
II VI INC	COM	902104108	1417	47810	SH	SOLE	0	0	47810
ILLINOIS TOOL WKS INC	COM	452308109	18205	441021	SH	SOLE	0	0	441021
ILLUMINA INC	COM	452327109	31676	727692	SH	SOLE	0	0	727692
IMAX CORP	COM	45245E109	8	550	SH	SOLE	0	0	550
IMMUCOR INC	COM	452526106	2515	132013	SH	SOLE	0	0	132013
IMMUNOGEN INC	COM	45253H101	5	553	SH	SOLE	0	0	553
IMPAX LABORATORIES INC	COM	45256B101	4386	230105	SH	SOLE	0	0	230105
IMPERIAL SUGAR CO NEW	COM NEW	453096208	0	30	SH	SOLE	0	0	30
INCYTE CORP	COM	45337C102	14	1241	SH	SOLE	0	0	1241
INDEPENDENT BANK CORP MASS	COM	453836108	166	6745	SH	SOLE	0	0	6745
INFINITY PPTY & CAS CORP	COM	45665Q103	306	6626	SH	SOLE	0	0	6626
INFORMATICA CORP	COM	45666Q102	6340	265495	SH	SOLE	0	0	265495
INFOSPACE INC	COM PAR \$.00045678T300	337	44823	SH	SOLE	0	0	44823
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	25684	428708	SH	SOLE	0	0	428708
ING GROEP N V	SPONSORED ADR	456837103	26871	3626303	SH	SOLE	0	0	3626303
INGERSOLL-RAND GLOBAL HLDG C	NOTE 4.500%	445687AAD4	5630	2865000	PRN	SOLE	0	0	2865000
INGERSOLL-RAND PLC	SHS	G47791101	5939	172203	SH	SOLE	0	0	172203
INGRAM MICRO INC	CL A	457153104	3201	210760	SH	SOLE	0	0	210760
INLAND REAL ESTATE CORP	COM NEW	457461200	13	1664	SH	SOLE	0	0	1664
INNERWORKINGS INC	COM	45773Y105	223	32721	SH	SOLE	0	0	32721
INNOPHOS HOLDINGS INC	COM	45774N108	1039	39827	SH	SOLE	0	0	39827
INSIGHT ENTERPRISES INC	COM	45765U103	488	37104	SH	SOLE	0	0	37104
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1524	74411	SH	SOLE	0	0	74411
INSULET CORP	COM	45784P101	34	2278	SH	SOLE	0	0	2278
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	763	20625	SH	SOLE	0	0	20625
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	361	72908	SH	SOLE	0	0	72908
INTEGRATED ELECTRICAL SVC	COM	45811E301	7	1988	SH	SOLE	0	0	1988
INTEGRYS ENERGY GROUP INC	COM	45822P105	11024	252028	SH	SOLE	0	0	252028
INTEL CORP	COM	458140100	252330	12973258	SH	SOLE	0	0	12973258
INTEL CORP	SDCV 2.950%	12458140AD2	6488	6829000	PRN	SOLE	0	0	6829000
INTERACTIVE DATA CORP	COM	45840J107	1	31	SH	SOLE	0	0	31
INTERCONTINENTALEXCHANGE INC	COM	45865V100	26845	237503	SH	SOLE	0	0	237503
INTERDIGITAL INC	COM	45867G101	20	803	SH	SOLE	0	0	803
INTERMEC INC	COM	458786100	1232	120219	SH	SOLE	0	0	120219
INTERNATIONAL BUSINESS MACHS	COM	459200101	230644	1867869	SH	SOLE	0	0	1867869
INTERNATIONAL COAL GRP INC N	NOTE 4.000%	445928HAG1	245	272000	PRN	SOLE	0	0	272000
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	11876	279952	SH	SOLE	0	0	279952
INTERNATIONAL GAME TECHNOLOG	COM	459902102	12746	811848	SH	SOLE	0	0	811848
INTERNATIONAL RECTIFIER CORP	COM	460254105	10265	551564	SH	SOLE	0	0	551564
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	2306	89502	SH	SOLE	0	0	89502
INTERPUBLIC GROUP COS INC	COM	460690100	16453	2307523	SH	SOLE	0	0	2307523
INTERSIL CORP	CL A	46069S109	4874	402441	SH	SOLE	0	0	402441
INTERVAL LEISURE GROUP INC	COM	46113M108	227	18219	SH	SOLE	0	0	18219
INTL PAPER CO	COM	460146103	39774	1757582	SH	SOLE	0	0	1757582
INTREPID POTASH INC	COM	46121Y102	883	45102	SH	SOLE	0	0	45102
INTUIT	COM	461202103	51310	1475691	SH	SOLE	0	0	1475691
INTUITIVE SURGICAL INC	COM NEW	46120E602	42963	136122	SH	SOLE	0	0	136122
INVACARE CORP	COM	461203101	1662	80159	SH	SOLE	0	0	80159
INVERNESS MED INNOVATIONS IN	COM	46126P106	202	7572	SH	SOLE	0	0	7572
INVESCO LTD	SHS	G491BT108	12824	761985	SH	SOLE	0	0	761985
INVESCO VAN KAMP DYN CRDT OP	COM	46132R104	6	500	SH	SOLE	0	0	500
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	778	48459	SH	SOLE	0	0	48459
INVESTORS BANCORP INC	COM	46146P102	954	72718	SH	SOLE	0	0	72718
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	1136	128604	SH	SOLE	0	0	128604
INVESTORS TITLE CO	COM	461804106	51	1618	SH	SOLE	0	0	1618
INVITROGEN CORP	NOTE 3.250%	646185RAM2	3	3000	PRN	SOLE	0	0	3000
INVITROGEN CORP	NOTE 1.500%	246185RAK6	1496	1362000	PRN	SOLE	0	0	1362000
INVITROGEN CORP	NOTE 2.000%	846185RAJ9	3	2000	PRN	SOLE	0	0	2000
ION GEOPHYSICAL CORP	COM	462044108	326	93672	SH	SOLE	0	0	93672
IPC THE HOSPITALIST CO INC	COM	44984A105	294	11726	SH	SOLE	0	0	11726
IRON MTN INC	COM	462846106	5317	236728	SH	SOLE	0	0	236728
ISHARES SILVER TRUST	ISHARES	46428Q109	9341	512941	SH	SOLE	0	0	512941
ISHARES TR	MSCI GRW IDX	464288885	1172	24390	SH	SOLE	0	0	24390
ISHARES TR	MSCI VAL IDX	464288877	491	11902	SH	SOLE	0	0	11902
ISHARES TR	RSSL MCRCP ID	464288869	4071	104006	SH	SOLE	0	0	104006
ISHARES TR	BARCLYS SH TR	464288679	3569	32379	SH	SOLE	0	0	32379
ISHARES TR	BARCLYS GOVT	464288596	4	33	SH	SOLE	0	0	33
ISHARES TR	BARCLYS MBS	B464288588	11425	104407	SH	SOLE	0	0	104407
ISHARES TR	EPRA/NAR DEV	464288489	1813	72284	SH	SOLE	0	0	72284
ISHARES TR	S&P NTL AMTFR	464288414	3066	29477	SH	SOLE	0	0	29477
ISHARES TR	MSCI SMALL CA	464288273	83	2540	SH	SOLE	0	0	2540
ISHARES TR	MSCI ACWI EX	464288240	17	479	SH	SOLE	0	0	479
ISHARES TR INDEX	S&P SMLCP GRO	464287887	13	220	SH	SOLE	0	0	220
ISHARES TR INDEX	S&P SMLCP VAL	464287879	10	167	SH	SOLE	0	0	167
ISHARES TR INDEX	RUSSELL 3000	464287689	595	9736	SH	SOLE	0	0	9736
ISHARES TR INDEX	RUSL 3000 VAL	464287663	9	121	SH	SOLE	0	0	121
ISHARES TR INDEX	RUSSELL 2000	464287655	10035	164202	SH	SOLE	0	0	164202
ISHARES TR INDEX	RUSL 2000 GRO	464287648	2793	41952	SH	SOLE	0	0	41952
ISHARES TR INDEX	RUSL 2000 VAL	464287630	2209	38728	SH	SOLE	0	0	38728
ISHARES TR INDEX	RUSSELL 1000	464287622	25483	445980	SH	SOLE	0	0	445980
ISHARES TR INDEX	RUSSELL1000GR	464287614	103385	2255846	SH	SOLE	0	0	2255846
ISHARES TR INDEX	RUSSELL1000VA	464287598	87362	1611539	SH	SOLE	0	0	1611539
ISHARES TR INDEX	NASDAQ BIO IND	464287556	3130	40380	SH	SOLE	0	0	40380
ISHARES TR INDEX	MSCI EAFE IDX	464287465	38243	822259	SH	SOLE	0	0	822259
ISHARES TR INDEX	BARCLYS 1-3	Y464287457	1626	19324	SH	SOLE	0	0	19324

ISHARES TR INDEX	BARCLYS 7-10	464287440	24	252	SH	SOLE	0	0	252
ISHARES TR INDEX	NYSE 100INX	F464287135	31	626	SH	SOLE	0	0	626
ISHARES TR INDEX	S&P 100 IDX	F464287101	770	16419	SH	SOLE	0	0	16419
ISHARES TR INDEX	S&P 500 VALUE	464287408	247	4983	SH	SOLE	0	0	4983
ISHARES TR INDEX	S&P500 GRW	464287309	685	12935	SH	SOLE	0	0	12935
ISHARES TR INDEX	IBOXX INV	CPB464287242	9090	83808	SH	SOLE	0	0	83808
ISHARES TR INDEX	MSCI EMERG	MK464287234	8856	237304	SH	SOLE	0	0	237304
ISHARES TR INDEX	BARCLY USAGG	464287226	24463	228097	SH	SOLE	0	0	228097
ISHARES TR INDEX	S&P 500 INDEX	464287200	3723	35983	SH	SOLE	0	0	35983
ISHARES TR INDEX	FTSE XNHUA	ID464287184	7037	179839	SH	SOLE	0	0	179839
ISHARES TR INDEX	BARCLYS TIPS	464287176	7286	68152	SH	SOLE	0	0	68152
ISILON SYS INC	COM	46432L104	249	19394	SH	SOLE	0	0	19394
ISIS PHARMACEUTICALS INC	COM	464330109	15	1571	SH	SOLE	0	0	1571
ITAU UNIBANCO HLDG SA	SPON ADR REP	465562106	8087	449025	SH	SOLE	0	0	449025
ITC HLDGS CORP	COM	465685105	1273	24052	SH	SOLE	0	0	24052
ITRON INC	COM	465741106	17001	275007	SH	SOLE	0	0	275007
ITRON INC	NOTE 2.500%	8465741AJ5	1	1000	PRN	SOLE	0	0	1000
ITT CORP NEW	COM	450911102	4538	101020	SH	SOLE	0	0	101020
ITT EDUCATIONAL SERVICES INC	COM	45068B109	4809	57920	SH	SOLE	0	0	57920
ITURAN LOCATION AND CONTROL	SHS	M6158M104	2573	170641	SH	SOLE	0	0	170641
IVANHOE MINES LTD	COM	46579N103	178	13677	SH	SOLE	0	0	13677
IXIA	COM	45071R109	3691	429650	SH	SOLE	0	0	429650
IXYS CORP	COM	46600W106	2976	336691	SH	SOLE	0	0	336691
J & J SNACK FOODS CORP	COM	466032109	11	262	SH	SOLE	0	0	262
J CREW GROUP INC	COM	46612H402	21466	583161	SH	SOLE	0	0	583161
JABIL CIRCUIT INC	COM	466313103	28500	2142885	SH	SOLE	0	0	2142885
JACK IN THE BOX INC	COM	466367109	853	43835	SH	SOLE	0	0	43835
JACOBS ENGR GROUP INC DEL	COM	469814107	9661	265118	SH	SOLE	0	0	265118
JAKKS PAC INC	COM	47012E106	780	54245	SH	SOLE	0	0	54245
JANUS CAP GROUP INC	COM	47102X105	1714	193024	SH	SOLE	0	0	193024
JARDEN CORP	COM	471109108	3989	148468	SH	SOLE	0	0	148468
JAZZ TECHNOLOGIES INC	NOTE 8.000%	1247214EAA0	305	316000	PRN	SOLE	0	0	316000
JDA SOFTWARE GROUP INC	COM	46612K108	765	34814	SH	SOLE	0	0	34814
JDS UNIPHASE CORP	COM PAR \$0.0046612J507		534	54301	SH	SOLE	0	0	54301
JEFFERIES GROUP INC NEW	COM	472319102	16224	769625	SH	SOLE	0	0	769625
JEFFERIES GROUP INC NEW	DBCX 3.875%	11472319AG7	4073	4345000	PRN	SOLE	0	0	4345000
JETBLUE AIRWAYS CORP	COM	477143101	355	64586	SH	SOLE	0	0	64586
JO-ANN STORES INC	COM	47758P307	1135	30261	SH	SOLE	0	0	30261
JOHN HANCOCK BK & THRIFT OPP	SH BEN INT	NE409735206	574	40051	SH	SOLE	0	0	40051
JOHNSON & JOHNSON	COM	478160104	385230	6522681	SH	SOLE	0	0	6522681
JOHNSON Ctls INC	COM	478366107	54300	2020842	SH	SOLE	0	0	2020842
JONES APPAREL GROUP INC	COM	480074103	1158	73035	SH	SOLE	0	0	73035
JONES LANG LASALLE INC	COM	48020Q107	5939	90474	SH	SOLE	0	0	90474
JOS A BANK CLOTHIERS INC	COM	480838101	933	17281	SH	SOLE	0	0	17281
JOY GLOBAL INC	COM	481165108	18019	359738	SH	SOLE	0	0	359738
JPMORGAN CHASE & CO	COM	46625H100	409114	11174920	SH	SOLE	0	0	11174920
JUNIPER NETWORKS INC	COM	48203R104	34785	1524320	SH	SOLE	0	0	1524320
KAISER ALUMINUM CORP	COM PAR \$0.01483007704		167	4820	SH	SOLE	0	0	4820
KANSAS CITY SOUTHERN	COM NEW	485170302	5899	162280	SH	SOLE	0	0	162280
KAPSTONE PAPER & PACKAGING C	COM	48562P103	581	52145	SH	SOLE	0	0	52145
KAYDON CORP	COM	486587108	1904	57938	SH	SOLE	0	0	57938
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	29	1097	SH	SOLE	0	0	1097
KB FINANCIAL GROUP INC	SPONSORED ADR	48241A105	7969	210315	SH	SOLE	0	0	210315
KB HOME	COM	48666K109	685	62250	SH	SOLE	0	0	62250
KBR INC	COM	48242W106	17875	878821	SH	SOLE	0	0	878821
KBW INC	COM	482423100	1379	64327	SH	SOLE	0	0	64327
KELLOGG CO	COM	487836108	11045	219591	SH	SOLE	0	0	219591
KELLY SVCS INC	CL A	488152208	505	33988	SH	SOLE	0	0	33988
KENDLE INTERNATIONAL INC	COM	48880L107	527	45756	SH	SOLE	0	0	45756
KENNAMETAL INC	COM	489170100	4354	171231	SH	SOLE	0	0	171231
KEY ENERGY SVCS INC	COM	492914106	1781	194027	SH	SOLE	0	0	194027
KEYCORP NEW	COM	493267108	25537	3320821	SH	SOLE	0	0	3320821
KILROY RLTY CORP	COM	49427F108	4834	162592	SH	SOLE	0	0	162592
KIMBERLY CLARK CORP	COM	494368103	197826	3262847	SH	SOLE	0	0	3262847
KIMCO REALTY CORP	COM	49446R109	3372	250905	SH	SOLE	0	0	250905
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	19074	337059	SH	SOLE	0	0	337059
KINETIC CONCEPTS INC	COM NEW	49460W208	1262	34564	SH	SOLE	0	0	34564
KING PHARMACEUTICALS INC	COM	495582108	4428	583384	SH	SOLE	0	0	583384
KIRBY CORP	COM	497266106	15157	396251	SH	SOLE	0	0	396251
KITE RLTY GROUP TR	COM	49803T102	1419	339509	SH	SOLE	0	0	339509
KLA-TENCOR CORP	COM	482480100	3985	142937	SH	SOLE	0	0	142937
KNIGHT CAP GROUP INC	CL A COM	499005106	553	40067	SH	SOLE	0	0	40067
KNIGHT TRANSN INC	COM	499064103	3799	187699	SH	SOLE	0	0	187699
KNOLL INC	COM NEW	498904200	755	56785	SH	SOLE	0	0	56785
KODIAK OIL & GAS CORP	COM	50015Q100	16	5135	SH	SOLE	0	0	5135
KOHLBERG CAPITAL CORP	COM	500233101	1355	270360	SH	SOLE	0	0	270360
KOHL'S CORP	COM	500255104	22260	468642	SH	SOLE	0	0	468642
KONINKLIJKE PHILIPS ELECTRS	NY REG SH	NEW500472303	1808	60591	SH	SOLE	0	0	60591
KOPPERS HOLDINGS INC	COM	50060P106	1385	61614	SH	SOLE	0	0	61614
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	0	16	SH	SOLE	0	0	16
KORN FERRY INTL	COM NEW	500643200	920	66158	SH	SOLE	0	0	66158
KRAFT FOODS INC	CL A	50075N104	104229	3722470	SH	SOLE	0	0	3722470
KROGER CO	COM	501044101	38373	1948840	SH	SOLE	0	0	1948840
KT CORP	SPONSORED ADR	48268K101	0	8	SH	SOLE	0	0	8
KUBOTA CORP	ADR	501173207	4955	128968	SH	SOLE	0	0	128968
KULICKE & SOFFA INDS INC	NOTE 0.875%	6501242AT8	421	452000	PRN	SOLE	0	0	452000

