

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: 2010-12-31
SEC Accession No. 0000070858-11-000150

(HTML Version on secdatabase.com)

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.: **111182294**

Mailing Address
101 HUDSON STREET, 9TH
FLOOR
JERSEY CITY NJ 07302

Business Address
101 HUDSON STREET, 9TH
FLOOR
JERSEY CITY NJ 07302
201-557-4069

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2010

Check here if Amendment [X]; Amendment Number: 1
This Amendment (Check only one.): [] is a restatement.
[X] 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:
2,411

Form 13F Information Table Value Total:
\$ 49,728,642 (thousands)

List of Other Included Managers:

No. 13F File Number Name
None

<TABLE>

| NAME OF ISSUER | ISSUE CLASS | CUSIP | VALUE | (XSHARES/PRNSH / | PRN PUT / | INVSTMT | OTHER MANAVOTING | AVOTING | AVOTING A |
|------------------------------|-------------------------|-------|--------|------------------|-----------|---------|------------------|---------|-----------|
| <S> | | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> |
| AAON INC | COM PAR \$0.00000360206 | | 2099 | 74391 SH | SOLE | | 0 | 0 | 74391 |
| AAR CORP | COM 000361105 | | 7680 | 279568 SH | SOLE | | 0 | 0 | 279568 |
| AARONS INC | COM PAR \$0.50002535300 | | 10178 | 499143 SH | SOLE | | 0 | 0 | 499143 |
| ABAXIS INC | COM 002567105 | | 124 | 4627 SH | SOLE | | 0 | 0 | 4627 |
| ABB LTD | SPONSORED ADR000375204 | | 35365 | 1575258 SH | SOLE | | 0 | 0 | 1575258 |
| ABBOTT LABS | COM 002824100 | | 150466 | 3140591 SH | SOLE | | 0 | 0 | 3140591 |
| ABERCROMBIE & FITCH CO | CL A 002896207 | | 423 | 7338 SH | SOLE | | 0 | 0 | 7338 |
| ABM INDS INC | COM 000957100 | | 52 | 1988 SH | SOLE | | 0 | 0 | 1988 |
| ABOVENET INC | COM 00374N107 | | 297 | 5087 SH | SOLE | | 0 | 0 | 5087 |
| ACACIA RESH CORP | ACACIA TCH CO003881307 | | 243 | 9381 SH | SOLE | | 0 | 0 | 9381 |
| ACADIA RLTY TR | COM SH BEN IN004239109 | | 1158 | 63481 SH | SOLE | | 0 | 0 | 63481 |
| ACCELRY S INC | COM 00430U103 | | 46 | 5575 SH | SOLE | | 0 | 0 | 5575 |
| ACCENTURE PLC IRELAND | SHS CLASS A G1151C101 | | 108032 | 2227926 SH | SOLE | | 0 | 0 | 2227926 |
| ACCO BRANDS CORP | COM 00081T108 | | 62 | 7294 SH | SOLE | | 0 | 0 | 7294 |
| ACCRETIVE HEALTH INC | COM 00438V103 | | 22 | 1350 SH | SOLE | | 0 | 0 | 1350 |
| ACE LTD | SHS H0023R105 | | 28456 | 457122 SH | SOLE | | 0 | 0 | 457122 |
| ACERGY S A | SPONSORED ADR00443E104 | | 14677 | 602495 SH | SOLE | | 0 | 0 | 602495 |
| ACI WORLDWIDE INC | COM 004498101 | | 387 | 14415 SH | SOLE | | 0 | 0 | 14415 |
| ACME PACKET INC | COM 004764106 | | 3542 | 66626 SH | SOLE | | 0 | 0 | 66626 |
| ACORDA THERAPEUTICS INC | COM 00484M106 | | 27 | 977 SH | SOLE | | 0 | 0 | 977 |
| ACTIVISION BLIZZARD INC | COM 00507V109 | | 25667 | 2063303 SH | SOLE | | 0 | 0 | 2063303 |
| ACTUANT CORP | CL A NEW 00508X203 | | 4079 | 153225 SH | SOLE | | 0 | 0 | 153225 |
| ACUITY BRANDS INC | COM 00508Y102 | | 11795 | 204518 SH | SOLE | | 0 | 0 | 204518 |
| ACXIOM CORP | COM 005125109 | | 662 | 38596 SH | SOLE | | 0 | 0 | 38596 |
| ADMINISTAFF INC | COM 007094105 | | 1639 | 55923 SH | SOLE | | 0 | 0 | 55923 |
| ADOBE SYS INC | COM 00724F101 | | 93873 | 3049804 SH | SOLE | | 0 | 0 | 3049804 |
| ADTRAN INC | COM 00738A106 | | 2294 | 63344 SH | SOLE | | 0 | 0 | 63344 |
| ADVANCE AUTO PARTS INC | COM 00751Y106 | | 1604 | 24244 SH | SOLE | | 0 | 0 | 24244 |
| ADVANCED BATTERY TECHNOLOG I | COM 00752H102 | | 711 | 184732 SH | SOLE | | 0 | 0 | 184732 |
| ADVANCED MICRO DEVICES INC | COM 007903107 | | 4220 | 515899 SH | SOLE | | 0 | 0 | 515899 |
| ADVANCED MICRO DEVICES INC | NOTE 6.000% 5007903A11 | | 430 | 427000 PRN | SOLE | | 0 | 0 | 427000 |
| ADVANCED SEMICONDUCTOR ENGR | SPONSORED ADR00756M404 | | 3077 | 536022 SH | SOLE | | 0 | 0 | 536022 |
| ADVANTEST CORP | SPON ADR NEW 00762U200 | | 1972 | 87428 SH | SOLE | | 0 | 0 | 87428 |
| ADVENT SOFTWARE INC | COM 007974108 | | 1384 | 23887 SH | SOLE | | 0 | 0 | 23887 |
| ADVISORY BRD CO | COM 00762W107 | | 3596 | 75490 SH | SOLE | | 0 | 0 | 75490 |
| AECOM TECHNOLOGY CORP DELAWA | COM 00766T100 | | 2251 | 80475 SH | SOLE | | 0 | 0 | 80475 |
| AEGON N V | NY REGISTRY S007924103 | | 5384 | 878227 SH | SOLE | | 0 | 0 | 878227 |
| AERCAP HOLDINGS NV | SHS N00985106 | | 3568 | 252689 SH | SOLE | | 0 | 0 | 252689 |
| AEROFLEX HLDG CORP | COM 007767106 | | 98 | 5941 SH | SOLE | | 0 | 0 | 5941 |
| AEROPOSTALE | COM 007865108 | | 3165 | 128443 SH | SOLE | | 0 | 0 | 128443 |
| AEROVIRONMENT INC | COM 008073108 | | 3275 | 122074 SH | SOLE | | 0 | 0 | 122074 |
| AES CORP | COM 00130H105 | | 8474 | 695704 SH | SOLE | | 0 | 0 | 695704 |
| AES TR III | PFD CV 6.75% 00808N202 | | 513 | 10465 SH | SOLE | | 0 | 0 | 10465 |
| AETNA INC NEW | COM 00817Y108 | | 44597 | 1461712 SH | SOLE | | 0 | 0 | 1461712 |
| AFC ENTERPRISES INC | COM 00104Q107 | | 70 | 5050 SH | SOLE | | 0 | 0 | 5050 |
| AFFILIATED MANAGERS GROUP | COM 008252108 | | 43173 | 435125 SH | SOLE | | 0 | 0 | 435125 |
| AFFYMETRIX INC | COM 00826T108 | | 1414 | 281102 SH | SOLE | | 0 | 0 | 281102 |
| AFLAC INC | COM 001055102 | | 12421 | 220113 SH | SOLE | | 0 | 0 | 220113 |
| AGCO CORP | COM 001084102 | | 8266 | 163168 SH | SOLE | | 0 | 0 | 163168 |
| AGFEED INDUSTRIES INC | COM 00846L101 | | 839 | 285269 SH | SOLE | | 0 | 0 | 285269 |
| AGILENT TECHNOLOGIES INC | COM 00846U101 | | 60237 | 1453952 SH | SOLE | | 0 | 0 | 1453952 |
| AGL RES INC | COM 001204106 | | 3587 | 100055 SH | SOLE | | 0 | 0 | 100055 |
| AGNICO EAGLE MINES LTD | COM 008474108 | | 7640 | 99603 SH | SOLE | | 0 | 0 | 99603 |
| AGRIUM INC | COM 008916108 | | 47239 | 514871 SH | SOLE | | 0 | 0 | 514871 |
| AIR METHODS CORP | COM PAR \$.06 009128307 | | 2139 | 38018 SH | SOLE | | 0 | 0 | 38018 |
| AIR PRODS & CHEMS INC | COM 009158106 | | 66803 | 734500 SH | SOLE | | 0 | 0 | 734500 |
| AIR TRANSPORT SERVICES GRP I | COM 00922R105 | | 35 | 4380 SH | SOLE | | 0 | 0 | 4380 |
| AIRGAS INC | COM 009363102 | | 84 | 1346 SH | SOLE | | 0 | 0 | 1346 |