KVH INDS INC	COM	482738101	8	607	SH	SOLE	0	0	607
K12 INC	COM	48273U102	206	9284	SH	SOLE	0	0	9284
L & L ENERGY INC	COM	50162D100	567	65938	SH	SOLE	0	0	65938
L-1 IDENTITY SOLUTIONS INC	NOTE 3.750%	550212AAB2	251	268000	PRN	SOLE	0	0	268000
L-3 COMMUNICATIONS CORP	DEBT 3.000%	8502413AW7	2588	2588000	PRN	SOLE	0	0	2588000
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	32908	464544	SH	SOLE	0	0	464544
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	52705	699474	SH	SOLE	0	0	699474
LAKELAND FINL CORP	COM	511656100	254	12723	SH	SOLE	0	0	12723
LAM RESEARCH CORP	COM	512807108	10027	263445	SH	SOLE	0	0	263445
LAMAR ADVERTISING CO	CL A	512815101	1737	70831	SH	SOLE	0	0	70831
LANCASTER COLONY CORP	COM	513847103	1176	22035	SH	SOLE	0	0	22035
LANCE INC	COM	514606102	286	17342	SH	SOLE	0	0	17342
LANDAUER INC	COM	51476K103	1580	25947	SH	SOLE	0	0	25947
LANDEC CORP	COM	514766104	731	124077	SH	SOLE	0	0	124077
LANDSTAR SYS INC	COM	515098101	8491	217780	SH	SOLE	0	0	217780
LAS VEGAS SANDS CORP	COM	517834107	5141	232218	SH	SOLE	0	0	232218
LASALLE HOTEL PPTYS	COM SH BEN	IN517942108	256	12433	SH	SOLE	0	0	12433
LAUDER ESTEE COS INC	CL A	518439104	28018	502748	SH	SOLE	0	0	502748
LAYNE CHRISTENSEN CO	COM	521050104	845	34814	SH	SOLE	0	0	34814
LAZARD LTD	SHS A	G54050102	10898	407995	SH	SOLE	0	0	407995
LEAR CORP	COM NEW	521865204	8104	122424	SH	SOLE	0	0	122424
LECG CORP	COM	523234102	1978	760882	SH	SOLE	0	0	760882
LEGG MASON INC	UNIT 99/99/995	24901303	2	56	SH	SOLE	0	0	56
LEGG MASON INC	COM	524901105	1561	55676	SH	SOLE	0	0	55676
LEGGETT & PLATT INC	COM	524660107	870	43392	SH	SOLE	0	0	43392
LENDER PROCESSING SVCS INC	COM	52602E102	982	31357	SH	SOLE	0	0	31357
LENNAR CORP	CL A	526057104	2613	187880	SH	SOLE	0	0	187880
LENNOX INTL INC	COM	526107107	10249	246550	SH	SOLE	0	0	246550
LEUCADIA NATL CORP	COM	527288104	439	22476	SH	SOLE	0	0	22476
LEVEL 3 COMMUNICATIONS INC	NOTE 3.500%	652729NBK5	550	603000	PRN	SOLE	0	0	603000
LEXINGTON REALTY TRUST	COM	529043101	552	91812	SH	SOLE	0	0	91812
LEXMARK INTL NEW	CL A	529771107	404	12235	SH	SOLE	0	0	12235
LG DISPLAY CO LTD	SPONS ADR	REP50186V102	1384	85961	SH	SOLE	0	0	85961
LIBERTY GLOBAL INC	COM SER C	530555309	1711	65832	SH	SOLE	0	0	65832
LIBERTY GLOBAL INC	COM SER A	530555101	4095	157544	SH	SOLE	0	0	157544
LIBERTY MEDIA CORP NEW	LIB STAR	COM 53071M708	1367	26361	SH	SOLE	0	0	26361
LIBERTY MEDIA CORP NEW	CAP COM SER	A53071M302	4023	95986	SH	SOLE	0	0	95986
LIBERTY MEDIA CORP NEW	INT COM SER	A53071M104	2411	229629	SH	SOLE	0	0	229629
LIBERTY PPTY TR	SH BEN INT	531172104	7485	259438	SH	SOLE	0	0	259438
LIFE PARTNERS HOLDINGS INC	COM	53215T106	695	33953	SH	SOLE	0	0	33953
LIFE TECHNOLOGIES CORP	COM	53217V109	4772	100995	SH	SOLE	0	0	100995
LIFE TIME FITNESS INC	COM	53217R207	1014	31894	SH	SOLE	0	0	31894
LIFEPOINT HOSPITALS INC	COM	53219L109	3251	103544	SH	SOLE	0	0	103544
LIFEPOINT HOSPITALS INC	NOTE 3.500%	553219LAH2	403	436000	PRN	SOLE	0	0	436000
LIHIR GOLD LTD	SPONSORED ADR	S532349107	368	10238	SH	SOLE	0	0	10238
LILLY ELI & CO	COM	532457108	11291	337047	SH	SOLE	0	0	337047
LIMITED BRANDS INC	COM	532716107	66889	3030762	SH	SOLE	0	0	3030762
LINCARE HLDGS INC	COM	532791100	3432	105559	SH	SOLE	0	0	105559
LINCOLN ELEC HLDGS INC	COM	533900106	687	13471	SH	SOLE	0	0	13471
LINCOLN NATL CORP IND	COM	534187109	30876	1271149	SH	SOLE	0	0	1271149
LINEAR TECHNOLOGY CORP	COM	535678106	8381	301351	SH	SOLE	0	0	301351
LINEAR TECHNOLOGY CORP	NOTE 3.000%	5535678AC0	6	6000	PRN	SOLE	0	0	6000
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	6159	1347630	SH	SOLE	0	0	1347630
LIONS GATE ENTMNT CORP	COM NEW	535919203	1	162	SH	SOLE	0	0	162
LIONS GATE ENTMNT CORP	NOTE 3.625%	353626YAA6	1686	1602000	PRN	SOLE	0	0	1602000
LITTELFUSE INC	COM	537008104	1536	48587	SH	SOLE	0	0	48587
LIVE NATION ENTERTAINMENT IN	NOTE 2.875%	7538034AB5	295	355000	PRN	SOLE	0	0	355000
LKQ CORP	COM	501889208	13426	696387	SH	SOLE	0	0	696387
LLOYDS BANKING GROUP PLC	SPONSORED ADR	S539439109	17091	5408599	SH	SOLE	0	0	5408599
LMI AEROSPACE INC	COM	502079106	13	799	SH	SOLE	0	0	799
LOCKHEED MARTIN CORP	COM	539830109	169683	2277620	SH	SOLE	0	0	2277620
LOEWS CORP	COM	540424108	12775	383511	SH	SOLE	0	0	383511
LOGITECH INTL S A	SHS	H50430232	3094	230688	SH	SOLE	0	0	230688
LOGMEIN INC	COM	54142L109	572	21792	SH	SOLE	0	0	21792
LORILLARD INC	COM	544147101	60715	843497	SH	SOLE	0	0	843497
LOUISIANA PAC CORP	COM	546347105	1254	187414	SH	SOLE	0	0	187414
LOWES COS INC	COM	548661107	53894	2639284	SH	SOLE	0	0	2639284
LSB INDS INC	COM	502160104	854	64180	SH	SOLE	0	0	64180
LSI CORPORATION	COM	502161102	475	103183	SH	SOLE	0	0	103183
LUBRIZOL CORP	COM	549271104	70394	876525	SH	SOLE	0	0	876525
LUFKIN INDS INC	COM	549764108	5225	134015	SH	SOLE	0	0	134015
LULULEMON ATHLETICA INC	COM	550021109	43	1161	SH	SOLE	0	0	1161
LUMINEX CORP DEL	COM	55027E102	12	735	SH	SOLE	0	0	735
LUXOTTICA GROUP S P A	SPONSORED ADR	S55068R202	1131	46964	SH	SOLE	0	0	46964
M & T BK CORP	COM	55261F104	16931	199306	SH	SOLE	0	0	199306
M D C HLDGS INC	COM	552676108	1257	46642	SH	SOLE	0	0	46642
MACERICH CO	COM	554382101	13575	363744	SH	SOLE	0	0	363744
MACK CALI RLTY CORP	COM	554489104	3406	114571	SH	SOLE	0	0	114571
MACYS INC	COM	55616P104	18106	1011484	SH	SOLE	0	0	1011484
MADDEN STEVEN LTD	COM	556269108	2060	65342	SH	SOLE	0	0	65342
MADISON SQUARE GARDEN INC	CL A	55826P100	593	30145	SH	SOLE	0	0	30145
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	335	9223	SH	SOLE	0	0	9223
MAIDEN HOLDINGS LTD	SHS	G5753U112	39	5990	SH	SOLE	0	0	5990
MAIDENFORM BRANDS INC	COM	560305104	2244	110218	SH	SOLE	0	0	110218
MAKITA CORP	ADR NEW	560877300	8430	316203	SH	SOLE	0	0	316203
MAKO SURGICAL CORP	COM	560879108	31	2510	SH	SOLE	0	0	2510

MANHATTAN ASSOCS INC	COM	562750109	4058	147281	SH	SOLE	0	0	147281
MANPOWER INC	COM	56418H100	23090	534732	SH	SOLE	0	0	534732
MANTECH INTL CORP	CL A	564563104	7	160	SH	SOLE	0	0	160
MAP PHARMACEUTICALS INC	COM	56509R108	12	952	SH	SOLE	0	0	952
MARATHON OIL CORP	COM	565849106	146344	4707100	SH	SOLE	0	0	4707100
MARINER ENERGY INC	COM	56845T305	2958	137715	SH	SOLE	0	0	137715
MARKEL CORP	COM	570535104	12080	35530	SH	SOLE	0	0	35530
MARKET VECTORS ETF TR	GOLD MINER ET5	70600U100	14391	276956	SH	SOLE	0	0	276956
MARRIOTT INTL INC NEW	CL A	571903202	15696	524239	SH	SOLE	0	0	524239
MARSH & MCLENNAN COS INC	COM	571748102	9891	438633	SH	SOLE	0	0	438633
MARSHALL & ILSLEY CORP NEW	COM	571837103	6079	846693	SH	SOLE	0	0	846693
MARTEK BIOSCIENCES CORP	COM	572901106	14	606	SH	SOLE	0	0	606
MARTEN TRANS LTD	COM	573075108	1117	53756	SH	SOLE	0	0	53756
MARTIN MARIETTA MATLS INC	COM	573284106	269	3169	SH	SOLE	0	0	3169
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	13222	838963	SH	SOLE	0	0	838963
MASCO CORP	COM	574599106	1605	149144	SH	SOLE	0	0	149144
MASCO CORP	NOTE 7/2	574599BB1	3	5000	PRN	SOLE	0	0	5000
MASIMO CORP	COM	574795100	1688	70883	SH	SOLE	0	0	70883
MASSEY ENERGY CORP	COM	576206106	55	2000	SH	SOLE	0	0	2000
MASTEC INC	COM	576323109	15	1640	SH	SOLE	0	0	1640
MASTERCARD INC	CL A	57636Q104	34999	175409	SH	SOLE	0	0	175409
MATTEL INC	COM	577081102	71936	3399610	SH	SOLE	0	0	3399610
MATTHEWS INTL CORP	CL A	577128101	1496	51090	SH	SOLE	0	0	51090
MAXIM INTEGRATED PRODS INC	COM	57772K101	2066	123478	SH	SOLE	0	0	123478
MAXIMUS INC	COM	577933104	1814	31339	SH	SOLE	0	0	31339
MAXWELL TECHNOLOGIES INC	COM	577767106	1807	158480	SH	SOLE	0	0	158480
MB FINANCIAL INC NEW	COM	55264U108	80	4344	SH	SOLE	0	0	4344
MBIA INC	COM	55262C100	1318	234983	SH	SOLE	0	0	234983
MCAFFEE INC	COM	579064106	2106	68541	SH	SOLE	0	0	68541
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	18	2373	SH	SOLE	0	0	2373
MCDERMOTT INTL INC	COM	580037109	31667	1462024	SH	SOLE	0	0	1462024
MCDONALDS CORP	COM	580135101	276374	4195745	SH	SOLE	0	0	4195745
MCGRATH RENTCORP	COM	580589109	1961	86099	SH	SOLE	0	0	86099
MCGRAW HILL COS INC	COM	580645109	60469	2148869	SH	SOLE	0	0	2148869
MCKESSON CORP	COM	58155Q103	33487	498608	SH	SOLE	0	0	498608
MCMORAN EXPLORATION CO	COM	582411104	4102	369214	SH	SOLE	0	0	369214
MCMORAN EXPLORATION CO	NOTE 5.250%10582411AE4		308	289000	PRN	SOLE	0	0	289000
MDC PARTNERS INC	CL A SUB VTG	552697104	28	2581	SH	SOLE	0	0	2581
MDU RES GROUP INC	COM	552690109	3330	184691	SH	SOLE	0	0	184691
MEAD JOHNSON NUTRITION CO	COM	582839106	52901	1055483	SH	SOLE	0	0	1055483
MEADOWBROOK INS GROUP INC	COM	58319P108	1231	142624	SH	SOLE	0	0	142624
MEADWESTVACO CORP	COM	583334107	40868	1840879	SH	SOLE	0	0	1840879
MEDASSETS INC	COM	584045108	2068	89608	SH	SOLE	0	0	89608
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	81296	1475963	SH	SOLE	0	0	1475963
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	2242	102453	SH	SOLE	0	0	102453
MEDIDATA SOLUTIONS INC	COM	58471A105	36	2314	SH	SOLE	0	0	2314
MEDNAX INC	COM	58502B106	2631	47318	SH	SOLE	0	0	47318
MEDTOX SCIENTIFIC INC	COM NEW	584977201	2	158	SH	SOLE	0	0	158
MEDTRONIC INC	COM	585055106	90553	2496634	SH	SOLE	0	0	2496634
MEDTRONIC INC	NOTE 1.625% 4585055AM8		11825	11796000	PRN	SOLE	0	0	11796000
MEDTRONIC INC	NOTE 1.500% 4585055AL0		2	2000	PRN	SOLE	0	0	2000
MELLANOX TECHNOLOGIES LTD	SHS	M51363113	1082	49422	SH	SOLE	46878	0	2544
MEMC ELECTR MATLS INC	COM	552715104	83	8397	SH	SOLE	0	0	8397
MENS WEARHOUSE INC	COM	587118100	1611	87739	SH	SOLE	0	0	87739
MENTOR GRAPHICS CORP	FRNT 8/0	587200AD8	344	355000	PRN	SOLE	0	0	355000
MERCADOLIBRE INC	COM	58733R102	1162	22107	SH	SOLE	0	0	22107
MERCK & CO INC NEW	COM	58933Y105	144920	4144128	SH	SOLE	0	0	4144128
MERCK & CO INC NEW	PFD CONV 6%	58933Y204	4565	18258	SH	SOLE	0	0	18258
MERCURY GENL CORP NEW	COM	589400100	1557	37578	SH	SOLE	0	0	37578
MERIDIAN BIOSCIENCE INC	COM	589584101	2390	140588	SH	SOLE	0	0	140588
MERIT MED SYS INC	COM	589889104	411	25591	SH	SOLE	0	0	25591
MERITAGE HOMES CORP	COM	59001A102	9	533	SH	SOLE	0	0	533
METALS USA HLDGS CORP	COM	59132A104	832	55642	SH	SOLE	0	0	55642
METHODE ELECTRS INC	COM	591520200	1401	143821	SH	SOLE	0	0	143821
METLIFE INC	COM	59156R108	145511	3853571	SH	SOLE	0	0	3853571
METROPCS COMMUNICATIONS INC	COM	591708102	1087	132777	SH	SOLE	0	0	132777
METTLER TOLEDO INTERNATIONAL	COM	592688105	10618	95120	SH	SOLE	0	0	95120
MF GLOBAL HLDGS LTD	COM	55277J108	273	47728	SH	SOLE	0	0	47728
MFA FINANCIAL INC	COM	55272X102	3466	468439	SH	SOLE	0	0	468439
MGIC INVT CORP WIS	COM	552848103	2905	421593	SH	SOLE	0	0	421593
MGM MIRAGE	COM	552953101	8960	929472	SH	SOLE	0	0	929472
MICREL INC	COM	594793101	202	19796	SH	SOLE	0	0	19796
MICROCHIP TECHNOLOGY INC	COM	595017104	26066	939659	SH	SOLE	0	0	939659
MICROCHIP TECHNOLOGY INC	SDCV 2.125%12595017AB0		2791	2870000	PRN	SOLE	0	0	2870000
MICRON TECHNOLOGY INC	COM	595112103	7321	862365	SH	SOLE	0	0	862365
MICRON TECHNOLOGY INC	NOTE 1.875% 6595112AH6		2	2000	PRN	SOLE	0	0	2000
MICROS SYS INC	COM	594901100	55	1733	SH	SOLE	0	0	1733
MICROSEMI CORP	COM	595137100	1681	114879	SH	SOLE	0	0	114879
MICROSOFT CORP	COM	594918104	285009	12386332	SH	SOLE	0	0	12386332
MID-AMER APT CMNTYS INC	COM	59522J103	547	10618	SH	SOLE	0	0	10618
MIDDLEBY CORP	COM	596278101	1143	21480	SH	SOLE	0	0	21480
MILLER HERMAN INC	COM	600544100	160	8477	SH	SOLE	0	0	8477
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1958	24154	SH	SOLE	0	0	24154
MILLIPORE CORP	COM	601073109	71	670	SH	SOLE	670	0	0
MINERALS TECHNOLOGIES INC	COM	603158106	1475	31037	SH	SOLE	0	0	31037
MIRANT CORP NEW	*W EXP 01/03/60467R118		0	43	SH	SOLE	0	0	43

MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	15794	3463647	SH	SOLE	0	0	3463647
MITSUI & CO LTD	ADR	606827202	33620	139501	SH	SOLE	0	0	139501
MOBILE MINI INC	COM	60740F105	1002	61539	SH	SOLE	0	0	61539
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	1504	78484	SH	SOLE	0	0	78484
MOHAWK INDS INC	COM	608190104	2636	57613	SH	SOLE	0	0	57613
MOLEX INC	CL A	608554200	190	12276	SH	SOLE	0	0	12276
MOLEX INC	COM	608554101	3913	214504	SH	SOLE	0	0	214504
MOLINA HEALTHCARE INC	COM	60855R100	1150	39940	SH	SOLE	0	0	39940
MOLSON COORS BREWING CO	CL B	60871R209	7539	177973	SH	SOLE	0	0	177973
MOLSON COORS BREWING CO	NOTE 2.500%	760871RAA8	5227	4874000	PRN	SOLE	0	0	4874000
MONOLITHIC PWR SYS INC	COM	609839105	739	41393	SH	SOLE	0	0	41393
MONOTYPE IMAGING HOLDINGS IN	COM	61022P100	68	7497	SH	SOLE	0	0	7497
MONRO MUFFLER BRAKE INC	COM	610236101	44	1112	SH	SOLE	0	0	1112
MONSANTO CO NEW	COM	61166W101	86003	1860729	SH	SOLE	0	0	1860729
MONSTER WORLDWIDE INC	COM	611742107	16124	1384038	SH	SOLE	0	0	1384038
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	306	20528	SH	SOLE	0	0	20528
MOODYS CORP	COM	615369105	150	7523	SH	SOLE	0	0	7523
MOOG INC	CL A	615394202	2565	79575	SH	SOLE	0	0	79575
MORGAN STANLEY	COM NEW	617446448	47542	2048343	SH	SOLE	0	0	2048343
MORNINGSTAR INC	COM	617700109	14702	345777	SH	SOLE	0	0	345777
MOSAIC CO	COM	61945A107	17256	442691	SH	SOLE	0	0	442691
MOTOROLA INC	COM	620076109	10379	1591862	SH	SOLE	0	0	1591862
MPG OFFICE TR INC	COM	553274101	55	18927	SH	SOLE	0	0	18927
MSC INDL DIRECT INC	CL A	553530106	11951	235901	SH	SOLE	0	0	235901
MSCI INC	CL A	55354G100	1119	40856	SH	SOLE	0	0	40856
MTS SYS CORP	COM	553777103	205	7075	SH	SOLE	0	0	7075
MUELLER INDS INC	COM	624756102	710	28878	SH	SOLE	0	0	28878
MUELLER WTR PRODS INC	COM SER A	624758108	181	48758	SH	SOLE	0	0	48758
MURPHY OIL CORP	COM	626717102	10334	208548	SH	SOLE	0	0	208548
MVC CAPITAL INC	COM	553829102	133	10302	SH	SOLE	0	0	10302
MWI VETERINARY SUPPLY INC	COM	55402X105	1923	38256	SH	SOLE	0	0	38256
MYLAN INC	FFD CONV	628530206	470	446	SH	SOLE	0	0	446
MYLAN INC	COM	628530107	23720	1392006	SH	SOLE	0	0	1392006
MYRIAD GENETICS INC	COM	62855J104	507	33906	SH	SOLE	0	0	33906
NABORS INDS INC	NOTE 0.940%	5629568AP1	2667	2721000	PRN	SOLE	0	0	2721000
NABORS INDUSTRIES LTD	SHS	G6359F103	36965	2097896	SH	SOLE	2097896	0	0
NALCO HOLDING COMPANY	COM	62985Q101	7073	345680	SH	SOLE	0	0	345680
NAPCO SEC TECHNOLOGIES INC	COM	630402105	1	293	SH	SOLE	0	0	293
NASDAQ OMX GROUP INC	COM	631103108	7471	420210	SH	SOLE	0	0	420210
NASH FINCH CO	COM	631158102	251	7340	SH	SOLE	0	0	7340
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	29	13530	SH	SOLE	0	0	13530
NATIONAL CINEMEDIA INC	COM	635309107	551	33055	SH	SOLE	0	0	33055
NATIONAL FUEL GAS CO N J	COM	636180101	32074	699080	SH	SOLE	0	0	699080
NATIONAL GRID PLC	SPON ADR NEW	636274300	2260	61352	SH	SOLE	0	0	61352
NATIONAL INSTRS CORP	COM	636518102	7731	243260	SH	SOLE	0	0	243260
NATIONAL OILWELL VARCO INC	COM	637071101	79954	2417705	SH	SOLE	0	0	2417705
NATIONAL PENN BANCSHARES INC	COM	637138108	6	960	SH	SOLE	0	0	960
NATIONAL RETAIL PROPERTIES I	COM	637417106	3070	143194	SH	SOLE	0	0	143194
NATIONAL SEMICONDUCTOR CORP	COM	637640103	50	3726	SH	SOLE	0	0	3726
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	2380	127845	SH	SOLE	0	0	127845
NATIONWIDE HEALTH PPTY INC	COM	638620104	9548	266923	SH	SOLE	0	0	266923
NAVIGANT CONSULTING INC	COM	639335N107	1469	141495	SH	SOLE	0	0	141495
NAVIGATORS GROUP INC	COM	638904102	1823	44326	SH	SOLE	0	0	44326
NAVISITE INC	COM NEW	639335M208	75	28503	SH	SOLE	0	0	28503
NAVISTAR INTL CORP NEW	COM	63934E108	7175	145838	SH	SOLE	0	0	145838
NAVISTAR INTL CORP NEW	NOTE 3.000%	1063934EAL2	1751	1493000	PRN	SOLE	0	0	1493000
NETY INC	COM	628782104	2380	69978	SH	SOLE	0	0	69978
NCR CORP NEW	COM	62886E108	1650	136172	SH	SOLE	0	0	136172
NEKTAR THERAPEUTICS	COM	640268108	29	2360	SH	SOLE	0	0	2360
NEOGEN CORP	COM	640491106	9	342	SH	SOLE	0	0	342
NET SERVICOS DE COMUNICACAO	SPONSD ADR	NE64109T201	5404	575485	SH	SOLE	0	0	575485
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	1	72	SH	SOLE	0	0	72
NETAPP INC	COM	64110D104	39927	1070135	SH	SOLE	0	0	1070135
NETAPP INC	NOTE 1.750%	664110DAB0	1	1000	PRN	SOLE	0	0	1000
NETEZZA CORP	COM	64111N101	1602	117102	SH	SOLE	0	0	117102
NETFLIX INC	COM	64110L106	22464	206753	SH	SOLE	0	0	206753
NETGEAR INC	COM	64111Q104	835	46778	SH	SOLE	0	0	46778
NETLOGIC MICROSYSTEMS INC	COM	64118B100	1043	38336	SH	SOLE	0	0	38336
NETSCOUT SYS INC	COM	64115T104	18	1243	SH	SOLE	0	0	1243
NEUSTAR INC	CL A	64126X201	157	7595	SH	SOLE	0	0	7595
NEUTRAL TANDEM INC	COM	64128B108	481	42725	SH	SOLE	0	0	42725
NEW GOLD INC CDA	COM	644535106	75	12132	SH	SOLE	0	0	12132
NEW JERSEY RES	COM	646025106	574	16308	SH	SOLE	0	0	16308
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	6925	74311	SH	SOLE	0	0	74311
NEW YORK CMNTY BANCORP INC	COM	649445103	69732	4566618	SH	SOLE	0	0	4566618
NEW YORK CMNTY CAP TR V	UNIT 99/99/99	64944F307	6666	145218	SH	SOLE	0	0	145218
NEW YORK TIMES CO	CL A	650111107	21	2424	SH	SOLE	0	0	2424
NEWALLIANCE BANCSHARES INC	COM	650203102	216	19280	SH	SOLE	0	0	19280
NEWELL RUBBERMAID INC	COM	651229106	16411	1120949	SH	SOLE	0	0	1120949
NEWELL RUBBERMAID INC	NOTE 5.500%	3651229AH9	5187	2856000	PRN	SOLE	0	0	2856000
NEWFIELD EXPL CO	COM	651290108	28220	577567	SH	SOLE	0	0	577567
NEWMARKET CORP	COM	651587107	15835	181341	SH	SOLE	0	0	181341
NEWMONT MINING CORP	COM	651639106	39842	645321	SH	SOLE	0	0	645321
NEWMONT MINING CORP	NOTE 3.000%	2651639AK2	4	3000	PRN	SOLE	0	0	3000
NEWMONT MINING CORP	NOTE 1.625%	7651639AJ5	5811	4032000	PRN	SOLE	0	0	4032000
NEWS CORP	CL A	65248E104	70469	5892059	SH	SOLE	0	0	5892059

NEWS CORP	CL B	65248E203	272	19605	SH	SOLE	0	0	19605
NEXEN INC	COM	65334H102	23778	1208842	SH	SOLE	0	0	1208842
NEXTERA ENERGY INC	COM	65339F101	23482	481575	SH	SOLE	0	0	481575
NIC INC	COM	62914B100	5	790	SH	SOLE	0	0	790
NICE SYS LTD	SPONSORED ADR	653656108	1021	40071	SH	SOLE	0	0	40071
NIDEC CORP	SPONSORED ADR	654090109	9990	478005	SH	SOLE	0	0	478005
NII HLDGS INC	CL B NEW	62913F201	7625	234458	SH	SOLE	0	0	234458
NII HLDGS INC	NOTE 3.125%	662913FAJ1	428	454000	PRN	SOLE	0	0	454000
NIKE INC	CL B	654106103	84226	1246862	SH	SOLE	0	0	1246862
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	6629	325898	SH	SOLE	0	0	325898
NISOURCE INC	COM	65473P105	19200	1324149	SH	SOLE	0	0	1324149
NOBLE CORPORATION BAAR	NAMEN -AKT	H5833N103	11878	384275	SH	SOLE	0	0	384275
NOBLE ENERGY INC	COM	655044105	4487	74379	SH	SOLE	0	0	74379
NOKIA CORP	SPONSORED ADR	654902204	23693	2907094	SH	SOLE	0	0	2907094
NOMURA HLDGS INC	SPONSORED ADR	65535H208	26555	4872507	SH	SOLE	0	0	4872507
NORDSON CORP	COM	655663102	42	750	SH	SOLE	0	0	750
NORDSTROM INC	COM	655664100	22261	691559	SH	SOLE	0	0	691559
NORFOLK SOUTHERN CORP	COM	655844108	45759	862562	SH	SOLE	0	0	862562
NORTHEAST UTILS	COM	664397106	12262	481232	SH	SOLE	0	0	481232
NORTHERN TR CORP	COM	665859104	11200	239837	SH	SOLE	0	0	239837
NORTHGATE MINERALS CORP	COM	666416102	13	4276	SH	SOLE	0	0	4276
NORTHROP GRUMMAN CORP	COM	666807102	126399	2321795	SH	SOLE	0	0	2321795
NORTHWEST BANCSHARES INC MD	COM	667340103	1113	96994	SH	SOLE	0	0	96994
NORTHWEST NAT GAS CO	COM	667655104	1007	23123	SH	SOLE	0	0	23123
NORTHWEST PIPE CO	COM	667746101	948	49875	SH	SOLE	0	0	49875
NORTHWESTERN CORP	COM NEW	668074305	1618	61759	SH	SOLE	0	0	61759
NOVAGOLD RES INC	COM NEW	66987E206	5169	740495	SH	SOLE	0	0	740495
NOVARTIS A G	SPONSORED ADR	66987V109	72944	1509608	SH	SOLE	0	0	1509608
NOVATEL WIRELESS INC	COM NEW	66987M604	12	2057	SH	SOLE	0	0	2057
NOVELL INC	COM	670006105	2958	520762	SH	SOLE	0	0	520762
NOVELLUS SYS INC	COM	670008101	5976	235649	SH	SOLE	0	0	235649
NOVO-NORDISK A S	ADR	670100205	73373	905614	SH	SOLE	0	0	905614
NRG ENERGY INC	COM NEW	629377508	1816	85639	SH	SOLE	0	0	85639
NSTAR	COM	67019E107	3482	99493	SH	SOLE	0	0	99493
NTELOS HLDGS CORP	COM	67020Q107	1965	114222	SH	SOLE	0	0	114222
NTT DOCOMO INC	SPONS ADR	62942M201	31	2032	SH	SOLE	0	0	2032
NU SKIN ENTERPRISES INC	CL A	67018T105	1752	70282	SH	SOLE	0	0	70282
NUANCE COMMUNICATIONS INC	COM	67020Y100	3450	230799	SH	SOLE	0	0	230799
NUCOR CORP	COM	670346105	6476	169162	SH	SOLE	0	0	169162
NUTRACEUTICAL INTL CORP	COM	67060Y101	419	27471	SH	SOLE	0	0	27471
NUTRI SYS INC NEW	COM	67069D108	1401	61064	SH	SOLE	0	0	61064
NUVASIVE INC	COM	670704105	1898	53518	SH	SOLE	0	0	53518
NUVASIVE INC	NOTE 2.250%	3670704AB1	1366	1296000	PRN	SOLE	0	0	1296000
NV ENERGY INC	COM	67073Y106	1509	127773	SH	SOLE	0	0	127773
NVE CORP	COM NEW	629445206	36	833	SH	SOLE	0	0	833
NVIDIA CORP	COM	67066G104	15755	1543101	SH	SOLE	0	0	1543101
NVR INC	COM	62944T105	431	658	SH	SOLE	0	0	658
NYSE EURONEXT	COM	629491101	17480	632662	SH	SOLE	0	0	632662
O REILLY AUTOMOTIVE INC	COM	686091109	19178	403230	SH	SOLE	0	0	403230
OCCIDENTAL PETE CORP DEL	COM	674599105	143839	1864407	SH	SOLE	0	0	1864407
OCEANEERING INTL INC	COM	675232102	6236	138880	SH	SOLE	0	0	138880
OCWEN FINL CORP	COM NEW	675746309	463	45407	SH	SOLE	0	0	45407
OFFICE DEPOT INC	COM	676220106	595	147288	SH	SOLE	0	0	147288
OFFICEMAX INC DEL	COM	67622P101	401	30730	SH	SOLE	0	0	30730
OGE ENERGY CORP	COM	670837103	4	105	SH	SOLE	0	0	105
OIL STS INTL INC	COM	678026105	2057	51976	SH	SOLE	0	0	51976
OLD DOMINION FGHT LINES INC	COM	679580100	344	9801	SH	SOLE	0	0	9801
OLD NATL BANCORP IND	COM	680033107	1743	168209	SH	SOLE	0	0	168209
OLD REP INTL CORP	COM	680223104	5755	474418	SH	SOLE	0	0	474418
OLD REP INTL CORP	NOTE 8.000%	5680223AF1	299	252000	PRN	SOLE	0	0	252000
OLIN CORP	COM PAR \$1	680665205	3635	200926	SH	SOLE	0	0	200926
OM GROUP INC	COM	670872100	362	15183	SH	SOLE	0	0	15183
OMEGA HEALTHCARE INVS INC	COM	681936100	4083	204885	SH	SOLE	0	0	204885
OMNICARE CAP TR II	FFD B TR 4.00%	68214Q200	166	4675	SH	SOLE	0	0	4675
OMNICARE INC	COM	681904108	5913	249505	SH	SOLE	0	0	249505
OMNICARE INC	DBCX 3.250%	12681904AL2	295	356000	PRN	SOLE	0	0	356000
OMNICOM GROUP INC	COM	681919106	6670	194470	SH	SOLE	194470	0	0
OMNICOM GROUP INC	NOTE 7/3	681919AM8	2	2000	PRN	SOLE	0	0	2000
OMNIVISION TECHNOLOGIES INC	COM	682128103	237	11039	SH	SOLE	0	0	11039
ON ASSIGNMENT INC	COM	682159108	1	252	SH	SOLE	0	0	252
ON SEMICONDUCTOR CORP	COM	682189105	3636	569950	SH	SOLE	0	0	569950
ON SEMICONDUCTOR CORP	NOTE 2.625%	12682189AG0	2409	2573000	PRN	SOLE	0	0	2573000
ON SEMICONDUCTOR CORP	NOTE 4/1	682189AE5	6	6000	PRN	SOLE	0	0	6000
ONEOK INC NEW	COM	682680103	2825	65326	SH	SOLE	0	0	65326
ONYX PHARMACEUTICALS INC	COM	683399109	1269	58771	SH	SOLE	0	0	58771
OPEN TEXT CORP	COM	683715106	376	10007	SH	SOLE	0	0	10007
OPENTABLE INC	COM	68372A104	1329	32058	SH	SOLE	0	0	32058
OPNET TECHNOLOGIES INC	COM	683757108	16	1096	SH	SOLE	0	0	1096
OPTIMER PHARMACEUTICALS INC	COM	68401H104	614	66252	SH	SOLE	0	0	66252
OPTIONSXPRESS HLDGS INC	COM	684010101	685	43549	SH	SOLE	0	0	43549
ORACLE CORP	COM	68389X105	231254	10776047	SH	SOLE	0	0	10776047
ORASURE TECHNOLOGIES INC	COM	68554V108	9	1991	SH	SOLE	0	0	1991
ORBITAL SCIENCES CORP	COM	685564106	1294	82025	SH	SOLE	0	0	82025
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	665	89798	SH	SOLE	0	0	89798
ORION MARINE GROUP INC	COM	68628V308	83	5878	SH	SOLE	0	0	5878
ORIX CORP	SPONSORED ADR	686330101	3540	98257	SH	SOLE	0	0	98257