| | | | | | | | | | |
|------------------------------|-----------------|--------------|--------|----------|-----|------|---|---|----------|
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 60305 | 1281719 | SH | SOLE | 0 | 0 | 1281719 |
| ALASKA AIR GROUP INC | COM | 011659109 | 2469 | 43552 | SH | SOLE | 0 | 0 | 43552 |
| ALASKA COMMUNICATIONS SYS GR | COM | 01167P101 | 79 | 7119 | SH | SOLE | 0 | 0 | 7119 |
| ALBANY INTL CORP | CL A | 012348108 | 3309 | 139668 | SH | SOLE | 0 | 0 | 139668 |
| ALBEMARLE CORP | COM | 012653101 | 46601 | 835443 | SH | SOLE | 0 | 0 | 835443 |
| ALBERTO CULVER CO NEW | COM | 013078100 | 9 | 250 | SH | SOLE | 0 | 0 | 250 |
| ALCATEL-LUCENT | SPONSORED | ADR013904305 | 38987 | 13171422 | SH | SOLE | 0 | 0 | 13171422 |
| ALCOA INC | COM | 013817101 | 14028 | 911474 | SH | SOLE | 0 | 0 | 911474 |
| ALCOA INC | NOTE 5.250% | 3013817AT8 | 3253 | 1315000 | PRN | SOLE | 0 | 0 | 1315000 |
| ALCON INC | COM SHS | H01301102 | 6 | 34 | SH | SOLE | 0 | 0 | 34 |
| ALERE INC | COM | 01449J105 | 3645 | 99585 | SH | SOLE | 0 | 0 | 99585 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 30059 | 750902 | SH | SOLE | 0 | 0 | 750902 |
| ALEXANDERS INC | COM | 014752109 | 211 | 512 | SH | SOLE | 0 | 0 | 512 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 9723 | 132713 | SH | SOLE | 0 | 0 | 132713 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 5860 | 72744 | SH | SOLE | 0 | 0 | 72744 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 955 | 48862 | SH | SOLE | 0 | 0 | 48862 |
| ALLEGHANY CORP DEL | COM | 017175100 | 4334 | 14145 | SH | SOLE | 0 | 0 | 14145 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 3751 | 154759 | SH | SOLE | 0 | 0 | 154759 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 178263 | 3230573 | SH | SOLE | 0 | 0 | 3230573 |
| ALLEGHENY TECHNOLOGIES INC | NOTE 4.250% | 601741RAD4 | 8592 | 5695000 | PRN | SOLE | 0 | 0 | 5695000 |
| ALLEGIAN TAVEL CO | COM | 01748X102 | 3882 | 78829 | SH | SOLE | 0 | 0 | 78829 |
| ALLERGAN INC | COM | 018490102 | 110335 | 1606742 | SH | SOLE | 0 | 0 | 1606742 |
| ALLERGAN INC | NOTE 1.500% | 4018490AL6 | 1410 | 1248000 | PRN | SOLE | 0 | 0 | 1248000 |
| ALLETE INC | COM NEW | 018522300 | 2246 | 60266 | SH | SOLE | 0 | 0 | 60266 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 4594 | 64682 | SH | SOLE | 0 | 0 | 64682 |
| ALLIANT ENERGY CORP | COM | 018802108 | 4518 | 122877 | SH | SOLE | 0 | 0 | 122877 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 12271 | 164873 | SH | SOLE | 0 | 0 | 164873 |
| ALLIED NEVADA GOLD CORP | COM | 019344100 | 576 | 21907 | SH | SOLE | 0 | 0 | 21907 |
| ALLIED WRLD ASSUR COM HLDG A | SHS | H01531104 | 7600 | 127865 | SH | SOLE | 0 | 0 | 127865 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 36 | 7766 | SH | SOLE | 0 | 0 | 7766 |
| ALLSCRIPTS HEALTHCARE SOLUTN | COM | 01988P108 | 4808 | 249499 | SH | SOLE | 0 | 0 | 249499 |
| ALLSTATE CORP | COM | 020002101 | 96795 | 3036218 | SH | SOLE | 0 | 0 | 3036218 |
| ALMOST FAMILY INC | COM | 020409108 | 11 | 286 | SH | SOLE | 0 | 0 | 286 |
| ALNYLAM PHARMACEUTICALS INC | COM | 02043Q107 | 1920 | 194687 | SH | SOLE | 0 | 0 | 194687 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 14764 | 245939 | SH | SOLE | 0 | 0 | 245939 |
| ALTERA CORP | COM | 021441100 | 29917 | 840844 | SH | SOLE | 0 | 0 | 840844 |
| ALTERRA CAPITAL HOLDINGS LIM | COM | G0229R108 | 4856 | 224418 | SH | SOLE | 0 | 0 | 224418 |
| ALTRA HOLDINGS INC | COM | 02208R106 | 2757 | 138815 | SH | SOLE | 0 | 0 | 138815 |
| ALTRIA GROUP INC | COM | 02209S103 | 143271 | 5819278 | SH | SOLE | 0 | 0 | 5819278 |
| ALUMINA LTD | SPONSORED | ADR022205108 | 21191 | 2081620 | SH | SOLE | 0 | 0 | 2081620 |
| AMAZON COM INC | COM | 023135106 | 394092 | 2189400 | SH | SOLE | 0 | 0 | 2189400 |
| AMB PROPERTY CORP | COM | 00163T109 | 17747 | 559657 | SH | SOLE | 0 | 0 | 559657 |
| AMDOCS LTD | ORD | G02602103 | 5173 | 188331 | SH | SOLE | 0 | 0 | 188331 |
| AMEDISYS INC | COM | 023436108 | 607 | 18110 | SH | SOLE | 0 | 0 | 18110 |
| AMERCO | COM | 023586100 | 83 | 865 | SH | SOLE | 0 | 0 | 865 |
| AMEREN CORP | COM | 023608102 | 58398 | 2071580 | SH | SOLE | 0 | 0 | 2071580 |
| AMERESCO INC | CL A | 02361E108 | 37 | 2586 | SH | SOLE | 0 | 0 | 2586 |
| AMERICA MOVIL SAB DE CV | SPON ADR L | SH02364W105 | 55787 | 972915 | SH | SOLE | 0 | 0 | 972915 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 2040 | 158628 | SH | SOLE | 0 | 0 | 158628 |
| AMERICAN CAMPUS CMNTYS INC | COM | 024835100 | 5132 | 161592 | SH | SOLE | 0 | 0 | 161592 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 2434 | 166383 | SH | SOLE | 0 | 0 | 166383 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 36707 | 1020195 | SH | SOLE | 0 | 0 | 1020195 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 2062 | 164323 | SH | SOLE | 0 | 0 | 164323 |
| AMERICAN EXPRESS CO | COM | 025816109 | 124168 | 2893008 | SH | SOLE | 0 | 0 | 2893008 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 25178 | 779738 | SH | SOLE | 0 | 0 | 779738 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 896 | 40421 | SH | SOLE | 0 | 0 | 40421 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 6204 | 328933 | SH | SOLE | 0 | 0 | 328933 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 101 | 2709 | SH | SOLE | 0 | 0 | 2709 |
| AMERICAN RIVER BANKSHARES | COM | 029326105 | 28 | 4623 | SH | SOLE | 0 | 0 | 4623 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 47 | 1635 | SH | SOLE | 0 | 0 | 1635 |
| AMERICAN TOWER CORP | CL A | 029912201 | 209558 | 4058047 | SH | SOLE | 0 | 0 | 4058047 |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 818 | 32330 | SH | SOLE | 0 | 0 | 32330 |
| AMERIGROUP CORP | COM | 03073T102 | 4513 | 102753 | SH | SOLE | 0 | 0 | 102753 |
| AMERIPRISE FINL INC | COM | 03076C106 | 144472 | 2510373 | SH | SOLE | 0 | 0 | 2510373 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 22421 | 657118 | SH | SOLE | 0 | 0 | 657118 |
| AMERON INTL INC | COM | 030710107 | 207 | 2711 | SH | SOLE | 0 | 0 | 2711 |
| AMETEK INC NEW | COM | 031100100 | 15614 | 397814 | SH | SOLE | 0 | 0 | 397814 |
| AMGEN INC | COM | 031162100 | 236186 | 4302105 | SH | SOLE | 0 | 0 | 4302105 |
| AMGEN INC | NOTE 0.375% | 2031162AQ3 | 11073 | 11073000 | PRN | SOLE | 0 | 0 | 11073000 |
| AMPHENOL CORP NEW | CL A | 032095101 | 50055 | 948371 | SH | SOLE | 0 | 0 | 948371 |
| AMR CORP | COM | 001765106 | 3855 | 494821 | SH | SOLE | 0 | 0 | 494821 |
| AMR CORP | NOTE 6.250% | 10001765BC9 | 4091 | 3612000 | PRN | SOLE | 0 | 0 | 3612000 |
| AMSURG CORP | COM | 03232P405 | 58 | 2778 | SH | SOLE | 0 | 0 | 2778 |
| AMTRUST FINANCIAL SERVICES I | COM | 032359309 | 503 | 28753 | SH | SOLE | 0 | 0 | 28753 |
| AMYLIN PHARMACEUTICALS INC | NOTE 3.000% | 6032346AF5 | 371 | 428000 | PRN | SOLE | 0 | 0 | 428000 |
| AMYRIS INC | COM | 03236M101 | 933 | 34962 | SH | SOLE | 0 | 0 | 34962 |
| ANADARKO PETE CORP | COM | 032511107 | 94148 | 1236189 | SH | SOLE | 0 | 0 | 1236189 |
| ANADIGICS INC | COM | 032515108 | 431 | 62151 | SH | SOLE | 0 | 0 | 62151 |
| ANALOG DEVICES INC | COM | 032654105 | 17286 | 458870 | SH | SOLE | 0 | 0 | 458870 |
| ANALOGIC CORP | COM PAR \$0.050 | 05032657207 | 400 | 8072 | SH | SOLE | 0 | 0 | 8072 |
| ANAREN INC | COM | 032744104 | 1550 | 74354 | SH | SOLE | 0 | 0 | 74354 |
| ANCESTRY COM INC | COM | 032803108 | 86 | 3045 | SH | SOLE | 0 | 0 | 3045 |
| ANDERSONS INC | COM | 034164103 | 890 | 24475 | SH | SOLE | 0 | 0 | 24475 |
| ANGIODYNAMICS INC | COM | 03475V101 | 141 | 9189 | SH | SOLE | 0 | 0 | 9189 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 566 | 1767667 | SH | SOLE | 0 | 0 | 1767667 |
| ANGLOGOLD ASHANTI LTD | SPONSORED | ADR035128206 | 63259 | 1284968 | SH | SOLE | 0 | 0 | 1284968 |