ORTHOFIX INTL N V	COM	N6748L102	968	30194	SH	SOLE	0	0	30194
OSHKOSH CORP	COM	688239201	313	10045	SH	SOLE	0	0	10045
OSI SYSTEMS INC	COM	671044105	16	589	SH	SOLE	0	0	589
OTTER TAIL CORP	COM	689648103	969	50148	SH	SOLE	0	0	50148
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	754	20362	SH	SOLE	0	0	20362
OWENS & MINOR INC NEW	COM	690732102	20767	731743	SH	SOLE	0	0	731743
OWENS CORNING NEW	COM	690742101	30050	1004679	SH	SOLE	0	0	1004679
OWENS ILL INC	COM NEW	690768403	445	16837	SH	SOLE	0	0	16837
OYO GEOSPACE CORP	COM	671074102	2238	46169	SH	SOLE	0	0	46169
P F CHANGS CHINA BISTRO INC	COM	69333Y108	627	15804	SH	SOLE	0	0	15804
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	3551	103725	SH	SOLE	0	0	103725
PACCAR INC	COM	693718108	11350	284687	SH	SOLE	0	0	284687
PACER INTL INC TENN	COM	69373H106	3579	511999	SH	SOLE	0	0	511999
PACIFIC CONTINENTAL CORP	COM	69412V108	66	6972	SH	SOLE	0	0	6972
PACIFIC SUNWEAR CALIF INC	COM	694873100	712	222538	SH	SOLE	0	0	222538
PACKAGING CORP AMER	COM	695156109	4	163	SH	SOLE	0	0	163
PACTIV CORP	COM	695257105	3316	119062	SH	SOLE	0	0	119062
PACWEST BANCORP DEL	COM	695263103	2135	116583	SH	SOLE	0	0	116583
PALL CORP	COM	696429307	3443	100170	SH	SOLE	0	0	100170
PALM INC NEW	COM	696643105	0	83	SH	SOLE	0	0	83
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	87	7806	SH	SOLE	0	0	7806
PANASONIC CORP	ADR	69832A205	0	30	SH	SOLE	0	0	30
PANERA BREAD CO	CL A	69840W108	13067	173558	SH	SOLE	0	0	173558
PANTRY INC	COM	698657103	73	5202	SH	SOLE	0	0	5202
PANTRY INC	NOTE 3.000%	11698657AL7	490	530000	PRN	SOLE	0	0	530000
PAR PHARMACEUTICAL COS INC	COM	69888P106	2453	94498	SH	SOLE	0	0	94498
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	871	55614	SH	SOLE	0	0	55614
PAREXEL INTL CORP	COM	699462107	2907	134107	SH	SOLE	0	0	134107
PARK ELECTROCHEMICAL CORP	COM	700416209	538	22034	SH	SOLE	0	0	22034
PARKER DRILLING CO	NOTE 2.125%	7701081AR2	2	2000	PRN	SOLE	0	0	2000
PARKER HANNIFIN CORP	COM	701094104	39844	718435	SH	SOLE	0	0	718435
PARTNER COMMUNICATIONS CO LT	ADR	70211M109	1207	79088	SH	SOLE	0	0	79088
PARTNERRE LTD	COM	G6852T105	1432	20410	SH	SOLE	0	0	20410
PATNI COMPUTER SYS	SPONS ADR	703248203	1294	56676	SH	SOLE	0	0	56676
PATRIOT COAL CORP	COM	70336T104	231	19676	SH	SOLE	0	0	19676
PATTERSON COMPANIES INC	COM	703395103	2483	87036	SH	SOLE	0	0	87036
PATTERSON UTI ENERGY INC	COM	703481101	4612	358371	SH	SOLE	0	0	358371
PAYCHEX INC	COM	704326107	34281	1320023	SH	SOLE	0	0	1320023
PDI INC	COM	69329V100	128	15518	SH	SOLE	0	0	15518
PEABODY ENERGY CORP	COM	704549104	44128	1127724	SH	SOLE	0	0	1127724
PEABODY ENERGY CORP	SDCV 4.750%	12704549AG9	4031	4134000	PRN	SOLE	0	0	4134000
PEARSON PLC	SPONSORED ADR	705015105	33704	2563025	SH	SOLE	0	0	2563025
PEBBLEBROOK HOTEL TR	COM	70509V100	1388	73633	SH	SOLE	0	0	73633
PEETS COFFEE & TEA INC	COM	705560100	1690	43027	SH	SOLE	0	0	43027
PEGASYSTEMS INC	COM	705573103	1351	42071	SH	SOLE	0	0	42071
PENN NATL GAMING INC	COM	707569109	1724	74641	SH	SOLE	0	0	74641
PENN VA CORP	COM	707882106	222	11048	SH	SOLE	0	0	11048
PENN VA CORP	NOTE 4.500%	11707882AA4	409	439000	PRN	SOLE	0	0	439000
PENN WEST ENERGY TR	TR UNIT	707885109	2369	124555	SH	SOLE	0	0	124555
PENNEY J C INC	COM	708160106	12619	587454	SH	SOLE	0	0	587454
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	15	1217	SH	SOLE	0	0	1217
PENTAIR INC	COM	709631105	1435	44578	SH	SOLE	0	0	44578
PEOPLES UNITED FINANCIAL INC	COM	712704105	7144	529194	SH	SOLE	0	0	529194
PEPCO HOLDINGS INC	COM	713291102	2626	167494	SH	SOLE	0	0	167494
PEPSICO INC	COM	713448108	183843	3016286	SH	SOLE	0	0	3016286
PERKINELMER INC	COM	714046109	2095	101343	SH	SOLE	0	0	101343
PERRIGO CO	COM	714290103	26497	448575	SH	SOLE	0	0	448575
PETMED EXPRESS INC	COM	716382106	501	28165	SH	SOLE	0	0	28165
PETROCHINA CO LTD	SPONSORED ADR	71646E100	2998	27326	SH	SOLE	0	0	27326
PETROHAWK ENERGY CORP	COM	716495106	4547	267925	SH	SOLE	0	0	267925
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	75149	2189662	SH	SOLE	0	0	2189662
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VT	71654V101	196	6593	SH	SOLE	0	0	6593
PETSMART INC	COM	716768106	8090	268148	SH	SOLE	0	0	268148
PFIZER INC	COM	717081103	311875	21870652	SH	SOLE	0	0	21870652
PG&E CORP	COM	69331C108	80438	1957132	SH	SOLE	0	0	1957132
PHARMACEUTICAL PROD DEV INC	COM	717124101	20184	794330	SH	SOLE	0	0	794330
PHARMASSET INC	COM	71715N106	19	693	SH	SOLE	0	0	693
PHARMERICA CORP	COM	71714F104	19	1318	SH	SOLE	0	0	1318
PHH CORP	COM NEW	693320202	16	848	SH	SOLE	0	0	848
PHILIP MORRIS INTL INC	COM	718172109	152811	3333571	SH	SOLE	0	0	3333571
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	394	7726	SH	SOLE	0	0	7726
PHILLIPS VAN HEUSEN CORP	COM	718592108	30890	667608	SH	SOLE	0	0	667608
PIEDMONT OFFICE REALTY TR IN	COM CL A	720190206	2017	107691	SH	SOLE	0	0	107691
PIKE ELEC CORP	COM	721283109	258	27351	SH	SOLE	0	0	27351
PINNACLE ENTMT INC	COM	723456109	1204	127269	SH	SOLE	0	0	127269
PINNACLE FINL PARTNERS INC	COM	72346Q104	1560	121428	SH	SOLE	0	0	121428
PINNACLE WEST CAP CORP	COM	723484101	2419	66516	SH	SOLE	0	0	66516
PIONEER DRILLING CO	COM	723655106	368	64960	SH	SOLE	0	0	64960
PIONEER NAT RES CO	COM	723787107	4123	69344	SH	SOLE	0	0	69344
PIONEER NAT RES CO	NOTE 2.875%	1723787AH0	6	5000	PRN	SOLE	0	0	5000
PIPER JAFFRAY COS	COM	724078100	790	24513	SH	SOLE	0	0	24513
PITNEY BOWES INC	COM	724479100	4340	197625	SH	SOLE	0	0	197625
PLAINS EXPL& PRODTN CO	COM	726505100	2263	109808	SH	SOLE	0	0	109808
PLANTRONICS INC NEW	COM	727493108	20	697	SH	SOLE	0	0	697
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	2058	56715	SH	SOLE	0	0	56715
PLEXUS CORP	COM	729132100	10433	390182	SH	SOLE	0	0	390182

PLUM CREEK TIMBER CO INC	COM	729251108	2911	84298	SH	SOLE	0	0	84298
PNC FINL SVCS GROUP INC	COM	693475105	138694	2454756	SH	SOLE	0	0	2454756
PNM RES INC	COM	69349H107	6	575	SH	SOLE	0	0	575
POLARIS INDS INC	COM	731068102	1601	29307	SH	SOLE	0	0	29307
POLO RALPH LAUREN CORP	CL A	731572103	12547	171969	SH	SOLE	0	0	171969
POLYCOM INC	COM	73172K104	4500	151068	SH	SOLE	0	0	151068
POLYONE CORP	COM	73179F106	892	105895	SH	SOLE	0	0	105895
POLYPORE INTL INC	COM	73179V103	937	41209	SH	SOLE	0	0	41209
POOL CORPORATION	COM	73278L105	1163	53047	SH	SOLE	0	0	53047
POPULAR INC	COM	733174106	430	160374	SH	SOLE	0	0	160374
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	2051	30708	SH	SOLE	0	0	30708
PORTLAND GEN ELEC CO	COM NEW	736508847	694	37875	SH	SOLE	0	0	37875
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	70	7015	SH	SOLE	0	0	7015
POSCO	SPONSORED ADR	693483109	21592	228924	SH	SOLE	0	0	228924
POST PPTYS INC	COM	737464107	853	37516	SH	SOLE	0	0	37516
POTASH CORP SASK INC	COM	73755L107	31927	370216	SH	SOLE	0	0	370216
POTLATCH CORP NEW	COM	737630103	1625	45484	SH	SOLE	0	0	45484
POWER INTEGRATIONS INC	COM	739276103	6242	193889	SH	SOLE	0	0	193889
POWER ONE INC NEW	COM	73930R102	1915	283698	SH	SOLE	0	0	283698
POWERSHARES GLOBAL ETF TRUST	AGG PFD PORT	73936T565	969	71396	SH	SOLE	0	0	71396
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	183	4279	SH	SOLE	0	0	4279
POWERSHS DB MULTI SECT COMM	DB BASE METAL	73936B705	1	42	SH	SOLE	0	0	42
POWERSHS DB MULTI SECT COMM	DB AGRICULT	73936B408	6	268	SH	SOLE	0	0	268
POWERWAVE TECHNOLOGIES INC	NOTE 1.875%	11739363AD1	2	2000	PRN	SOLE	0	0	2000
PPG INDS INC	COM	693506107	68471	1133440	SH	SOLE	0	0	1133440
PPL CORP	COM	69351T106	8559	343029	SH	SOLE	0	0	343029
PRAXAIR INC	COM	74005P104	70596	929015	SH	SOLE	0	0	929015
PRECISION CASTPARTS CORP	COM	740189105	28017	272218	SH	SOLE	0	0	272218
PRESTIGE BRANDS HLDGS INC	COM	74112D101	522	73754	SH	SOLE	0	0	73754
PRICE T ROWE GROUP INC	COM	74144T108	8123	182999	SH	SOLE	0	0	182999
PRICELINE COM INC	COM NEW	741503403	45101	255472	SH	SOLE	0	0	255472
PRICESMART INC	COM	741511109	305	13121	SH	SOLE	0	0	13121
PRIDE INTL INC DEL	COM	74153Q102	106	4739	SH	SOLE	0	0	4739
PRINCIPAL FINL GROUP INC	COM	74251V102	5135	219060	SH	SOLE	0	0	219060
PRIVATEBANCORP INC	COM	742962103	74	6723	SH	SOLE	0	0	6723
PROASSURANCE CORP	COM	74267C106	2845	50127	SH	SOLE	0	0	50127
PROCTER & GAMBLE CO	COM	742718109	180937	3016616	SH	SOLE	0	0	3016616
PROGRESS ENERGY INC	COM	743263105	14529	370454	SH	SOLE	0	0	370454
PROGRESS SOFTWARE CORP	COM	743312100	686	22835	SH	SOLE	0	0	22835
PROGRESSIVE CORP OHIO	COM	743315103	1864	99551	SH	SOLE	0	0	99551
PROLOGIS	SH BEN INT	743410102	19925	1966927	SH	SOLE	0	0	1966927
PROLOGIS	NOTE 2.625%	5743410AS1	1	1000	PRN	SOLE	0	0	1000
PROLOGIS	NOTE 1.875%	11743410AR3	4	5000	PRN	SOLE	0	0	5000
PROLOGIS	NOTE 2.250%	4743410AQ5	1453	1544000	PRN	SOLE	0	0	1544000
PROS HOLDINGS INC	COM	74346Y103	12	1816	SH	SOLE	0	0	1816
PROSHARES TR	PSHS SHRT S&P	74347R503	4	70	SH	SOLE	0	0	70
PROSHARES TR	ULSH MSCI EUR	74347X807	5	195	SH	SOLE	0	0	195
PROSHARES TR	SHT MSCI NEW	74347X575	5	91	SH	SOLE	0	0	91
PROSHARES TR	PSHS ULSHT SP	74347R883	27874	739335	SH	SOLE	0	0	739335
PROSHARES TR	PSHS ULTSHT	74347R875	4960	247542	SH	SOLE	0	0	247542
PROSHARES TR	PSHS ULSHRUS	74347R834	26061	1125273	SH	SOLE	0	0	1125273
PROSHARES TR	PSHS SHTRUSS	74347R826	4	84	SH	SOLE	0	0	84
PROSPERITY BANCSHARES INC	COM	743606105	26	742	SH	SOLE	0	0	742
PROTECTIVE LIFE CORP	COM	743674103	7469	349205	SH	SOLE	0	0	349205
PRUDENTIAL FINL INC	COM	744320102	95022	1770825	SH	SOLE	0	0	1770825
PRUDENTIAL PLC	ADR	74435K204	33436	2238012	SH	SOLE	0	0	2238012
PS BUSINESS PKS INC CALIF	COM	69360J107	1957	35081	SH	SOLE	0	0	35081
PSS WORLD MED INC	COM	69366A100	5316	251324	SH	SOLE	0	0	251324
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	571	17438	SH	SOLE	0	0	17438
PT INDOSAT TBK	SPONSORED ADR	744383100	4334	159702	SH	SOLE	0	0	159702
PUBLIC STORAGE	COM	74460D109	12990	147760	SH	SOLE	0	0	147760
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	30857	984899	SH	SOLE	0	0	984899
PULTE GROUP INC	COM	745867101	17115	2067000	SH	SOLE	0	0	2067000
QIAGEN N V	ORD	N72482107	25647	1334376	SH	SOLE	0	0	1334376
QLOGIC CORP	COM	747277101	4073	245068	SH	SOLE	0	0	245068
QUALCOMM INC	COM	747525103	72312	2201957	SH	SOLE	0	0	2201957
QUALITY SYS INC	COM	747582104	2938	50660	SH	SOLE	0	0	50660
QUANEX BUILDING PRODUCTS COR	COM	747619104	745	43104	SH	SOLE	0	0	43104
QUANTA SVCS INC	COM	74762E102	5110	247450	SH	SOLE	0	0	247450
QUEST DIAGNOSTICS INC	COM	74834L100	6918	139005	SH	SOLE	0	0	139005
QUEST SOFTWARE INC	COM	74834T103	6353	352187	SH	SOLE	0	0	352187
QUESTAR CORP	COM	748356102	3486	76625	SH	SOLE	0	0	76625
QUICKSILVER RESOURCES INC	COM	74837R104	1585	144125	SH	SOLE	0	0	144125
QWEST COMMUNICATIONS INTL IN	COM	749121109	52072	9918543	SH	SOLE	0	0	9918543
QWEST COMMUNICATIONS INTL IN	NOTE 3.500%	11749121BY4	1	1000	PRN	SOLE	0	0	1000
RACKSPACE HOSTING INC	COM	750086100	20	1073	SH	SOLE	0	0	1073
RADIANT SYSTEMS INC	COM	75025N102	1234	85343	SH	SOLE	0	0	85343
RADIOSHACK CORP	COM	750438103	16938	868191	SH	SOLE	0	0	868191
RALCORP HLDGS INC NEW	COM	751028101	2193	40017	SH	SOLE	0	0	40017
RAMCO-GERSHENSON PPTYS TR	COM SH BEN IN	751452202	917	90747	SH	SOLE	0	0	90747
RANGE RES CORP	COM	75281A109	39546	984944	SH	SOLE	0	0	984944
RAVEN INDS INC	COM	754212108	2324	68946	SH	SOLE	0	0	68946
RAYMOND JAMES FINANCIAL INC	COM	754730109	16143	653830	SH	SOLE	0	0	653830
RAYONIER INC	COM	754907103	2504	56892	SH	SOLE	0	0	56892
RAYTHEON CO	COM NEW	755111507	95887	1981538	SH	SOLE	0	0	1981538
RBC BEARINGS INC	COM	75524B104	1120	38618	SH	SOLE	0	0	38618

REALTY INCOME CORP	COM	756109104	697	22992	SH	SOLE	0	0	22992
RED HAT INC	COM	756577102	37456	1294276	SH	SOLE	0	0	1294276
REDWOOD TR INC	COM	758075402	3054	208633	SH	SOLE	0	0	208633
REED ELSEVIER N V	SPONS ADR	NEW758204200	7509	341143	SH	SOLE	0	0	341143
REED ELSEVIER P L C	SPONS ADR	NEW758205207	6686	228188	SH	SOLE	0	0	228188
REGAL BELOIT CORP	COM	758750103	11310	202765	SH	SOLE	0	0	202765
REGAL ENTMT GROUP	CL A	758766109	5969	457783	SH	SOLE	0	0	457783
REGENCY CTRS CORP	COM	758849103	6241	181418	SH	SOLE	0	0	181418
REGENERON PHARMACEUTICALS	COM	75886F107	1200	53785	SH	SOLE	0	0	53785
REGIONS FINANCIAL CORP NEW	COM	7591EP100	12832	1950132	SH	SOLE	0	0	1950132
REGIS CORP MINN	COM	758932107	1511	97038	SH	SOLE	0	0	97038
REHABCARE GROUP INC	COM	759148109	1337	61387	SH	SOLE	0	0	61387
REINSURANCE GROUP AMER INC	COM NEW	759351604	11904	260418	SH	SOLE	0	0	260418
REINSURANCE GROUP AMER INC	PFD TR INC	EQ759351307	1408	23582	SH	SOLE	0	0	23582
RELIANCE STEEL & ALUMINUM CO	COM	759509102	3723	102976	SH	SOLE	0	0	102976
RENAISSANCERE HOLDINGS LTD	COM	G74966103	37223	661500	SH	SOLE	0	0	661500
RENASANT CORP	COM	75970E107	223	15539	SH	SOLE	0	0	15539
RENT A CTR INC NEW	COM	76009N100	1625	80216	SH	SOLE	0	0	80216
REPSOL YPF S A	SPONSORED ADR	76026T205	80	3964	SH	SOLE	0	0	3964
REPUBLIC SVCS INC	COM	760759100	20482	688943	SH	SOLE	0	0	688943
RESEARCH IN MOTION LTD	COM	760975102	41163	835626	SH	SOLE	0	0	835626
RESMED INC	COM	761152107	37	604	SH	SOLE	0	0	604
RESOLUTE ENERGY CORP	COM	76116A108	15	1234	SH	SOLE	0	0	1234
RESOURCES CONNECTION INC	COM	76122Q105	1242	91298	SH	SOLE	0	0	91298
RETAIL OPPORTUNITY INVTS COR	COM	76131N101	1430	148197	SH	SOLE	0	0	148197
REX ENERGY CORPORATION	COM	761565100	434	42976	SH	SOLE	0	0	42976
REYNOLDS AMERICAN INC	COM	761713106	129957	2493428	SH	SOLE	0	0	2493428
RF MICRODEVICES INC	COM	749941100	2904	742751	SH	SOLE	0	0	742751
RF MICRODEVICES INC	NOTE 1.000%	4749941AJ9	313	352000	PRN	SOLE	0	0	352000
RIGHTNOW TECHNOLOGIES INC	COM	76657R106	3917	249649	SH	SOLE	0	0	249649
RIO TINTO PLC	SPONSORED ADR	767204100	26714	612705	SH	SOLE	0	0	612705
RITCHIE BROS AUCTIONEERS	COM	767744105	6254	343226	SH	SOLE	0	0	343226
RITE AID CORP	NOTE 8.500%	5767754BU7	232	266000	PRN	SOLE	0	0	266000
RIVERBED TECHNOLOGY INC	COM	768573107	3560	128908	SH	SOLE	0	0	128908
RLI CORP	COM	749607107	1990	37893	SH	SOLE	0	0	37893
ROBBINS & MYERS INC	COM	770196103	685	31492	SH	SOLE	0	0	31492
ROBERT HALF INTL INC	COM	770323103	12011	510025	SH	SOLE	0	0	510025
ROCK-TENN CO	CL A	772739207	1481	29824	SH	SOLE	0	0	29824
ROCKWELL AUTOMATION INC	COM	773903109	5581	113679	SH	SOLE	0	0	113679
ROCKWELL COLLINS INC	COM	774341101	58620	1103324	SH	SOLE	0	0	1103324
ROCKWOOD HLDGS INC	COM	774415103	1385	61062	SH	SOLE	0	0	61062
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	5589	268427	SH	SOLE	0	0	268427
ROGERS COMMUNICATIONS INC	CL B	775109200	27180	829656	SH	SOLE	0	0	829656
ROGERS CORP	COM	775133101	1290	46453	SH	SOLE	0	0	46453
ROLLINS INC	COM	775711104	20	972	SH	SOLE	0	0	972
ROPER INDS INC NEW	COM	776696106	24240	433161	SH	SOLE	0	0	433161
ROSETTA RESOURCES INC	COM	777779307	21	1048	SH	SOLE	0	0	1048
ROSS STORES INC	COM	778296103	27391	514007	SH	SOLE	0	0	514007
ROVI CORP	COM	779376102	5746	151569	SH	SOLE	0	0	151569
ROWAN COS INC	COM	779382100	19827	903702	SH	SOLE	0	0	903702
ROYAL BK CDA MONTREAL QUE	COM	780087102	7419	155244	SH	SOLE	0	0	155244
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1244	54648	SH	SOLE	0	0	54648
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	1804	37369	SH	SOLE	0	0	37369
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	167394	3333223	SH	SOLE	0	0	3333223
RPC INC	COM	749660106	798	58425	SH	SOLE	0	0	58425
RPM INTL INC	COM	749685103	1202	67403	SH	SOLE	0	0	67403
RRI ENERGY INC	COM	74971X107	174	46023	SH	SOLE	0	0	46023
RTI INTL METALS INC	COM	74973W107	798	33100	SH	SOLE	0	0	33100
RUBY TUESDAY INC	COM	781182100	13	1520	SH	SOLE	0	0	1520
RUDDICK CORP	COM	781258108	3284	105969	SH	SOLE	0	0	105969
RUDOLPH TECHNOLOGIES INC	COM	781270103	2	213	SH	SOLE	0	0	213
RUE21 INC	COM	781295100	1862	61372	SH	SOLE	0	0	61372
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	7367	271932	SH	SOLE	0	0	271932
RYDER SYS INC	COM	783549108	20659	513515	SH	SOLE	0	0	513515
RYDEX ETF TRUST	S&P 500 EQ	TR78355W106	326	8620	SH	SOLE	0	0	8620
RYLAND GROUP INC	COM	783764103	715	45181	SH	SOLE	0	0	45181
SAFETY INS GROUP INC	COM	78648T100	562	15188	SH	SOLE	0	0	15188
SAFEWAY INC	COM NEW	786514208	6709	341248	SH	SOLE	0	0	341248
SAIA INC	COM	78709Y105	1136	75751	SH	SOLE	0	0	75751
SAIC INC	COM	78390X101	13762	822123	SH	SOLE	0	0	822123
SAKS INC	COM	79377W108	150	19825	SH	SOLE	0	0	19825
SALESFORCE COM INC	COM	79466L302	96589	1125480	SH	SOLE	0	0	1125480
SALIX PHARMACEUTICALS INC	COM	795435106	747	19144	SH	SOLE	0	0	19144
SALLY BEAUTY HLDGS INC	COM	79546E104	4552	555108	SH	SOLE	0	0	555108
SANDERSON FARMS INC	COM	800013104	480	9465	SH	SOLE	0	0	9465
SANDISK CORP	COM	80004C101	38106	905770	SH	SOLE	0	0	905770
SANDISK CORP	NOTE 1.000%	580004CAC5	1822	2050000	PRN	SOLE	0	0	2050000
SANDRIDGE ENERGY INC	COM	80007P307	0	32	SH	SOLE	0	0	32
SANMINA SCI CORP	COM NEW	800907206	1125	82649	SH	SOLE	0	0	82649
SANOFI AVENTIS	SPONSORED ADR	80105N105	70134	2333139	SH	SOLE	0	0	2333139
SAP AG	SPON ADR	803054204	66414	1499181	SH	SOLE	0	0	1499181
SAPIENT CORP	COM	803062108	39	3872	SH	SOLE	0	0	3872
SARA LEE CORP	COM	803111103	32051	2273088	SH	SOLE	0	0	2273088
SASOL LTD	SPONSORED ADR	803866300	32461	920368	SH	SOLE	0	0	920368
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1794	349023	SH	SOLE	0	0	349023
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	716	56803	SH	SOLE	0	0	56803