| | | | | | | | | | |
|-------------------------------|----------------|------------|--------|----------|-----|------|---|---|----------|
| ANHEUSER BUSCH INBEV SA/NV | SPONSORED ADR | 035290105 | 87899 | 1539664 | SH | SOLE | 0 | 0 | 1539664 |
| ANIXTER INTL INC | COM | 035290105 | 4777 | 79975 | SH | SOLE | 0 | 0 | 79975 |
| ANIXTER INTL INC | NOTE 1.000% | 2035290AJ4 | 2043 | 1826000 | PRN | SOLE | 0 | 0 | 1826000 |
| ANNALY CAP MGMT INC | COM | 035710409 | 144239 | 8049069 | SH | SOLE | 0 | 0 | 8049069 |
| ANNALY CAP MGMT INC | NOTE 4.000% | 2035710AA0 | 160 | 138000 | PRN | SOLE | 0 | 0 | 138000 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 5267 | 192290 | SH | SOLE | 0 | 0 | 192290 |
| ANSYS INC | COM | 03662Q105 | 43688 | 839017 | SH | SOLE | 0 | 0 | 839017 |
| ANWORTH MORTGAGE ASSET CP | COM | 0073747101 | 1623 | 231875 | SH | SOLE | 0 | 0 | 231875 |
| AOL INC | COM | 00184X105 | 7818 | 329726 | SH | SOLE | 0 | 0 | 329726 |
| AON CORP | COM | 037389103 | 57699 | 1254054 | SH | SOLE | 0 | 0 | 1254054 |
| APAC CUSTOMER SERVICES INC | COM | 00185E106 | 18 | 2949 | SH | SOLE | 0 | 0 | 2949 |
| APACHE CORP | COM | 037411105 | 185737 | 1557803 | SH | SOLE | 0 | 0 | 1557803 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 1618 | 62624 | SH | SOLE | 0 | 0 | 62624 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 2399 | 146714 | SH | SOLE | 0 | 0 | 146714 |
| APOLLO GROUP INC | CL A | 037604105 | 7330 | 185611 | SH | SOLE | 0 | 0 | 185611 |
| APOLLO INVT CORP | COM | 03761U106 | 14 | 1239 | SH | SOLE | 0 | 0 | 1239 |
| APPLE INC | COM | 037833100 | 869462 | 2695506 | SH | SOLE | 0 | 0 | 2695506 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 853 | 26250 | SH | SOLE | 0 | 0 | 26250 |
| APPLIED MATLS INC | COM | 038222105 | 15188 | 1080974 | SH | SOLE | 0 | 0 | 1080974 |
| APPLIED MICRO CIRCUITS CORP | COM NEW | 03822W406 | 1257 | 117660 | SH | SOLE | 0 | 0 | 117660 |
| APTARGROUP INC | COM | 038336103 | 13700 | 287999 | SH | SOLE | 0 | 0 | 287999 |
| AQUA AMERICA INC | COM | 03836W103 | 4212 | 187348 | SH | SOLE | 0 | 0 | 187348 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY | S03938L104 | 16535 | 433648 | SH | SOLE | 0 | 0 | 433648 |
| ARCELORMITTAL SA LUXEMBOURG | NOTE 5.000% | 503938LAK0 | 2286 | 1582000 | PRN | SOLE | 0 | 0 | 1582000 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 9416 | 106943 | SH | SOLE | 0 | 0 | 106943 |
| ARCH CHEMICALS INC | COM | 03937R102 | 703 | 18547 | SH | SOLE | 0 | 0 | 18547 |
| ARCH COAL INC | COM | 039380100 | 9525 | 271690 | SH | SOLE | 0 | 0 | 271690 |
| ARCHER DANIELS MIDLAND CO | UNIT 99/99/990 | 39483201 | 4733 | 121882 | SH | SOLE | 0 | 0 | 121882 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 44543 | 1480812 | SH | SOLE | 0 | 0 | 1480812 |
| ARGO GROUP INTL HLDGS LTD | COM | G0464B107 | 286 | 7632 | SH | SOLE | 0 | 0 | 7632 |
| ARIBA INC | COM NEW | 04033V203 | 660 | 28097 | SH | SOLE | 0 | 0 | 28097 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 109 | 3975 | SH | SOLE | 0 | 0 | 3975 |
| ARM HLDGS PLC | SPONSORED ADR | 042068106 | 10586 | 510167 | SH | SOLE | 0 | 0 | 510167 |
| ARRIS GROUP INC | COM | 04269Q100 | 535 | 47692 | SH | SOLE | 0 | 0 | 47692 |
| ARROW ELECTRS INC | COM | 042735100 | 12529 | 365813 | SH | SOLE | 0 | 0 | 365813 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 2184 | 365283 | SH | SOLE | 0 | 0 | 365283 |
| ARTHROCARE CORP | COM | 043136100 | 419 | 13506 | SH | SOLE | 0 | 0 | 13506 |
| ARTIO GLOBAL INVS INC | COM CL A | 04315B107 | 172 | 11628 | SH | SOLE | 0 | 0 | 11628 |
| ARUBA NETWORKS INC | COM | 043176106 | 1728 | 82782 | SH | SOLE | 0 | 0 | 82782 |
| ARVINMERITOR INC | COM | 043353101 | 3681 | 179390 | SH | SOLE | 0 | 0 | 179390 |
| ASCENT SOLAR TECHNOLOGIES IN | COM | 043635101 | 672 | 200130 | SH | SOLE | 0 | 0 | 200130 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 661 | 68547 | SH | SOLE | 0 | 0 | 68547 |
| ASHLAND INC NEW | COM | 044209104 | 21 | 409 | SH | SOLE | 0 | 0 | 409 |
| ASML HOLDING N V | NY REG SHS | N07059186 | 17071 | 445247 | SH | SOLE | 0 | 0 | 445247 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 3952 | 138076 | SH | SOLE | 0 | 0 | 138076 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 79 | 6257 | SH | SOLE | 0 | 0 | 6257 |
| ASSISTED LIVING CONCEPT NEV N | CL A NEW | 04544X300 | 107 | 3304 | SH | SOLE | 0 | 0 | 3304 |
| ASSOCIATED BANC CORP | COM | 045487105 | 7329 | 483754 | SH | SOLE | 0 | 0 | 483754 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 952 | 62253 | SH | SOLE | 0 | 0 | 62253 |
| ASSURANT INC | COM | 04621X108 | 20293 | 526821 | SH | SOLE | 0 | 0 | 526821 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 14580 | 823704 | SH | SOLE | 0 | 0 | 823704 |
| ASTEC INDS INC | COM | 046224101 | 262 | 8069 | SH | SOLE | 0 | 0 | 8069 |
| ASTORIA FINL CORP | COM | 046265104 | 8218 | 590774 | SH | SOLE | 0 | 0 | 590774 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 100876 | 2183928 | SH | SOLE | 0 | 0 | 2183928 |
| AT&T INC | COM | 00206R102 | 308057 | 10485272 | SH | SOLE | 0 | 0 | 10485272 |
| ATHENAHEALTH INC | COM | 04685W103 | 4697 | 114606 | SH | SOLE | 0 | 0 | 114606 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 4471 | 124466 | SH | SOLE | 0 | 0 | 124466 |
| ATLANTIC TELE NETWORK INC | COM NEW | 049079205 | 14 | 372 | SH | SOLE | 0 | 0 | 372 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 4045 | 72449 | SH | SOLE | 0 | 0 | 72449 |
| ATLAS ENERGY INC | COM | 049298102 | 2 | 55 | SH | SOLE | 0 | 0 | 55 |
| ATMEL CORP | COM | 049513104 | 771 | 62552 | SH | SOLE | 0 | 0 | 62552 |
| ATMI INC | COM | 00207R101 | 19 | 965 | SH | SOLE | 0 | 0 | 965 |
| ATMOS ENERGY CORP | COM | 049560105 | 21815 | 699197 | SH | SOLE | 0 | 0 | 699197 |
| ATP OIL & GAS CORP | COM | 00208J108 | 9273 | 553919 | SH | SOLE | 0 | 0 | 553919 |
| ATWOOD OCEANICS INC | COM | 050095108 | 4044 | 108210 | SH | SOLE | 0 | 0 | 108210 |
| AU OPTRONICS CORP | SPONSORED ADR | 0002255107 | 10423 | 1000252 | SH | SOLE | 0 | 0 | 1000252 |
| AURIZON MINES LTD | COM | 05155P106 | 3560 | 486352 | SH | SOLE | 0 | 0 | 486352 |
| AUTODESK INC | COM | 052769106 | 46835 | 1226046 | SH | SOLE | 0 | 0 | 1226046 |
| AUTOLIV INC | COM | 052800109 | 2516 | 31875 | SH | SOLE | 0 | 0 | 31875 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 22502 | 486223 | SH | SOLE | 0 | 0 | 486223 |
| AUTONATION INC | COM | 05329W102 | 2628 | 93189 | SH | SOLE | 0 | 0 | 93189 |
| AUTOZONE INC | COM | 053332102 | 5992 | 21983 | SH | SOLE | 0 | 0 | 21983 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 812 | 38493 | SH | SOLE | 0 | 0 | 38493 |
| AVAGO TECHNOLOGIES LTD | SHS | Y0486S104 | 146 | 5147 | SH | SOLE | 0 | 0 | 5147 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 51075 | 453801 | SH | SOLE | 0 | 0 | 453801 |
| AVERY DENNISON CORP | COM | 053611109 | 15236 | 359856 | SH | SOLE | 0 | 0 | 359856 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 41 | 2349 | SH | SOLE | 0 | 0 | 2349 |
| AVIVA PLC | ADR | 05382A104 | 2147 | 172976 | SH | SOLE | 0 | 0 | 172976 |
| AVNET INC | COM | 053807103 | 14234 | 430946 | SH | SOLE | 0 | 0 | 430946 |
| AVON PRODS INC | COM | 054303102 | 8509 | 292806 | SH | SOLE | 0 | 0 | 292806 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 54773 | 1526553 | SH | SOLE | 0 | 0 | 1526553 |
| AXT INC | COM | 00246W103 | 30 | 2863 | SH | SOLE | 0 | 0 | 2863 |
| BABCOCK & WILCOX CO NEW | COM | 05615F102 | 47203 | 1844586 | SH | SOLE | 0 | 0 | 1844586 |
| BAKER HUGHES INC | COM | 057224107 | 28582 | 499955 | SH | SOLE | 0 | 0 | 499955 |
| BALCHEM CORP | COM | 057665200 | 3634 | 107476 | SH | SOLE | 0 | 0 | 107476 |
| BALDOR ELEC CO | COM | 057741100 | 1399 | 22190 | SH | SOLE | 0 | 0 | 22190 |