SAVVIS INC	COM NEW	805423308	766	51964	SH	SOLE	0	0	51964
SAVVIS INC	NOTE 3.000%	5805423AA8	335	356000	PRN	SOLE	0	0	356000
SBA COMMUNICATIONS CORP	COM	78388J106	21262	625171	SH	SOLE	0	0	625171
SBA COMMUNICATIONS CORP	NOTE 1.875%	578388JAN6	3063	3048000	PRN	SOLE	0	0	3048000
SCANA CORP NEW	COM	80589M102	2601	72729	SH	SOLE	0	0	72729
SCANSOURCE INC	COM	806037107	4499	180477	SH	SOLE	0	0	180477
SCHEIN HENRY INC	COM	806407102	10775	196266	SH	SOLE	0	0	196266
SCHLUMBERGER LTD	COM	806857108	163170	2948493	SH	SOLE	0	0	2948493
SCHNITZER STL INDS	CL A	806882106	2662	67904	SH	SOLE	0	0	67904
SCHOLASTIC CORP	COM	807066105	548	22738	SH	SOLE	0	0	22738
SCHOOL SPECIALTY INC	COM	807863105	2	94	SH	SOLE	0	0	94
SCHWAB CHARLES CORP NEW	COM	808513105	65736	4635803	SH	SOLE	0	0	4635803
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1416	28074	SH	SOLE	0	0	28074
SCIENTIFIC GAMES CORP	CL A	80874F109	3612	392632	SH	SOLE	0	0	392632
SCOTTS MIRACLE GRO CO	CL A	810186106	12803	288290	SH	SOLE	0	0	288290
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	59	1461	SH	SOLE	0	0	1461
SEABRIDGE GOLD INC	COM	811916105	75	2426	SH	SOLE	0	0	2426
SEABRIGHT HOLDINGS INC	COM	811656107	511	53927	SH	SOLE	0	0	53927
SEAGATE TECHNOLOGY	SHS	G7945J104	2735	209748	SH	SOLE	0	0	209748
SEALED AIR CORP NEW	COM	81211K100	54	2727	SH	SOLE	0	0	2727
SEARS HLDGS CORP	COM	812350106	831	12858	SH	SOLE	0	0	12858
SEATTLE GENETICS INC	COM	812578102	646	53871	SH	SOLE	0	0	53871
SEI INVESTMENTS CO	COM	784117103	8427	413921	SH	SOLE	0	0	413921
SELECT MED HLDGS CORP	COM	81619Q105	612	90218	SH	SOLE	0	0	90218
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	981	34730	SH	SOLE	0	0	34730
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	3333	121510	SH	SOLE	0	0	121510
SELECT SECTOR SPDR TR	SBI HEALTHCAR	81369Y209	9853	349388	SH	SOLE	0	0	349388
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	472	16643	SH	SOLE	0	0	16643
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	5928	429218	SH	SOLE	0	0	429218
SELECT SECTOR SPDR TR	SBI INT-ENERG	81369Y506	2321	46714	SH	SOLE	0	0	46714
SELECT SECTOR SPDR TR	SBI CONS DISC	81369Y407	2296	78815	SH	SOLE	0	0	78815
SELECT SECTOR SPDR TR	SBI CONS STPL	81369Y308	3459	135639	SH	SOLE	0	0	135639
SEMPRA ENERGY	COM	816851109	41263	881887	SH	SOLE	0	0	881887
SEMTECH CORP	COM	816850101	4512	275611	SH	SOLE	0	0	275611
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	287	14271	SH	SOLE	0	0	14271
SENOMYX INC	COM	81724Q107	93	24631	SH	SOLE	0	0	24631
SENSATA TECHNOLOGIES HLDG BV	SHS	N7902X106	1003	62696	SH	SOLE	0	0	62696
SENSIENT TECHNOLOGIES CORP	COM	81725T100	15434	595235	SH	SOLE	0	0	595235
SERVICE CORP INTL	COM	817565104	464	62697	SH	SOLE	0	0	62697
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	451	25006	SH	SOLE	0	0	25006
SHAW GROUP INC	COM	820280105	37840	1105786	SH	SOLE	0	0	1105786
SHERWIN WILLIAMS CO	COM	824348106	840	12139	SH	SOLE	0	0	12139
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTR	824596100	849	11625	SH	SOLE	0	0	11625
SHIRE PLC	SPONSORED ADR	82481R106	12851	209374	SH	SOLE	0	0	209374
SHORETEL INC	COM	825211105	1564	337169	SH	SOLE	0	0	337169
SHUFFLE MASTER INC	COM	825549108	10273	1282511	SH	SOLE	0	0	1282511
SHUTTERFLY INC	COM	82568P304	40	1687	SH	SOLE	0	0	1687
SIEMENS A G	SPONSORED ADR	826197501	78820	880377	SH	SOLE	0	0	880377
SIGMA ALDRICH CORP	COM	826552101	583	11693	SH	SOLE	0	0	11693
SIGNATURE BK NEW YORK N Y	COM	82669G104	2075	54582	SH	SOLE	0	0	54582
SIGNET JEWELERS LIMITED	SHS	G81276100	2506	91139	SH	SOLE	0	0	91139
SILGAN HOLDINGS INC	COM	827048109	2307	81302	SH	SOLE	0	0	81302
SILICON LABORATORIES INC	COM	826919102	440	10840	SH	SOLE	0	0	10840
SILICONWARE PRECISION INDS L	SPONSD ADR	827084864	9867	1844216	SH	SOLE	0	0	1844216
SILVER WHEATON CORP	COM	828336107	15656	778906	SH	SOLE	0	0	778906
SIMON PPTY GROUP INC NEW	COM	828806109	28874	357576	SH	SOLE	0	0	357576
SIMPSON MANUFACTURING CO INC	COM	829073105	1164	47394	SH	SOLE	0	0	47394
SIRIUS SATELLITE RADIO INC	NOTE 3.250%	1082966UAD5	366	381000	PRN	SOLE	0	0	381000
SIRONA DENTAL SYSTEMS INC	COM	82966C103	3815	109491	SH	SOLE	0	0	109491
SJW CORP	COM	784305104	825	35213	SH	SOLE	0	0	35213
SK TELECOM LTD	SPONSORED ADR	78440P108	20983	1424534	SH	SOLE	0	0	1424534
SKECHERS U S A INC	CL A	830566105	680	18615	SH	SOLE	0	0	18615
SKYWORKS SOLUTIONS INC	COM	83088M102	1235	73530	SH	SOLE	0	0	73530
SL GREEN RLTY CORP	COM	78440X101	1590	28889	SH	SOLE	0	0	28889
SLM CORP	COM	78442P106	7921	762322	SH	SOLE	0	0	762322
SM ENERGY CO	COM	78454L100	12545	312385	SH	SOLE	0	0	312385
SMART BALANCE INC	COM	83169Y108	1	249	SH	SOLE	0	0	249
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	9913	210918	SH	SOLE	0	0	210918
SMITH A O	COM	831865209	540	11201	SH	SOLE	0	0	11201
SMITH INTL INC	COM	832110100	0	12	SH	SOLE	0	0	12
SMITH MICRO SOFTWARE INC	COM	832154108	14	1507	SH	SOLE	0	0	1507
SMITHFIELD FOODS INC	COM	832248108	4602	308826	SH	SOLE	0	0	308826
SMITHFIELD FOODS INC	NOTE 4.000%	6832248AR9	1	1000	PRN	SOLE	0	0	1000
SMUCKER J M CO	COM NEW	832696405	6561	108953	SH	SOLE	0	0	108953
SNAP ON INC	COM	833034101	17129	418693	SH	SOLE	0	0	418693
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER	833635105	6756	207178	SH	SOLE	0	0	207178
SOHU COM INC	COM	83408W103	1028	25011	SH	SOLE	0	0	25011
SOLARWINDS INC	COM	83416B109	540	33660	SH	SOLE	0	0	33660
SOLERA HOLDINGS INC	COM	83421A104	1813	50082	SH	SOLE	0	0	50082
SOLUTIA INC	COM NEW	834376501	202	15451	SH	SOLE	0	0	15451
SONIC CORP	COM	835451105	1085	140027	SH	SOLE	0	0	140027
SONIC SOLUTIONS	COM	835460106	19	2262	SH	SOLE	0	0	2262
SONICWALL INC	COM	835470105	9762	830826	SH	SOLE	0	0	830826
SONOCO PRODS CO	COM	835495102	7480	245412	SH	SOLE	0	0	245412
SONOSITE INC	COM	83568G104	460	16962	SH	SOLE	0	0	16962
SONUS NETWORKS INC	COM	835916107	489	180354	SH	SOLE	0	0	180354

SONY CORP	ADR NEW	835699307	9773	366321	SH	SOLE	0	0	366321
SOTHEBYS	COM	835898107	10654	465865	SH	SOLE	0	0	465865
SOURCEFIRE INC	COM	83616T108	35	1858	SH	SOLE	0	0	1858
SOUTH JERSEY INDS INC	COM	838518108	9044	210513	SH	SOLE	0	0	210513
SOUTHERN CO	COM	842587107	11238	337682	SH	SOLE	0	0	337682
SOUTHERN COPPER CORP	COM	84265V105	3143	118437	SH	SOLE	0	0	118437
SOUTHERN UN CO NEW	COM	844030106	4212	192663	SH	SOLE	0	0	192663
SOUTHWEST AIRLCS INC	COM	844741108	6045	544071	SH	SOLE	0	0	544071
SOUTHWEST BANCORP INC OKLA	COM	844767103	277	20819	SH	SOLE	0	0	20819
SOUTHWEST GAS CORP	COM	844895102	80	2723	SH	SOLE	0	0	2723
SOUTHWESTERN ENERGY CO	COM	845467109	48354	1251391	SH	SOLE	0	0	1251391
SOVRAN SELF STORAGE INC	COM	84610H108	224	6503	SH	SOLE	0	0	6503
SPARTAN STORES INC	NOTE 3.375%	5846822AE4	142	172000	PRN	SOLE	0	0	172000
SPDR DOW JONES INDL AVRG ETF	UT SER 1	78467X109	214	2190	SH	SOLE	0	0	2190
SPDR GOLD TRUST	GOLD SHS	78463V107	8663	71192	SH	SOLE	0	0	71192
SPDR INDEX SHS FDS	S&P INTL SMLC	78463X871	182	7719	SH	SOLE	0	0	7719
SPDR INDEX SHS FDS	DJ INTL RL ET	78463X863	4007	128554	SH	SOLE	0	0	128554
SPDR INDEX SHS FDS	MSCI ACWI EXU	78463X848	340	12648	SH	SOLE	0	0	12648
SPDR S&P 500 ETF TR	UNIT SER 1 S&	78462F103	559	5416	SH	SOLE	0	0	5416
SPDR SERIES TRUST	BRCLYS AGG ET	78464A649	28	495	SH	SOLE	0	0	495
SPDR SERIES TRUST	BRCLYS INTL E	78464A516	1680	31253	SH	SOLE	0	0	31253
SPDR SERIES TRUST	NUVN BRCLY MU	78464A458	474	20647	SH	SOLE	0	0	20647
SPDR SERIES TRUST	BRCLYS YLD ET	78464A417	3066	81041	SH	SOLE	0	0	81041
SPDR SERIES TRUST	KBW REGN BK E	78464A698	1833	79372	SH	SOLE	0	0	79372
SPDR SERIES TRUST	BRCLYS INTER	78464A672	12683	214248	SH	SOLE	0	0	214248
SPECTRA ENERGY CORP	COM	847560109	760	37858	SH	SOLE	0	0	37858
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	1361	71404	SH	SOLE	0	0	71404
SPRINT NEXTEL CORP	COM SER 1	852061100	6764	1595178	SH	SOLE	0	0	1595178
SPX CORP	COM	784635104	5005	94780	SH	SOLE	0	0	94780
SRA INTL INC	CL A	78464R105	1879	95523	SH	SOLE	0	0	95523
SS&C TECHNOLOGIES HLDGS INC	COM	78467J100	10	619	SH	SOLE	0	0	619
ST JUDE MED INC	COM	790849103	84697	2346831	SH	SOLE	0	0	2346831
ST MARY LD & EXPL CO	NOTE 3.500%	4792228AD0	2907	2749000	PRN	SOLE	0	0	2749000
STAGE STORES INC	COM NEW	85254C305	873	81709	SH	SOLE	0	0	81709
STANCORP FINL GROUP INC	COM	852891100	6781	167261	SH	SOLE	0	0	167261
STANDARD MICROSYSTEMS CORP	COM	853626109	96	4122	SH	SOLE	0	0	4122
STANLEY BLACK & DECKER INC	COM	854502101	12956	256460	SH	SOLE	0	0	256460
STANLEY INC	COM	854532108	4334	115955	SH	SOLE	0	0	115955
STANLEY WKS	FRNT 5/1	854616AM1	3	3000	PRN	SOLE	0	0	3000
STAPLES INC	COM	855030102	20115	1055895	SH	SOLE	0	0	1055895
STARBUCKS CORP	COM	855244109	80633	3318212	SH	SOLE	0	0	3318212
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	40823	985337	SH	SOLE	0	0	985337
STARWOOD PTY TR INC	COM	85571B105	1714	101137	SH	SOLE	0	0	101137
STATE STR CORP	COM	857477103	27273	806420	SH	SOLE	0	0	806420
STATOIL ASA	SPONSORED ADR	85771P102	31896	1665585	SH	SOLE	0	0	1665585
STEC INC	COM	784774101	98	7823	SH	SOLE	0	0	7823
STEEL DYNAMICS INC	COM	858119100	1370	103903	SH	SOLE	0	0	103903
STEEL DYNAMICS INC	NOTE 5.125%	6858119AP5	2947	2745000	PRN	SOLE	0	0	2745000
STEINER LEISURE LTD	ORD	P8744Y102	1566	40741	SH	SOLE	0	0	40741
STERICYCLE INC	COM	858912108	12447	189798	SH	SOLE	0	0	189798
STERIS CORP	COM	859152100	3458	111263	SH	SOLE	0	0	111263
STERLING BANCSHARES INC	COM	858907108	1	193	SH	SOLE	0	0	193
STERLITE INDS INDIA LTD	ADS	859737207	4779	335604	SH	SOLE	0	0	335604
STEWART ENTERPRISES INC	CL A	860370105	241	44513	SH	SOLE	0	0	44513
STEWART ENTERPRISES INC	NOTE 3.375%	7860370AK1	245	278000	PRN	SOLE	0	0	278000
STEWART INFORMATION SVCS COR	COM	860372101	0	33	SH	SOLE	0	0	33
STIFEL FINL CORP	COM	860630102	803	18504	SH	SOLE	0	0	18504
STILLWATER MNG CO	COM	86074Q102	388	33432	SH	SOLE	0	0	33432
STONE ENERGY CORP	COM	861642106	6	518	SH	SOLE	0	0	518
STR HLDGS INC	COM	78478V100	17	889	SH	SOLE	0	0	889
STRATASYS INC	COM	862685104	9	348	SH	SOLE	0	0	348
STRATEGIC HOTELS & RESORTS I	COM	86272T106	146	33161	SH	SOLE	0	0	33161
STRAYER ED INC	COM	863236105	2465	11859	SH	SOLE	0	0	11859
STRYKER CORP	COM	863667101	5207	104022	SH	SOLE	0	0	104022
STURM RUGER & CO INC	COM	864159108	183	12770	SH	SOLE	0	0	12770
SUCCESSFACTORS INC	COM	864596101	1491	71697	SH	SOLE	0	0	71697
SUN HYDRAULICS CORP	COM	866942105	235	10030	SH	SOLE	0	0	10030
SUNCOR ENERGY INC NEW	COM	867224107	28714	975335	SH	SOLE	0	0	975335
SUNOCO INC	COM	86764P109	8018	230599	SH	SOLE	0	0	230599
SUNOPTA INC	COM	8676EP108	9935	2268218	SH	SOLE	1384	0	2266834
SUNPOWER CORP	COM CL A	867652109	4480	370250	SH	SOLE	0	0	370250
SUNSTONE HOTEL INVS INC NEW	COM	867892101	622	62645	SH	SOLE	0	0	62645
SUNTRUST BKS INC	COM	867914103	31547	1353934	SH	SOLE	0	0	1353934
SUPER MICRO COMPUTER INC	COM	86800U104	2	132	SH	SOLE	0	0	132
SUPERIOR ENERGY SVCS INC	COM	868157108	5356	286886	SH	SOLE	0	0	286886
SUPERIOR WELL SVCS INC	COM	86837X105	2	100	SH	SOLE	0	0	100
SUPERVALU INC	COM	868536103	5604	516992	SH	SOLE	0	0	516992
SURMODICS INC	COM	868873100	11	673	SH	SOLE	0	0	673
SUSQUEHANNA BANCSHARES INC P	COM	869099101	1733	208054	SH	SOLE	0	0	208054
SVB FINL GROUP	COM	78486Q101	1358	32943	SH	SOLE	0	0	32943
SWIFT ENERGY CO	COM	870738101	572	21239	SH	SOLE	0	0	21239
SWS GROUP INC	COM	78503N107	219	23037	SH	SOLE	0	0	23037
SXC HEALTH SOLUTIONS CORP	COM	78505P100	11381	155371	SH	SOLE	0	0	155371
SYBASE INC	COM	871130100	277	4290	SH	SOLE	0	0	4290
SYMANTEC CORP	COM	871503108	13287	957246	SH	SOLE	0	0	957246
SYMANTEC CORP	NOTE 1.000%	6871503AF5	3750	3690000	PRN	SOLE	0	0	3690000

SYMMETRICOM INC	COM	871543104	1092	214513	SH	SOLE	0	0	214513
SYNAPTICS INC	COM	87157D109	526	19134	SH	SOLE	0	0	19134
SYNGENTA AG	SPONSORED	ADR87160A100	4252	92729	SH	SOLE	0	0	92729
SYNIVERSE HLDGS INC	COM	87163F106	2292	112075	SH	SOLE	0	0	112075
SYNNEX CORP	COM	87162W100	415	16183	SH	SOLE	0	0	16183
SYNOPSIS INC	COM	871607107	787	37728	SH	SOLE	0	0	37728
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	15	1013	SH	SOLE	0	0	1013
SYNOVUS FINL CORP	COM	87161C105	293	115369	SH	SOLE	0	0	115369
SYNTEL INC	COM	87162H103	5	140	SH	SOLE	0	0	140
SYSCO CORP	COM	871829107	22349	782262	SH	SOLE	0	0	782262
T-3 ENERGY SRVCS INC	COM	87306E107	473	16950	SH	SOLE	0	0	16950
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED	ADR874039100	49163	5037219	SH	SOLE	0	0	5037219
TALECRIS BIOTHERAPEUTICS HLD	COM	874227101	1479	70074	SH	SOLE	0	0	70074
TALEO CORP	CL A	87424N104	834	34336	SH	SOLE	0	0	34336
TALISMAN ENERGY INC	COM	87425E103	570	37531	SH	SOLE	0	0	37531
TANGER FACTORY OUTLET CTRS I	COM	875465106	1593	38493	SH	SOLE	0	0	38493
TARGACEPT INC	COM	87611R306	11	564	SH	SOLE	0	0	564
TARGET CORP	COM	87612E106	178460	3629448	SH	SOLE	0	0	3629448
TATA MTRS LTD	SPONSORED	ADR876568502	5815	338271	SH	SOLE	0	0	338271
TAUBMAN CTRS INC	COM	876664103	1562	41516	SH	SOLE	0	0	41516
TCF FINL CORP	COM	872275102	4473	269306	SH	SOLE	0	0	269306
TD AMERITRADE HLDG CORP	COM	87236Y108	3517	229894	SH	SOLE	0	0	229894
TECH DATA CORP	COM	878237106	2818	79114	SH	SOLE	0	0	79114
TECH DATA CORP	DBC	2.750%12878237AE6	3	3000	PRN	SOLE	0	0	3000
TECHNE CORP	COM	878377100	1701	29610	SH	SOLE	0	0	29610
TECK RESOURCES LTD	CL B	878742204	13735	464349	SH	SOLE	0	0	464349
TEEKAY CORPORATION	COM	Y8564W103	636	24294	SH	SOLE	0	0	24294
TEJON RANCH CO	COM	879080109	295	12790	SH	SOLE	0	0	12790
TELE NORTE LESTE PART S A	SPON ADR	PFD 879246106	0	13	SH	SOLE	0	0	13
TELECOM CORP NEW ZEALAND LTD	SPONSORED	ADR879278208	931	144506	SH	SOLE	0	0	144506
TELECOM HLDRS TR	DEPOSITRY	RCP87927P200	1	35	SH	SOLE	0	0	35
TELECOM ITALIA S P A NEW	SPON ADR	ORD 87927Y102	2879	261471	SH	SOLE	0	0	261471
TELECOMMUNICATION SYS INC	CL A	87929J103	11	2636	SH	SOLE	0	0	2636
TELEDYNE TECHNOLOGIES INC	COM	879360105	526	13630	SH	SOLE	0	0	13630
TELEFLEX INC	COM	879369106	17615	324518	SH	SOLE	0	0	324518
TELEFONICA S A	SPONSORED	ADR879382208	22192	399634	SH	SOLE	0	0	399634
TELEPHONE & DATA SYS INC	COM	879433100	109	3578	SH	SOLE	0	0	3578
TELEPHONE & DATA SYS INC	SPL COM	879433860	199	7503	SH	SOLE	0	0	7503
TELLABS INC	COM	879664100	9075	1420212	SH	SOLE	0	0	1420212
TELVENT GIT SA	SHS	E90215109	3	185	SH	SOLE	0	0	185
TEMPLE INLAND INC	COM	879868107	2780	134475	SH	SOLE	0	0	134475
TEMPUR PEDIC INTL INC	COM	88023U101	236	7688	SH	SOLE	0	0	7688
TENARIS S A	SPONSORED	ADR88031M109	4786	138284	SH	SOLE	0	0	138284
TENET HEALTHCARE CORP	COM	88033G100	8781	2023197	SH	SOLE	0	0	2023197
TENNANT CO	COM	880345103	1	15	SH	SOLE	0	0	15
TENNECO INC	COM	880349105	1820	86442	SH	SOLE	0	0	86442
TERADATA CORP DEL	COM	88076W103	24386	800062	SH	SOLE	0	0	800062
TERADYNE INC	COM	880770102	11271	1155987	SH	SOLE	0	0	1155987
TEREX CORP NEW	COM	880779103	6262	334164	SH	SOLE	0	0	334164
TERRENO RLTY CORP	COM	88146M101	115	6502	SH	SOLE	0	0	6502
TESCO CORP	COM	88157K101	221	18001	SH	SOLE	0	0	18001
TESORO CORP	COM	881609101	7	613	SH	SOLE	0	0	613
TETRA TECH INC NEW	COM	88162G103	656	33427	SH	SOLE	0	0	33427
TEVA PHARMACEUTICAL FIN CO B	NOTE	1.750% 288165FAA0	7813	6824000	PRN	SOLE	0	0	6824000
TEVA PHARMACEUTICAL FIN II L	DBC	0.250% 288164RAB3	5	3000	PRN	SOLE	0	0	3000
TEVA PHARMACEUTICAL FIN LLC	DBC	0.250% 288163VAE9	1939	1664000	PRN	SOLE	0	0	1664000
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	132377	2546204	SH	SOLE	0	0	2546204
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	1373	83726	SH	SOLE	0	0	83726
TEXAS INSTRS INC	COM	882508104	39905	1714123	SH	SOLE	0	0	1714123
TEXAS ROADHOUSE INC	COM	882681109	815	64565	SH	SOLE	0	0	64565
TEXTAINER GROUP HOLDINGS LTD	SHS	G8766E109	250	10354	SH	SOLE	0	0	10354
TEXTRON INC	COM	883203101	5992	353068	SH	SOLE	0	0	353068
TFS FINL CORP	COM	87240R107	119	9590	SH	SOLE	0	0	9590
THERAVANCE INC	NOTE	3.000% 188338TAA2	230	272000	PRN	SOLE	0	0	272000
THERMO FISHER SCIENTIFIC INC	COM	883556102	44776	912861	SH	SOLE	0	0	912861
THOMAS & BETTS CORP	COM	884315102	2457	70803	SH	SOLE	0	0	70803
THOMPSON CREEK METALS CO INC	COM	884768102	489	56393	SH	SOLE	0	0	56393
THOMSON REUTERS CORP	COM	884903105	4209	117465	SH	SOLE	0	0	117465
THOR INDS INC	COM	885160101	1043	43931	SH	SOLE	0	0	43931
THORATEC CORP	COM NEW	885175307	6731	157519	SH	SOLE	0	0	157519
THQ INC	COM NEW	872443403	643	148742	SH	SOLE	0	0	148742
TIBCO SOFTWARE INC	COM	88632Q103	8359	693150	SH	SOLE	0	0	693150
TIDEWATER INC	COM	886423102	2693	69553	SH	SOLE	0	0	69553
TIFFANY & CO NEW	COM	886547108	13605	358874	SH	SOLE	0	0	358874
TIM HORTONS INC	COM	88706M103	5054	157951	SH	SOLE	0	0	157951
TIMBERLAND CO	CL A	887100105	84	5213	SH	SOLE	0	0	5213
TIME WARNER CABLE INC	COM	88732J207	9859	189308	SH	SOLE	0	0	189308
TIME WARNER INC	COM NEW	887317303	77067	2665766	SH	SOLE	0	0	2665766
TIMKEN CO	COM	887389104	7448	286579	SH	SOLE	0	0	286579
TITAN MACHY INC	COM	88830R101	20	1547	SH	SOLE	0	0	1547
TITANIUM METALS CORP	COM NEW	888339207	13873	788681	SH	SOLE	0	0	788681
TJX COS INC NEW	COM	872540109	81916	1952698	SH	SOLE	0	0	1952698
TOLL BROTHERS INC	COM	889478103	6	374	SH	SOLE	0	0	374
TOMKINS PLC	SPONSORED	ADR890030208	10854	814286	SH	SOLE	0	0	814286
TORCHMARK CORP	COM	891027104	1018	20557	SH	SOLE	0	0	20557
TORO CO	COM	891092108	4213	85764	SH	SOLE	0	0	85764

TORONTO DOMINION BK ONT	COM NEW	891160509	27445	422811	SH	SOLE	0	0	422811
TORTOISE ENERGY CAP CORP	COM	89147U100	11	500	SH	SOLE	0	0	500
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	22	665	SH	SOLE	0	0	665
TORTOISE NORTH AMRN ENRGY CO	COM	89147T103	9	396	SH	SOLE	0	0	396
TOTAL S A	SPONSORED ADR	89151E109	200099	4482512	SH	SOLE	0	0	4482512
TOTAL SYS SVCS INC	COM	891906109	2	124	SH	SOLE	0	0	124
TOWER GROUP INC	COM	891777104	575	26716	SH	SOLE	0	0	26716
TOWERS WATSON & CO	CL A	891894107	832	21428	SH	SOLE	0	0	21428
TOYOTA MOTOR CORP	SP ADR REP2C08	892331307	13761	200684	SH	SOLE	0	0	200684
TRACTOR SUPPLY CO	COM	892356106	1434	23521	SH	SOLE	0	0	23521
TRANSATLANTIC HLDGS INC	COM	893521104	281	5859	SH	SOLE	0	0	5859
TRANSCANADA CORP	COM	89353D107	23995	717761	SH	SOLE	0	0	717761
TRANSDIGM GROUP INC	COM	893641100	9763	191312	SH	SOLE	0	0	191312
TRANSOCEAN INC	NOTE 1.500%	12893830AV1	6376	7184000	PRN	SOLE	0	0	7184000
TRANSOCEAN INC	NOTE 1.500%	12893830AW9	2456	2968000	PRN	SOLE	0	0	2968000
TRANSOCEAN LTD	REG SHS	H8817H100	3567	76995	SH	SOLE	0	0	76995
TRAVELERS COMPANIES INC	COM	89417E109	142299	2889325	SH	SOLE	0	0	2889325
TREDEGAR CORP	COM	894650100	260	15933	SH	SOLE	0	0	15933
TREEHOUSE FOODS INC	COM	89469A104	9926	217396	SH	SOLE	0	0	217396
TREX CO INC	COM	89531P105	1079	53720	SH	SOLE	0	0	53720
TRICO MARINE SERVICES INC	NOTE 3.000%	1896106AQ4	56	349000	PRN	SOLE	0	0	349000
TRIMBLE NAVIGATION LTD	COM	896239100	1484	52997	SH	SOLE	0	0	52997
TRINITY INDS INC	COM	896522109	382	21544	SH	SOLE	0	0	21544
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	90	14690	SH	SOLE	0	0	14690
TRIUMPH GROUP INC NEW	COM	896818101	4590	68893	SH	SOLE	68893	0	0
TRIUMPH GROUP INC NEW	NOTE 2.625%	10896818AB7	3598	2762000	PRN	SOLE	0	0	2762000
TRUE RELIGION APPAREL INC	COM	89784N104	21	966	SH	SOLE	0	0	966
TRUEBLUE INC	COM	89785X101	1304	116532	SH	SOLE	0	0	116532
TRUSTMARK CORP	COM	898402102	591	28394	SH	SOLE	0	0	28394
TRW AUTOMOTIVE HLDGS CORP	COM	872648106	1047	37993	SH	SOLE	0	0	37993
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	589	41583	SH	SOLE	0	0	41583
TTM TECHNOLOGIES INC	COM	87305R109	370	38933	SH	SOLE	0	0	38933
TTM TECHNOLOGIES INC	NOTE 3.250%	587305RAC3	242	270000	PRN	SOLE	0	0	270000
TUPPERWARE BRANDS CORP	COM	899896104	2898	72732	SH	SOLE	0	0	72732
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	14431	1111782	SH	SOLE	0	0	1111782
TUTOR PERINI CORP	COM	901109108	9	561	SH	SOLE	0	0	561
TW TELECOM INC	COM	87311L104	3787	227029	SH	SOLE	0	0	227029
TYCO ELECTRONICS LTD SWITZER	SHS	H8912P106	26776	1055006	SH	SOLE	0	0	1055006
TYCO INTERNATIONAL LTD	SHS	H89128104	55242	1568029	SH	SOLE	0	0	1568029
TYLER TECHNOLOGIES INC	COM	902252105	14	898	SH	SOLE	0	0	898
TYSON FOODS INC	CL A	902494103	1112	67854	SH	SOLE	0	0	67854
U STORE IT TR	COM	91274F104	221	29634	SH	SOLE	0	0	29634
UAL CORP	NOTE 4.500%	6902549AH7	1	1000	PRN	SOLE	0	0	1000
UBS AG	SHS NEW	H89231338	15833	1197629	SH	SOLE	1197629	0	0
UBS AG JERSEY BRH	LIVESTK ETN	3902641828	1	50	SH	SOLE	0	0	50
UDR INC	COM	902653104	17729	926741	SH	SOLE	0	0	926741
UGI CORP NEW	COM	902681105	20857	819846	SH	SOLE	0	0	819846
UIL HLDG CORP	COM	902748102	653	26104	SH	SOLE	0	0	26104
ULTA SALON COSMETCS & FRAG I	COM	90384S303	517	21876	SH	SOLE	0	0	21876
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	303	9209	SH	SOLE	0	0	9209
ULTRA PETROLEUM CORP	COM	903914109	5444	123033	SH	SOLE	0	0	123033
ULTRAPAR PARTICIPACOES S A	SP ADR REP PF	90400P101	6371	134727	SH	SOLE	0	0	134727
ULTRAPETROL BAHAMAS LTD	COM	P94398107	324	74571	SH	SOLE	0	0	74571
UMB FINL CORP	COM	902788108	1186	33358	SH	SOLE	0	0	33358
UMPQUA HLDGS CORP	COM	904214103	4684	408001	SH	SOLE	0	0	408001
UNILEVER N V	N Y SHS NEW	904784709	30604	1120202	SH	SOLE	0	0	1120202
UNILEVER PLC	SPON ADR NEW	904767704	43709	1635218	SH	SOLE	0	0	1635218
UNION PAC CORP	COM	907818108	113619	1634565	SH	SOLE	0	0	1634565
UNIT CORP	COM	909218109	1073	26436	SH	SOLE	0	0	26436
UNITED BANKSHARES INC WEST V	COM	909907107	2638	110182	SH	SOLE	0	0	110182
UNITED MICROELECTRONICS CORP	SPON ADR NEW	910873405	4648	1597084	SH	SOLE	0	0	1597084
UNITED NAT FOODS INC	COM	911163103	22113	740051	SH	SOLE	0	0	740051
UNITED ONLINE INC	COM	911268100	208	36076	SH	SOLE	0	0	36076
UNITED PARCEL SERVICE INC	CL B	911312106	31461	553015	SH	SOLE	0	0	553015
UNITED RENTALS INC	COM	911363109	1086	116494	SH	SOLE	0	0	116494
UNITED STATES STL CORP NEW	COM	912909108	15030	389883	SH	SOLE	0	0	389883
UNITED STATES STL CORP NEW	NOTE 4.000%	5912909AE8	3	2000	PRN	SOLE	0	0	2000
UNITED STATIONERS INC	COM	913004107	569	10452	SH	SOLE	0	0	10452
UNITED TECHNOLOGIES CORP	COM	913017109	212061	3267001	SH	SOLE	0	0	3267001
UNITED THERAPEUTICS CORP DEL	COM	91307C102	1962	40196	SH	SOLE	0	0	40196
UNITEDHEALTH GROUP INC	COM	91324P102	184097	6482287	SH	SOLE	0	0	6482287
UNIVERSAL CORP VA	COM	913456109	15402	388145	SH	SOLE	0	0	388145
UNIVERSAL ELECTRS INC	COM	913483103	1757	105676	SH	SOLE	0	0	105676
UNIVERSAL FST PRODS INC	COM	913543104	31	1034	SH	SOLE	0	0	1034
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	1692	52656	SH	SOLE	0	0	52656
UNIVERSAL HLTH SVCS INC	CL B	913903100	5125	134350	SH	SOLE	0	0	134350
UNIVERSAL TECHNICAL INST INC	COM	913915104	4744	200673	SH	SOLE	0	0	200673
UNUM GROUP	COM	91529Y106	30356	1398917	SH	SOLE	0	0	1398917
URBAN OUTFITTERS INC	COM	917047102	19681	572293	SH	SOLE	0	0	572293
URS CORP NEW	COM	903236107	9819	249526	SH	SOLE	0	0	249526
US BANCORP DEL	COM NEW	902973304	92834	4153636	SH	SOLE	0	0	4153636
US ECOLOGY INC	COM	91732J102	18	1233	SH	SOLE	0	0	1233
USANA HEALTH SCIENCES INC	COM	90328M107	3	70	SH	SOLE	0	0	70
USEC INC	COM	90333E108	1433	301129	SH	SOLE	0	0	301129
USEC INC	NOTE 3.000%	1090333EAC2	261	363000	PRN	SOLE	0	0	363000
UTI WORLDWIDE INC	ORD	G87210103	2174	175603	SH	SOLE	0	0	175603