| | | | | | | | | | |
|------------------------------|----------------|-------------|--------|---------|-----|------|---|---|---------|
| BALL CORP | COM | 058498106 | 11305 | 166123 | SH | SOLE | 0 | 0 | 166123 |
| BALLY TECHNOLOGIES INC | COM | 05874B107 | 3427 | 81223 | SH | SOLE | 0 | 0 | 81223 |
| BANCFIRST CORP | COM | 05945F103 | 295 | 7155 | SH | SOLE | 0 | 0 | 7155 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 9681 | 951907 | SH | SOLE | 0 | 0 | 951907 |
| BANCO BRADESCO S A | SP ADR PFD | NE059460303 | 43079 | 2123152 | SH | SOLE | 0 | 0 | 2123152 |
| BANCO MACRO SA | SPON ADR B | 05961W105 | 3285 | 65433 | SH | SOLE | 0 | 0 | 65433 |
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIO | 05967A107 | 59014 | 4339249 | SH | SOLE | 0 | 0 | 4339249 |
| BANCO SANTANDER CHILE NEW | SP ADR REP COO | 05965X109 | 2481 | 26548 | SH | SOLE | 0 | 0 | 26548 |
| BANCO SANTANDER SA | ADR | 05964H105 | 23227 | 2180945 | SH | SOLE | 0 | 0 | 2180945 |
| BANCOLUMBIA S A | SPON ADR PREF | 05968L102 | 2374 | 38348 | SH | SOLE | 0 | 0 | 38348 |
| BANCORP INC DEL | COM | 05969A105 | 28 | 2776 | SH | SOLE | 0 | 0 | 2776 |
| BANCORPSOUTH INC | COM | 059692103 | 3669 | 230040 | SH | SOLE | 0 | 0 | 230040 |
| BANK HAWAII CORP | COM | 062540109 | 16915 | 358284 | SH | SOLE | 0 | 0 | 358284 |
| BANK MONTREAL QUE | COM | 063671101 | 9047 | 157151 | SH | SOLE | 0 | 0 | 157151 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 24976 | 436645 | SH | SOLE | 0 | 0 | 436645 |
| BANK OF AMERICA CORPORATION | 7.25%CNV PFD | 060505682 | 110 | 115 | SH | SOLE | 0 | 0 | 115 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 61 | 4584 | SH | SOLE | 0 | 0 | 4584 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 196547 | 6508182 | SH | SOLE | 0 | 0 | 6508182 |
| BANK OF THE OZARKS INC | COM | 063904106 | 2324 | 53600 | SH | SOLE | 0 | 0 | 53600 |
| BARCLAYS BANK PLC | ETN DJUBSLVSTO | 06739H743 | 5 | 160 | SH | SOLE | 0 | 0 | 160 |
| BARCLAYS BANK PLC | ADS7.75%PFD | S06739H511 | 12241 | 481538 | SH | SOLE | 0 | 0 | 481538 |
| BARCLAYS BANK PLC | ADR PFD SR 5 | 06739H362 | 6718 | 261414 | SH | SOLE | 0 | 0 | 261414 |
| BARCLAYS BANK PLC | SP ADR 7.1%PFD | 06739H776 | 12325 | 494381 | SH | SOLE | 0 | 0 | 494381 |
| BARCLAYS BK PLC | ADR 2 PREF 2 | 06739F390 | 5566 | 238597 | SH | SOLE | 0 | 0 | 238597 |
| BARCLAYS PLC | ADR | 06738E204 | 52401 | 3171978 | SH | SOLE | 0 | 0 | 3171978 |
| BARD C R INC | COM | 067383109 | 32741 | 356774 | SH | SOLE | 0 | 0 | 356774 |
| BARNES & NOBLE INC | COM | 067774109 | 13569 | 958973 | SH | SOLE | 0 | 0 | 958973 |
| BARNES GROUP INC | COM | 067806109 | 19824 | 959064 | SH | SOLE | 0 | 0 | 959064 |
| BARRETT BILL CORP | COM | 06846N104 | 9603 | 233484 | SH | SOLE | 0 | 0 | 233484 |
| BARRICK GOLD CORP | COM | 067901108 | 175934 | 3308277 | SH | SOLE | 0 | 0 | 3308277 |
| BASIC ENERGY SVCS INC NEW | COM | 06985P100 | 46 | 2768 | SH | SOLE | 0 | 0 | 2768 |
| BAXTER INTL INC | COM | 071813109 | 103458 | 2043817 | SH | SOLE | 0 | 0 | 2043817 |
| BB&T CORP | COM | 054937107 | 7201 | 273917 | SH | SOLE | 0 | 0 | 273917 |
| BCE INC | COM NEW | 05534E760 | 17864 | 503779 | SH | SOLE | 0 | 0 | 503779 |
| BE AEROSPACE INC | COM | 073302101 | 1595 | 43086 | SH | SOLE | 0 | 0 | 43086 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 892 | 49902 | SH | SOLE | 0 | 0 | 49902 |
| BECKMAN COULTER INC | COM | 075811109 | 19203 | 255263 | SH | SOLE | 0 | 0 | 255263 |
| BECTON DICKINSON & CO | COM | 075887109 | 69373 | 820786 | SH | SOLE | 0 | 0 | 820786 |
| BED BATH & BEYOND INC | COM | 075896100 | 57385 | 1167553 | SH | SOLE | 0 | 0 | 1167553 |
| BELDEN INC | COM | 077454106 | 9728 | 264203 | SH | SOLE | 0 | 0 | 264203 |
| BEMIS INC | COM | 081437105 | 4787 | 146571 | SH | SOLE | 0 | 0 | 146571 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 638 | 35120 | SH | SOLE | 0 | 0 | 35120 |
| BERKLEY W R CORP | COM | 084423102 | 12450 | 454729 | SH | SOLE | 0 | 0 | 454729 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 105250 | 1313814 | SH | SOLE | 0 | 0 | 1313814 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 38 | 1705 | SH | SOLE | 0 | 0 | 1705 |
| BERRY PETE CO | CL A | 085789105 | 959 | 21942 | SH | SOLE | 0 | 0 | 21942 |
| BEST BUY INC | COM | 086516101 | 39540 | 1153118 | SH | SOLE | 0 | 0 | 1153118 |
| BEST BUY INC | SDCV 2.250% | 1086516AF8 | 2 | 2000 | PRN | SOLE | 0 | 0 | 2000 |
| BGC PARTNERS INC | CL A | 05541T101 | 7 | 803 | SH | SOLE | 0 | 0 | 803 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 167638 | 1804111 | SH | SOLE | 0 | 0 | 1804111 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 111335 | 1383048 | SH | SOLE | 0 | 0 | 1383048 |
| BIG LOTS INC | COM | 089302103 | 9455 | 310402 | SH | SOLE | 0 | 0 | 310402 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 4171 | 273160 | SH | SOLE | 0 | 0 | 273160 |
| BIGBAND NETWORKS INC | COM | 089750509 | 40 | 14353 | SH | SOLE | 0 | 0 | 14353 |
| BIO RAD LABS INC | CL A | 090572207 | 32323 | 311249 | SH | SOLE | 0 | 0 | 311249 |
| BIO-REFERENCE LABS INC | COM \$.01 NEW | 09057G602 | 2547 | 114818 | SH | SOLE | 0 | 0 | 114818 |
| BIOGEN IDEC INC | COM | 09062X103 | 45961 | 685478 | SH | SOLE | 0 | 0 | 685478 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 2637 | 97903 | SH | SOLE | 0 | 0 | 97903 |
| BIOMARIN PHARMACEUTICAL INC | NOTE 1.875% | 409061GAD3 | 4480 | 3119000 | PRN | SOLE | 0 | 0 | 3119000 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 16586 | 889329 | SH | SOLE | 0 | 0 | 889329 |
| BIOTECH HOLDRS TR | DEPOSTRY RCPT | 09067D201 | 0 | 5 | SH | SOLE | 0 | 0 | 5 |
| BJS RESTAURANTS INC | COM | 09180C106 | 3599 | 101570 | SH | SOLE | 0 | 0 | 101570 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 349 | 7289 | SH | SOLE | 0 | 0 | 7289 |
| BLACK HILLS CORP | COM | 092113109 | 1975 | 65847 | SH | SOLE | 0 | 0 | 65847 |
| BLACKBAUD INC | COM | 09227Q100 | 15841 | 611605 | SH | SOLE | 0 | 0 | 611605 |
| BLACKBOARD INC | COM | 091935502 | 913 | 22114 | SH | SOLE | 0 | 0 | 22114 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 2 | 170 | SH | SOLE | 0 | 0 | 170 |
| BLOCK H & R INC | COM | 093671105 | 1389 | 116620 | SH | SOLE | 0 | 0 | 116620 |
| BLOUNT INTL INC NEW | COM | 095180105 | 2945 | 186894 | SH | SOLE | 0 | 0 | 186894 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 16 | 545 | SH | SOLE | 0 | 0 | 545 |
| BLUE NILE INC | COM | 09578R103 | 8553 | 149895 | SH | SOLE | 0 | 0 | 149895 |
| BMC SOFTWARE INC | COM | 055921100 | 3821 | 81063 | SH | SOLE | 0 | 0 | 81063 |
| BOB EVANS FARMS INC | COM | 096761101 | 10211 | 309805 | SH | SOLE | 0 | 0 | 309805 |
| BODY CENT CORP | COM | 09689U102 | 23 | 1593 | SH | SOLE | 0 | 0 | 1593 |
| BOEING CO | COM | 097023105 | 143469 | 2198415 | SH | SOLE | 0 | 0 | 2198415 |
| BOISE INC | COM | 09746Y105 | 2651 | 334341 | SH | SOLE | 0 | 0 | 334341 |
| BOK FINL CORP | COM NEW | 05561Q201 | 898 | 16813 | SH | SOLE | 0 | 0 | 16813 |
| BORGLARNER INC | COM | 099724106 | 112939 | 1560794 | SH | SOLE | 0 | 0 | 1560794 |
| BORGLARNER INC | NOTE 3.500% | 4099724AF3 | 3316 | 1483000 | PRN | SOLE | 0 | 0 | 1483000 |
| BOSTON PPTYS LTD PARTNERSHIP | NOTE 2.875% | 210112RAKO | 3086 | 3040000 | PRN | SOLE | 0 | 0 | 3040000 |
| BOSTON PROPERTIES INC | COM | 101121101 | 59761 | 694087 | SH | SOLE | 0 | 0 | 694087 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 15942 | 2105979 | SH | SOLE | 0 | 0 | 2105979 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 9964 | 458978 | SH | SOLE | 0 | 0 | 458978 |
| BP PLC | SPONSORED ADR | 055622104 | 45942 | 1040129 | SH | SOLE | 0 | 0 | 1040129 |
| BRADY CORP | CL A | 104674106 | 3183 | 97602 | SH | SOLE | 0 | 0 | 97602 |
| BRANDYWINE RLTY TR | SH BEN INT | NE105368203 | 5057 | 434035 | SH | SOLE | 0 | 0 | 434035 |

| | | | | | | | | |
|------------------------------|------------------------|--------|---------|-----|------|---|---|---------|
| BRASIL TELECOM SA | SPONS ADR PFD10553M101 | 2360 | 107597 | SH | SOLE | 0 | 0 | 107597 |
| BRASIL TELECOM SA | SPON ADR COM 10553M200 | 51 | 5640 | SH | SOLE | 0 | 0 | 5640 |
| BRAVO BRIO RESTAURANT GROUP | COM 10567B109 | 10 | 500 | SH | SOLE | 0 | 0 | 500 |
| BRE PROPERTIES INC | CL A 05564E106 | 3019 | 69396 | SH | SOLE | 0 | 0 | 69396 |
| BRIDGEPOINT ED INC | COM 10807M105 | 1128 | 59387 | SH | SOLE | 0 | 0 | 59387 |
| BRIGGS & STRATTON CORP | COM 109043109 | 636 | 32286 | SH | SOLE | 0 | 0 | 32286 |
| BRIGHAM EXPLORATION CO | COM 109178103 | 5381 | 197544 | SH | SOLE | 0 | 0 | 197544 |
| BRINKER INTL INC | COM 109641100 | 1217 | 58305 | SH | SOLE | 0 | 0 | 58305 |
| BRINKS CO | COM 109696104 | 21565 | 802253 | SH | SOLE | 0 | 0 | 802253 |
| BRISTOL MYERS SQUIBB CO | COM 110122108 | 114159 | 4311138 | SH | SOLE | 0 | 0 | 4311138 |
| BRISTOW GROUP INC | COM 110394103 | 4293 | 90662 | SH | SOLE | 0 | 0 | 90662 |
| BRITISH AMERN TOB PLC | SPONSORED ADR110448107 | 79769 | 1026629 | SH | SOLE | 0 | 0 | 1026629 |
| BROADCOM CORP | CL A 111320107 | 66722 | 1532078 | SH | SOLE | 0 | 0 | 1532078 |
| BROADRIDGE FINL SOLUTIONS IN | COM 11133T103 | 1790 | 81640 | SH | SOLE | 0 | 0 | 81640 |
| BROADSOFT INC | COM 11133B409 | 74 | 3101 | SH | SOLE | 0 | 0 | 3101 |
| BROCADE COMMUNICATIONS SYS I | COM NEW 111621306 | 9650 | 1824272 | SH | SOLE | 0 | 0 | 1824272 |
| BROOKDALE SR LIVING INC | COM 112463104 | 291 | 13581 | SH | SOLE | 0 | 0 | 13581 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT S112585104 | 9198 | 276292 | SH | SOLE | 0 | 0 | 276292 |
| BROOKFIELD PPTYS CORP | COM 112900105 | 3942 | 224898 | SH | SOLE | 0 | 0 | 224898 |
| BROOKLINE BANCORP INC DEL | COM 11373M107 | 583 | 53763 | SH | SOLE | 0 | 0 | 53763 |
| BROWN & BROWN INC | COM 115236101 | 3920 | 163732 | SH | SOLE | 0 | 0 | 163732 |
| BROWN FORMAN CORP | CL B 115637209 | 11899 | 170908 | SH | SOLE | 0 | 0 | 170908 |
| BROWN SHOE INC NEW | COM 115736100 | 1667 | 119702 | SH | SOLE | 0 | 0 | 119702 |
| BRUKER CORP | COM 116794108 | 5287 | 318494 | SH | SOLE | 0 | 0 | 318494 |
| BRUNSWICK CORP | COM 117043109 | 157 | 8374 | SH | SOLE | 0 | 0 | 8374 |
| BRUSH ENGINEERED MATLS INC | COM 117421107 | 553 | 14303 | SH | SOLE | 0 | 0 | 14303 |
| BUCKEYE TECHNOLOGIES INC | COM 118255108 | 1077 | 51280 | SH | SOLE | 0 | 0 | 51280 |
| BUCKLE INC | COM 118440106 | 80 | 2108 | SH | SOLE | 0 | 0 | 2108 |
| BUCYRUS INTL INC NEW | COM 118759109 | 34148 | 381965 | SH | SOLE | 0 | 0 | 381965 |
| BUNGE LIMITED | COM G16962105 | 22189 | 338667 | SH | SOLE | 0 | 0 | 338667 |
| C D I CORP | COM 125071100 | 689 | 37045 | SH | SOLE | 0 | 0 | 37045 |
| C H ROBINSON WORLDWIDE INC | COM NEW 12541W209 | 38395 | 478797 | SH | SOLE | 0 | 0 | 478797 |
| CA INC | COM 12673P105 | 78452 | 3209998 | SH | SOLE | 0 | 0 | 3209998 |
| CABELAS INC | COM 126804301 | 4433 | 203823 | SH | SOLE | 0 | 0 | 203823 |
| CABLEVISION SYS CORP | CL A NY CABLV12686C109 | 6744 | 199302 | SH | SOLE | 0 | 0 | 199302 |
| CABOT CORP | COM 127055101 | 6215 | 165083 | SH | SOLE | 0 | 0 | 165083 |
| CABOT MICROELECTRONICS CORP | COM 12709P103 | 4144 | 99973 | SH | SOLE | 0 | 0 | 99973 |
| CABOT OIL & GAS CORP | COM 127097103 | 5187 | 137053 | SH | SOLE | 0 | 0 | 137053 |
| CACI INTL INC | CL A 127190304 | 870 | 16296 | SH | SOLE | 0 | 0 | 16296 |
| CADENCE DESIGN SYSTEM INC | COM 127387108 | 3634 | 439936 | SH | SOLE | 0 | 0 | 439936 |
| CADIZ INC | COM NEW 127537207 | 209 | 16775 | SH | SOLE | 0 | 0 | 16775 |
| CAL DIVE INTL INC | NOTE 3.250%12127914AB5 | 483 | 500000 | PRN | SOLE | 0 | 0 | 500000 |