V F CORP	COM	918204108	80455	1130303	SH	SOLE	0	0	1130303
VAIL RESORTS INC	COM	91879Q109	2111	60464	SH	SOLE	0	0	60464
VALE CAP II	GTD CV 6.75%191912F201	1657	23588	SH	SOLE	0	0	23588	
VALE S A	ADR REPSTG PF91912E204	8967	426592	SH	SOLE	0	0	426592	
VALE S A	ADR	91912E105	24906	1022843	SH	SOLE	0	0	1022843
VALEANT PHARMACEUTICALS INTL	COM	91911X104	5524	105640	SH	SOLE	0	0	105640
VALERO ENERGY CORP NEW	COM	91913Y100	19684	1094794	SH	SOLE	0	0	1094794
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	1364	55860	SH	SOLE	0	0	55860
VALLEY NATL BANCORP	COM	919794107	2680	196779	SH	SOLE	0	0	196779
VALMONT INDS INC	COM	920253101	1744	24009	SH	SOLE	0	0	24009
VALSPAR CORP	COM	920355104	27274	905505	SH	SOLE	0	0	905505
VALUECLICK INC	COM	92046N102	297	27805	SH	SOLE	0	0	27805
VANDA PHARMACEUTICALS INC	COM	921659108	297	44879	SH	SOLE	0	0	44879
VANGUARD BD INDEX FD INC	TOTAL BND MRK921937835	892	10962	SH	SOLE	0	0	10962	
VANGUARD BD INDEX FD INC	SHORT TRM BON921937827	14740	181936	SH	SOLE	0	0	181936	
VANGUARD BD INDEX FD INC	INTERMED TERM921937819	2849	34040	SH	SOLE	0	0	34040	
VANGUARD INDEX FDS	STK MRK ETF 922908769	26232	499087	SH	SOLE	0	0	499087	
VANGUARD INDEX FDS	SMALL CP ETF 922908751	32	569	SH	SOLE	0	0	569	
VANGUARD INDEX FDS	VALUE ETF 922908744	7304	163610	SH	SOLE	0	0	163610	
VANGUARD INDEX FDS	GROWTH ETF 922908736	7670	157689	SH	SOLE	0	0	157689	
VANGUARD INDEX FDS	LARGE CAP ETF922908637	1708	36419	SH	SOLE	0	0	36419	
VANGUARD INDEX FDS	SM CP VAL ETF922908611	6120	113550	SH	SOLE	0	0	113550	
VANGUARD INDEX FDS	SML CP GRW ET922908595	6776	115104	SH	SOLE	0	0	115104	
VANGUARD INDEX FDS	REIT ETF 922908553	2206	47448	SH	SOLE	0	0	47448	
VANGUARD INDEX FDS	MCAP GR IDXVI922908538	154	3288	SH	SOLE	0	0	3288	
VANGUARD INDEX FDS	MCAP VL IDXVI922908512	37	846	SH	SOLE	0	0	846	
VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US922042775	893	23260	SH	SOLE	0	0	23260	
VANGUARD WORLD FD	MEGA VALUE 30921910840	20363	625194	SH	SOLE	0	0	625194	
VANGUARD WORLD FD	MEGA GRWTH IN921910816	20377	537381	SH	SOLE	0	0	537381	
VANGUARD WORLD FDS	TELCOMM ETF 92204A884	2247	42326	SH	SOLE	0	0	42326	
VANGUARD WORLD FDS	MATERIALS ETF92204A801	1580	26321	SH	SOLE	0	0	26321	
VANGUARD WORLD FDS	INF TECH ETF 92204A702	16958	342854	SH	SOLE	0	0	342854	
VANGUARD WORLD FDS	INDUSTRIAL ET92204A603	9049	177880	SH	SOLE	0	0	177880	
VANGUARD WORLD FDS	FINANCIALS ET92204A405	3134	111039	SH	SOLE	0	0	111039	
VANGUARD WORLD FDS	ENERGY ETF 92204A306	6063	83237	SH	SOLE	0	0	83237	
VANGUARD WORLD FDS	CONSUM STP ET92204A207	3947	61755	SH	SOLE	0	0	61755	
VANGUARD WORLD FDS	CONSUM DIS ET92204A108	5194	111828	SH	SOLE	0	0	111828	
VARIAN MED SYS INC	COM	92220P105	15414	294826	SH	SOLE	0	0	294826
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2833	98843	SH	SOLE	0	0	98843
VCA ANTECH INC	COM	918194101	1103	44545	SH	SOLE	0	0	44545
VECTREN CORP	COM	92240G101	239	10105	SH	SOLE	0	0	10105
VEECO INSTRS INC DEL	COM	922417100	2269	66176	SH	SOLE	0	0	66176
VENTAS INC	COM	92276F100	1641	34959	SH	SOLE	0	0	34959
VEOLIA ENVIRONNEMENT	SPONSORED ADR92334N103	2602	111327	SH	SOLE	0	0	111327	
VERIFONE SYS INC	COM	92342Y109	586	30945	SH	SOLE	0	0	30945
VERISIGN INC	COM	92343E102	7225	272142	SH	SOLE	0	0	272142
VERISIGN INC	SDCV 3.250% 892343EAD4	1560	1726000	PRN	SOLE	0	0	1726000	
VERISK ANALYTICS INC	CL A	92345Y106	10220	341801	SH	SOLE	0	0	341801
VERIZON COMMUNICATIONS INC	COM	92343V104	158481	5655988	SH	SOLE	0	0	5655988
VERTEX PHARMACEUTICALS INC	COM	92532F100	10944	332635	SH	SOLE	0	0	332635
VIACOM INC NEW	CL B	92553P201	16914	539167	SH	SOLE	0	0	539167
VIASAT INC	COM	92552V100	2773	85159	SH	SOLE	0	0	85159
VIRGIN MEDIA INC	COM	92769L101	3814	228550	SH	SOLE	0	0	228550
VIRGIN MEDIA INC	NOTE 6.500%1192769LAB7	1410	1204000	PRN	SOLE	0	0	1204000	
VIRGINIA COMM BANCORP INC	COM	92778Q109	246	39314	SH	SOLE	0	0	39314
VISA INC	COM CL A	92826C839	124551	1760432	SH	SOLE	0	0	1760432
VISHAY INTERTECHNOLOGY INC	COM	928298108	585	75570	SH	SOLE	0	0	75570
VISTAPRINT N V	SHS	N93540107	1460	30753	SH	SOLE	0	0	30753
VITAL IMAGES INC	COM	92846N104	515	40366	SH	SOLE	0	0	40366
VITAMIN SHOPPE INC	COM	92849E101	2278	88813	SH	SOLE	0	0	88813
VMWARE INC	CL A COM	928563402	24709	394768	SH	SOLE	0	0	394768
VOCUS INC	COM	92858J108	16	1029	SH	SOLE	0	0	1029
VODAFONE GROUP PLC NEW	SPONS ADR NEW92857W209	106387	5146925	SH	SOLE	0	0	5146925	
VOLCANO CORPORATION	COM	928645100	1147	52587	SH	SOLE	0	0	52587
VORNADO RLTY L P	DEB 3.875% 4/929043AC1	5	5000	PRN	SOLE	0	0	5000	
VORNADO RLTY TR	SH BEN INT	929042109	23258	318819	SH	SOLE	0	0	318819
VULCAN MATLS CO	COM	929160109	140	3199	SH	SOLE	0	0	3199
WABASH NATL CORP	COM	929566107	23	3305	SH	SOLE	0	0	3305
WABCO HLDGS INC	COM	92927K102	14163	449890	SH	SOLE	0	0	449890
WABTEC CORP	COM	929740108	10419	261205	SH	SOLE	0	0	261205
WADDELL & REED FINL INC	CL A	930059100	74	3383	SH	SOLE	0	0	3383
WAL MART STORES INC	COM	931142103	116954	2432991	SH	SOLE	2260709	0	172282
WALGREEN CO	COM	931422109	79359	2972265	SH	SOLE	0	0	2972265
WALTER ENERGY INC	COM	93317Q105	2	27	SH	SOLE	0	0	27
WARNACO GROUP INC	COM NEW	934390402	2038	56405	SH	SOLE	0	0	56405
WARNER CHILCOTT PLC IRELAND	SHS A	G94368100	160	7006	SH	SOLE	0	0	7006
WASHINGTON FED INC	COM	938824109	3523	217719	SH	SOLE	0	0	217719
WASHINGTON POST CO	CL B	939640108	4265	10390	SH	SOLE	0	0	10390
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	4	147	SH	SOLE	0	0	147
WASTE CONNECTIONS INC	COM	941053100	6641	190339	SH	SOLE	0	0	190339
WASTE MGMT INC DEL	COM	94106L109	77195	2467076	SH	SOLE	0	0	2467076
WATERS CORP	COM	941848103	999	15444	SH	SOLE	0	0	15444
WATSCO INC	COM	942622200	3482	60110	SH	SOLE	0	0	60110
WATSON PHARMACEUTICALS INC	COM	942683103	4645	114493	SH	SOLE	0	0	114493
WD-40 CO	COM	929236107	16568	496052	SH	SOLE	0	0	496052
WEATHERFORD INTERNATIONAL LT	REG	H27013103	4468	340062	SH	SOLE	0	0	340062

WEBMD HEALTH CORP	COM	94770V102	13235	285042	SH	SOLE	0	0	285042
WEBSTER FINL CORP CONN	COM	947890109	492	27403	SH	SOLE	0	0	27403
WEINGARTEN RLTY INVS	SH BEN INT	948741103	512	26869	SH	SOLE	0	0	26869
WEIS MKTS INC	COM	948849104	15275	464155	SH	SOLE	0	0	464155
WELLPOINT INC	COM	94973V107	35545	726444	SH	SOLE	0	0	726444
WELLS FARGO & CO NEW	COM	949746101	281176	10983445	SH	SOLE	0	0	10983445
WELLS FARGO & CO NEW	PERP PFD CNV	949746804	9653	10368	SH	SOLE	0	0	10368
WERNER ENTERPRISES INC	COM	950755108	1322	60413	SH	SOLE	0	0	60413
WESCO FINL CORP	COM	950817106	246	762	SH	SOLE	0	0	762
WESCO INTL INC	COM	95082P105	2701	80215	SH	SOLE	0	0	80215
WESCO INTL INC	DBCX 6.000%	995082PAH8	1913	1327000	PRN	SOLE	0	0	1327000
WEST PHARMACEUTICAL SVSC INC	COM	955306105	46	1266	SH	SOLE	0	0	1266
WESTAMERICA BANCORPORATION	COM	957090103	3674	69959	SH	SOLE	0	0	69959
WESTAR ENERGY INC	COM	95709T100	3659	169314	SH	SOLE	0	0	169314
WESTERN DIGITAL CORP	COM	958102105	6990	231769	SH	SOLE	0	0	231769
WESTERN UN CO	COM	959802109	7042	472315	SH	SOLE	0	0	472315
WESTLAKE CHEM CORP	COM	960413102	7	359	SH	SOLE	0	0	359
WESTPAC BKG CORP	SPONSORED ADR	961214301	14952	168793	SH	SOLE	0	0	168793
WESTPORT INNOVATIONS INC	COM NEW	960908309	12	760	SH	SOLE	0	0	760
WEYERHAEUSER CO	COM	962166104	34732	986696	SH	SOLE	0	0	986696
WGL HLDGS INC	COM	92924F106	1153	33888	SH	SOLE	0	0	33888
WHIRLPOOL CORP	COM	963320106	12315	140234	SH	SOLE	0	0	140234
WHITE MTNS INS GROUP LTD	COM	G9618E107	2473	7629	SH	SOLE	0	0	7629
WHITING PETE CORP NEW	COM	966387102	29665	378281	SH	SOLE	0	0	378281
WHITING PETE CORP NEW	PERP PFD CONV	966387201	1	7	SH	SOLE	0	0	7
WHITNEY HLDG CORP	COM	966612103	1927	208355	SH	SOLE	0	0	208355
WHOLE FOODS MKT INC	COM	966837106	1042	28927	SH	SOLE	0	0	28927
WILEY JOHN & SONS INC	CL A	968223206	7113	183945	SH	SOLE	0	0	183945
WILLIAMS COS INC DEL	COM	969457100	5828	318839	SH	SOLE	0	0	318839
WILLIAMS SONOMA INC	COM	969904101	2625	105766	SH	SOLE	0	0	105766
WILLIS GROUP HOLDINGS PUBLIC	SHS	G96666105	9417	313394	SH	SOLE	0	0	313394
WILMINGTON TRUST CORP	COM	971807102	951	85783	SH	SOLE	0	0	85783
WINDSTREAM CORP	COM	97381W104	58385	5528858	SH	SOLE	0	0	5528858
WINN DIXIE STORES INC	COM NEW	974280307	160	16551	SH	SOLE	0	0	16551
WINTRUST FINANCIAL CORP	COM	97650W108	1163	34897	SH	SOLE	0	0	34897
WISCONSIN ENERGY CORP	COM	976657106	4296	84660	SH	SOLE	0	0	84660
WMS INDS INC	COM	929297109	2039	51943	SH	SOLE	0	0	51943
WOLVERINE WORLD WIDE INC	COM	978097103	17346	687790	SH	SOLE	0	0	687790
WONDER AUTO TECHNOLOGY INC	COM	978166106	328	44814	SH	SOLE	0	0	44814
WOODWARD GOVERNOR CO	COM	980745103	1613	63200	SH	SOLE	0	0	63200
WORLD ACCEP CORP DEL	COM	981419104	12	324	SH	SOLE	0	0	324
WORLD FUEL SVCS CORP	COM	981475106	18410	709701	SH	SOLE	0	0	709701
WORLD WRESTLING ENTMT INC	CL A	98156Q108	360	23109	SH	SOLE	0	0	23109
WORTHINGTON INDS INC	COM	981811102	1271	98868	SH	SOLE	0	0	98868
WRIGHT EXPRESS CORP	COM	98233Q105	1058	35621	SH	SOLE	0	0	35621
WRIGHT MED GROUP INC	COM	98235T107	746	44922	SH	SOLE	0	0	44922
WYNDHAM WORLDWIDE CORP	COM	98310W108	12117	601638	SH	SOLE	0	0	601638
WYNN RESORTS LTD	COM	983134107	3902	51159	SH	SOLE	0	0	51159
XCEL ENERGY INC	COM	98389B100	581	28187	SH	SOLE	0	0	28187
XEROX CORP	COM	984121103	63523	7900913	SH	SOLE	0	0	7900913
XILINX INC	COM	983919101	13498	534370	SH	SOLE	0	0	534370
XL CAP LTD	CL A	G98255105	1798	112300	SH	SOLE	0	0	112300
XTO ENERGY INC	COM	98385X106	5	130	SH	SOLE	0	0	130
YAHOO INC	COM	984332106	41065	2967148	SH	SOLE	0	0	2967148
YAMANA GOLD INC	COM	98462Y100	23301	2262265	SH	SOLE	0	0	2262265
YANZHOU COAL MNG CO LTD	SPON ADR H	SH984846105	2632	137439	SH	SOLE	0	0	137439
YOUNG INNOVATIONS INC	COM	987520103	1424	50574	SH	SOLE	0	0	50574
YUM BRANDS INC	COM	988498101	21078	539900	SH	SOLE	0	0	539900
ZEBRA TECHNOLOGIES CORP	CL A	989207105	4	158	SH	SOLE	0	0	158
ZHONGPIN INC	COM	98952K107	426	36211	SH	SOLE	0	0	36211
ZIMMER HLDGS INC	COM	98956P102	7132	131959	SH	SOLE	0	0	131959
ZIONS BANCORPORATION	COM	989701107	19144	887519	SH	SOLE	0	0	887519
ZOLL MED CORP	COM	989922109	952	35139	SH	SOLE	0	0	35139
ZOLTEK COS INC	COM	98975W104	672	79355	SH	SOLE	0	0	79355
ZUMIEZ INC	COM	989817101	5	312	SH	SOLE	0	0	312
1 800 FLOWERS COM	CL A	68243Q106	0	231	SH	SOLE	0	0	231
3M CO	COM	88579Y101	144265	1826366	SH	SOLE	0	0	1826366
3M CO	NOTE 11/2	88579YAB7	1968	2184000	PRN	SOLE	0	0	2184000

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