| CAL DIVE INTL INC DEL | COM 12802T101 | 1702 | 300152 | SH | SOLE | 0 | 0 | 300152 |
| CALAMOS ASSET MGMT INC | CL A 12811R104 | 205 | 14653 | SH | SOLE | 0 | 0 | 14653 |
| CALAVO GROWERS INC | COM 128246105 | 1400 | 60741 | SH | SOLE | 0 | 0 | 60741 |
| CALGON CARBON CORP | COM 129603106 | 1379 | 91198 | SH | SOLE | 0 | 0 | 91198 |
| CALIFORNIA PIZZA KITCHEN INC | COM 13054D109 | 6906 | 399638 | SH | SOLE | 0 | 0 | 399638 |
| CALIFORNIA WTR SVC GROUP | COM 130788102 | 900 | 24154 | SH | SOLE | 0 | 0 | 24154 |
| CALIPER LIFE SCIENCES INC | COM 130872104 | 214 | 33740 | SH | SOLE | 0 | 0 | 33740 |
| CALPINE CORP | COM NEW 131347304 | 26416 | 1980236 | SH | SOLE | 0 | 0 | 1980236 |
| CAMBREX CORP | COM 132011107 | 1298 | 250991 | SH | SOLE | 0 | 0 | 250991 |
| CAMDEN PPTY TR | SH BEN INT 133131102 | 13915 | 257776 | SH | SOLE | 0 | 0 | 257776 |
| CAMECO CORP | COM 13321L108 | 83986 | 2079891 | SH | SOLE | 0 | 0 | 2079891 |
| CAMERON INTERNATIONAL CORP | COM 13342B105 | 51612 | 1017379 | SH | SOLE | 0 | 0 | 1017379 |
| CAMERON INTERNATIONAL CORP | NOTE 2.500% 613342BAB1 | 11806 | 8128000 | PRN | SOLE | 0 | 0 | 8128000 |
| CAMPUS CREST CMNTYS INC | COM 13466Y105 | 1413 | 100781 | SH | SOLE | 0 | 0 | 100781 |
| CANADIAN NAT RES LTD | COM 136385101 | 219293 | 4936814 | SH | SOLE | 0 | 0 | 4936814 |
| CANADIAN NATL RY CO | COM 136375102 | 43940 | 661052 | SH | SOLE | 0 | 0 | 661052 |
| CANADIAN PAC RY LTD | COM 13645T100 | 149 | 2295 | SH | SOLE | 0 | 0 | 2295 |
| CANON INC | ADR 138006309 | 97081 | 1890940 | SH | SOLE | 0 | 0 | 1890940 |
| CAPELLA EDUCATION COMPANY | COM 139594105 | 2122 | 31865 | SH | SOLE | 0 | 0 | 31865 |
| CAPITAL ONE FINL CORP | COM 14040H105 | 48349 | 1136016 | SH | SOLE | 0 | 0 | 1136016 |
| CAPITALSOURCE INC | COM 14055X102 | 743 | 104708 | SH | SOLE | 0 | 0 | 104708 |
| CAPITALSOURCE INC | NOTE 7.250% 714055XAG7 | 225 | 220000 | PRN | SOLE | 0 | 0 | 220000 |
| CAPSTEAD MTG CORP | COM NO PAR 14067E506 | 1208 | 95975 | SH | SOLE | 0 | 0 | 95975 |
| CARDINAL HEALTH INC | COM 14149Y108 | 44459 | 1160519 | SH | SOLE | 0 | 0 | 1160519 |
| CARDIOME PHARMA CORP | COM NEW 14159U202 | 541 | 84207 | SH | SOLE | 0 | 0 | 84207 |
| CARDIOVASCULAR SYS INC DEL | COM 141619106 | 36 | 3093 | SH | SOLE | 0 | 0 | 3093 |
| CARDTRONICS INC | COM 14161H108 | 43 | 2450 | SH | SOLE | 0 | 0 | 2450 |
| CAREFUSION CORP | COM 14170T101 | 23760 | 924504 | SH | SOLE | 0 | 0 | 924504 |
| CARLISLE COS INC | COM 142339100 | 10096 | 254039 | SH | SOLE | 0 | 0 | 254039 |
| CARMAX INC | COM 143130102 | 8798 | 275978 | SH | SOLE | 0 | 0 | 275978 |
| CARNIVAL CORP | PAIRED CTF 143658300 | 45236 | 981035 | SH | SOLE | 0 | 0 | 981035 |
| CARNIVAL PLC | ADR 14365C103 | 58 | 1251 | SH | SOLE | 0 | 0 | 1251 |
| CARPENTER TECHNOLOGY CORP | COM 144285103 | 4211 | 104641 | SH | SOLE | 0 | 0 | 104641 |
| CARRIZO OIL & CO INC | COM 144577103 | 2493 | 72286 | SH | SOLE | 0 | 0 | 72286 |
| CARRIZO OIL & CO INC | NOTE 4.375% 6144577AA1 | 80 | 82000 | PRN | SOLE | 0 | 0 | 82000 |
| CARTER INC | COM 146229109 | 4524 | 153292 | SH | SOLE | 0 | 0 | 153292 |
| CASELLA WASTE SYS INC | CL A 147448104 | 8300 | 1170722 | SH | SOLE | 0 | 0 | 1170722 |
| CASEYS GEN STORES INC | COM 147528103 | 2586 | 60826 | SH | SOLE | 0 | 0 | 60826 |
| CASH AMER INTL INC | COM 14754D100 | 5455 | 147714 | SH | SOLE | 0 | 0 | 147714 |
| CASS INFORMATION SYS INC | COM 14808P109 | 103 | 2702 | SH | SOLE | 0 | 0 | 2702 |
| CATALYST HEALTH SOLUTIONS IN | COM 14888B103 | 5465 | 117543 | SH | SOLE | 0 | 0 | 117543 |
| CATERPILLAR INC DEL | COM 149123101 | 204830 | 2186955 | SH | SOLE | 0 | 0 | 2186955 |
| CATHAY GENERAL BANCORP | COM 149150104 | 279 | 16723 | SH | SOLE | 0 | 0 | 16723 |
| CATO CORP NEW | CL A 149205106 | 1550 | 56541 | SH | SOLE | 0 | 0 | 56541 |

| | | | | | | | | | |
|------------------------------|----------------|-------------|--------|----------|-----|------|---|---|----------|
| CAVCO INDS INC DEL | COM | 149568107 | 130 | 2777 | SH | SOLE | 0 | 0 | 2777 |
| CAVIUM NETWORKS INC | COM | 14965A101 | 4691 | 124494 | SH | SOLE | 0 | 0 | 124494 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 16157 | 788931 | SH | SOLE | 0 | 0 | 788931 |
| CBIZ INC | COM | 124805102 | 1411 | 226086 | SH | SOLE | 0 | 0 | 226086 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 2407 | 137533 | SH | SOLE | 0 | 0 | 137533 |
| CBS CORP NEW | CL B | 124857202 | 33629 | 1765321 | SH | SOLE | 0 | 0 | 1765321 |
| CDN IMPERIAL BK OF COMMERCE | COM | 136069101 | 1895 | 24177 | SH | SOLE | 0 | 0 | 24177 |
| CEC ENTMT INC | COM | 125137109 | 1402 | 36109 | SH | SOLE | 0 | 0 | 36109 |
| CECO ENVIRONMENTAL CORP | COM | 125141101 | 953 | 159974 | SH | SOLE | 0 | 0 | 159974 |
| CEDAR SHOPPING CTRS INC | COM NEW | 150602209 | 383 | 60843 | SH | SOLE | 0 | 0 | 60843 |
| CELADON GROUP INC | COM | 150838100 | 8 | 542 | SH | SOLE | 0 | 0 | 542 |
| CELANESE CORP DEL | COM SER A | 150870103 | 5218 | 126735 | SH | SOLE | 0 | 0 | 126735 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 2348 | 242082 | SH | SOLE | 0 | 0 | 242082 |
| CELGENE CORP | COM | 151020104 | 190654 | 3223778 | SH | SOLE | 0 | 0 | 3223778 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 803 | 74942 | SH | SOLE | 0 | 0 | 74942 |
| CENOVUS ENERGY INC | COM | 15135U109 | 11958 | 359753 | SH | SOLE | 0 | 0 | 359753 |
| CENTENE CORP DEL | COM | 15135B101 | 17289 | 682271 | SH | SOLE | 0 | 0 | 682271 |
| CENTER FINL CORP CALIF | COM | 15146E102 | 31 | 4070 | SH | SOLE | 0 | 0 | 4070 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 2009 | 127824 | SH | SOLE | 0 | 0 | 127824 |
| CENTRAIS ELETRICAS BRASILEIR | SPON ADR PFD | 15234Q108 | 13648 | 819214 | SH | SOLE | 0 | 0 | 819214 |
| CENTRAIS ELETRICAS BRASILEIR | SPONSORED ADR | 15234Q207 | 14511 | 1055341 | SH | SOLE | 0 | 0 | 1055341 |
| CENTRAL GARDEN & PET CO | CL A NON-VTG | 153527205 | 1607 | 162639 | SH | SOLE | 0 | 0 | 162639 |
| CENTURY ALUM CO | COM | 156431108 | 2488 | 160179 | SH | SOLE | 0 | 0 | 160179 |
| CENTURY CASINOS INC | COM | 156492100 | 52 | 21151 | SH | SOLE | 0 | 0 | 21151 |
| CENTURYLINK INC | COM | 156700106 | 101411 | 2196473 | SH | SOLE | 0 | 0 | 2196473 |
| CEPHALON INC | COM | 156708109 | 14682 | 237883 | SH | SOLE | 0 | 0 | 237883 |
| CEPHALON INC | NOTE 2.500% | 5156708AR0 | 3559 | 3139000 | PRN | SOLE | 0 | 0 | 3139000 |
| CEPHEID | COM | 15670R107 | 4989 | 219292 | SH | SOLE | 0 | 0 | 219292 |
| CERAGON NETWORKS LTD | ORD | M22013102 | 23 | 1755 | SH | SOLE | 0 | 0 | 1755 |
| CERNER CORP | COM | 156782104 | 13843 | 146112 | SH | SOLE | 0 | 0 | 146112 |
| CEVA INC | COM | 157210105 | 19 | 904 | SH | SOLE | 0 | 0 | 904 |
| CF INDS HLDGS INC | COM | 125269100 | 8055 | 59600 | SH | SOLE | 0 | 0 | 59600 |
| CGG VERITAS | SPONSORED ADR | 204386106 | 2009 | 65670 | SH | SOLE | 0 | 0 | 65670 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 1836 | 51664 | SH | SOLE | 0 | 0 | 51664 |
| CHARMING SHOPPES INC | NOTE 1.125% | 5161133AE3 | 424 | 508000 | PRN | SOLE | 0 | 0 | 508000 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 3826 | 113265 | SH | SOLE | 0 | 0 | 113265 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 92116 | 1991274 | SH | SOLE | 0 | 0 | 1991274 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 2354 | 76778 | SH | SOLE | 0 | 0 | 76778 |
| CHEMED CORP NEW | COM | 16359R103 | 2360 | 37159 | SH | SOLE | 0 | 0 | 37159 |
| CHEMTURA CORP | COM NEW | 163893209 | 38 | 2383 | SH | SOLE | 0 | 0 | 2383 |
| CHESAPEAKE ENERGY CORP | PFD CONV | 165167842 | 1618 | 18400 | SH | SOLE | 0 | 0 | 18400 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 91672 | 3538101 | SH | SOLE | 0 | 0 | 3538101 |
| CHESAPEAKE ENERGY CORP | NOTE 2.500% | 5165167BZ9 | 425 | 567000 | PRN | SOLE | 0 | 0 | 567000 |
| CHESAPEAKE ENERGY CORP | NOTE 2.750% | 11165167BW6 | 2622 | 3049000 | PRN | SOLE | 0 | 0 | 3049000 |
| CHEVRON CORP NEW | COM | 166764100 | 479193 | 5251432 | SH | SOLE | 0 | 0 | 5251432 |
| CHICOS FAS INC | COM | 168615102 | 4883 | 405878 | SH | SOLE | 0 | 0 | 405878 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 6419 | 129316 | SH | SOLE | 0 | 0 | 129316 |
| CHIMERA INVT CORP | COM | 16934Q109 | 3458 | 841334 | SH | SOLE | 0 | 0 | 841334 |
| CHINA GREEN AGRICULTURE INC | COM | 16943W105 | 453 | 50353 | SH | SOLE | 0 | 0 | 50353 |
| CHINA INFORMATION TECHNOLOGY | COM | 16950L109 | 5560 | 1067107 | SH | SOLE | 0 | 0 | 1067107 |
| CHINA LIFE INS CO LTD | SPON ADR REP | 16939P106 | 9296 | 151967 | SH | SOLE | 0 | 0 | 151967 |
| CHINA MED TECHNOLOGIES INC | NOTE 4.000% | 8169483AC8 | 302 | 355000 | PRN | SOLE | 0 | 0 | 355000 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 15518 | 312737 | SH | SOLE | 0 | 0 | 312737 |
| CHINA PETE & CHEM CORP | SPON ADR H | SH16941R108 | 17585 | 183773 | SH | SOLE | 0 | 0 | 183773 |
| CHINA REAL ESTATE INFO CORP | ADR | 16948Q103 | 1048 | 109198 | SH | SOLE | 0 | 0 | 109198 |
| CHINA UNICOM (HONG KONG) LTD | SPONSORED ADR | 16945R104 | 15798 | 1108660 | SH | SOLE | 0 | 0 | 1108660 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 4134 | 19438 | SH | SOLE | 0 | 0 | 19438 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 1802 | 128543 | SH | SOLE | 0 | 0 | 128543 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 2951 | 77115 | SH | SOLE | 0 | 0 | 77115 |
| CHUBB CORP | COM | 171232101 | 69476 | 1164917 | SH | SOLE | 0 | 0 | 1164917 |
| CHURCH & DWIGHT INC | COM | 171340102 | 13654 | 197830 | SH | SOLE | 0 | 0 | 197830 |
| CIENA CORP | COM NEW | 171779309 | 3061 | 145408 | SH | SOLE | 0 | 0 | 145408 |
| CIGNA CORP | COM | 125509109 | 14741 | 402087 | SH | SOLE | 0 | 0 | 402087 |
| CIMAREX ENERGY CO | COM | 171798101 | 3606 | 40729 | SH | SOLE | 0 | 0 | 40729 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 52 | 18676 | SH | SOLE | 0 | 0 | 18676 |
| CINCINNATI BELL INC NEW | PFD CV DEPl | 2171871403 | 404 | 9919 | SH | SOLE | 0 | 0 | 9919 |
| CINCINNATI FINL CORP | COM | 172062101 | 1643 | 51860 | SH | SOLE | 0 | 0 | 51860 |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 1141 | 66207 | SH | SOLE | 0 | 0 | 66207 |
| CIRCOR INTL INC | COM | 17273K109 | 5755 | 136116 | SH | SOLE | 0 | 0 | 136116 |
| CIRRUS LOGIC INC | COM | 172755100 | 54 | 3403 | SH | SOLE | 0 | 0 | 3403 |
| CISCO SYS INC | COM | 17275R102 | 234859 | 11609430 | SH | SOLE | 0 | 0 | 11609430 |
| CIT GROUP INC | COM NEW | 125581801 | 4942 | 104919 | SH | SOLE | 0 | 0 | 104919 |
| CITIGROUP INC | UNIT 99/99/99 | 172967416 | 2953 | 21607 | SH | SOLE | 0 | 0 | 21607 |
| CITIGROUP INC | COM | 172967101 | 187195 | 39576014 | SH | SOLE | 0 | 0 | 39576014 |
| CITRIX SYS INC | COM | 177376100 | 168385 | 2461414 | SH | SOLE | 0 | 0 | 2461414 |
| CITY NATL CORP | COM | 178566105 | 21051 | 343066 | SH | SOLE | 0 | 0 | 343066 |
| CLARCOR INC | COM | 179895107 | 6017 | 140295 | SH | SOLE | 0 | 0 | 140295 |
| CLARUS CORP | COM | 182707109 | 47 | 5972 | SH | SOLE | 0 | 0 | 5972 |
| CLEAN HARBORS INC | COM | 184496107 | 23747 | 282432 | SH | SOLE | 0 | 0 | 282432 |
| CLEAR CHANNEL OUTDOOR HLDGS | CL A | 18451C109 | 2658 | 189294 | SH | SOLE | 0 | 0 | 189294 |
| CLEARBRIDGE ENERGY MLP FD IN | COM | 184692101 | 28 | 1268 | SH | SOLE | 0 | 0 | 1268 |
| CLEARWIRE CORP NEW | CL A | 18538Q105 | 235 | 45725 | SH | SOLE | 0 | 0 | 45725 |
| CLECO CORP NEW | COM | 12561W105 | 490 | 15927 | SH | SOLE | 0 | 0 | 15927 |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 43477 | 557324 | SH | SOLE | 0 | 0 | 557324 |
| CLOROX CO DEL | COM | 189054109 | 23621 | 373281 | SH | SOLE | 0 | 0 | 373281 |
| CLOUD PEAK ENERGY INC | COM | 18911Q102 | 4845 | 208554 | SH | SOLE | 0 | 0 | 208554 |

| | | | | | | | | | |
|------------------------------|---------------|--------------|--------|---------|-----|------|---|---|---------|
| CME GROUP INC | COM | 12572Q105 | 146404 | 455024 | SH | SOLE | 0 | 0 | 455024 |
| CMS ENERGY CORP | COM | 125896100 | 20014 | 1076044 | SH | SOLE | 0 | 0 | 1076044 |
| CNA FINL CORP | COM | 126117100 | 524 | 19361 | SH | SOLE | 0 | 0 | 19361 |
| CNO FINL GROUP INC | COM | 12621E103 | 944 | 139277 | SH | SOLE | 0 | 0 | 139277 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 51977 | 218053 | SH | SOLE | 0 | 0 | 218053 |
| COACH INC | COM | 189754104 | 89309 | 1614694 | SH | SOLE | 0 | 0 | 1614694 |
| COBIZ FINANCIAL INC | COM | 190897108 | 71 | 11688 | SH | SOLE | 0 | 0 | 11688 |
| COCA COLA CO | COM | 191216100 | 362268 | 5508098 | SH | SOLE | 0 | 0 | 5508098 |
| COCA COLA ENTERPRISES INC NE | COM | 19122T109 | 7749 | 309570 | SH | SOLE | 0 | 0 | 309570 |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP | 191241108 | 31168 | 378116 | SH | SOLE | 0 | 0 | 378116 |
| COCA COLA HELLENIC BTTLG CO | SPONSORED ADR | 1912EP104 | 7045 | 272025 | SH | SOLE | 0 | 0 | 272025 |
| COEUR D ALENE MINES CORP IDA | COM NEW | 192108504 | 11231 | 411079 | SH | SOLE | 0 | 0 | 411079 |
| COGDELL SPENCER INC | COM | 19238U107 | 1285 | 221533 | SH | SOLE | 0 | 0 | 221533 |
| COGENT COMM GROUP INC | COM NEW | 19239V302 | 6523 | 461313 | SH | SOLE | 0 | 0 | 461313 |
| COGENT COMM GROUP INC | NOTE 1.000% | 619239VAB0 | 371 | 439000 | PRN | SOLE | 0 | 0 | 439000 |
| COGNEX CORP | COM | 192422103 | 86 | 2927 | SH | SOLE | 0 | 0 | 2927 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 85466 | 1166141 | SH | SOLE | 0 | 0 | 1166141 |
| COHEN & STEERS INC | COM | 19247A100 | 54 | 2059 | SH | SOLE | 0 | 0 | 2059 |
| COHERENT INC | COM | 192479103 | 19153 | 424298 | SH | SOLE | 0 | 0 | 424298 |
| COHU INC | COM | 192576106 | 47 | 2806 | SH | SOLE | 0 | 0 | 2806 |
| COINSTAR INC | COM | 19259P300 | 2787 | 49384 | SH | SOLE | 0 | 0 | 49384 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 671 | 53688 | SH | SOLE | 0 | 0 | 53688 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 87666 | 1090774 | SH | SOLE | 0 | 0 | 1090774 |
| COLONIAL PPTYS TR | COM SH BEN | IN195872106 | 2625 | 145404 | SH | SOLE | 0 | 0 | 145404 |
| COLONY FINL INC | COM | 19624R106 | 240 | 11979 | SH | SOLE | 0 | 0 | 11979 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 3751 | 178110 | SH | SOLE | 0 | 0 | 178110 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 7988 | 132477 | SH | SOLE | 0 | 0 | 132477 |
| COMCAST CORP NEW | CL A | 20030N101 | 87802 | 3996443 | SH | SOLE | 0 | 0 | 3996443 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 17581 | 844837 | SH | SOLE | 0 | 0 | 844837 |
| COMERICA INC | COM | 200340107 | 15047 | 356238 | SH | SOLE | 0 | 0 | 356238 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 1613 | 40599 | SH | SOLE | 0 | 0 | 40599 |
| COMMERCIAL METALS CO | COM | 201723103 | 3616 | 217951 | SH | SOLE | 0 | 0 | 217951 |
| COMMONWEALTH REIT | 6.50% PFD | CUM203233408 | 1924 | 87811 | SH | SOLE | 0 | 0 | 87811 |
| COMMONWEALTH REIT | COM SH BEN | IN203233101 | 2918 | 114395 | SH | SOLE | 0 | 0 | 114395 |
| COMMSCOPE INC | COM | 203372107 | 1336 | 42783 | SH | SOLE | 0 | 0 | 42783 |
| COMMUNITY BK SYS INC | COM | 203607106 | 1805 | 64989 | SH | SOLE | 0 | 0 | 64989 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 2497 | 66814 | SH | SOLE | 0 | 0 | 66814 |
| COMMVAULT SYSTEMS INC | COM | 204166102 | 2131 | 74472 | SH | SOLE | 0 | 0 | 74472 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 7863 | 253406 | SH | SOLE | 0 | 0 | 253406 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 69825 | 1320445 | SH | SOLE | 0 | 0 | 1320445 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V | PF204409601 | 11144 | 671735 | SH | SOLE | 0 | 0 | 671735 |
| COMPANHIA PARANAENSE ENERG C | SPON ADR PFD | 20441B407 | 49981 | 1985731 | SH | SOLE | 0 | 0 | 1985731 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 3859 | 231501 | SH | SOLE | 0 | 0 | 231501 |
| COMPASS DIVERSIFIED HOLDINGS | SH BEN INT | 20451Q104 | 736 | 41627 | SH | SOLE | 0 | 0 | 41627 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 41414 | 463917 | SH | SOLE | 0 | 0 | 463917 |
| COMPLETE PRODUCTION SERVICES | COM | 20453E109 | 71 | 2410 | SH | SOLE | 0 | 0 | 2410 |
| COMPUTER PROGRAMS & SYS INC | COM | 205306103 | 5144 | 109814 | SH | SOLE | 0 | 0 | 109814 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 20376 | 410804 | SH | SOLE | 0 | 0 | 410804 |
| COMPUWARE CORP | COM | 205638109 | 13685 | 1172648 | SH | SOLE | 0 | 0 | 1172648 |
| COMSTOCK RES INC | COM NEW | 205768203 | 3463 | 140988 | SH | SOLE | 0 | 0 | 140988 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 491 | 17698 | SH | SOLE | 0 | 0 | 17698 |
| CON-WAY INC | COM | 205944101 | 680 | 18604 | SH | SOLE | 0 | 0 | 18604 |
| CONAGRA FOODS INC | COM | 205887102 | 7153 | 316775 | SH | SOLE | 0 | 0 | 316775 |
| CONCHO RES INC | COM | 20605P101 | 3461 | 39478 | SH | SOLE | 0 | 0 | 39478 |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 1276 | 24567 | SH | SOLE | 0 | 0 | 24567 |
| CONMED CORP | COM | 207410101 | 1965 | 74353 | SH | SOLE | 0 | 0 | 74353 |
| CONMED CORP | NOTE 2.500% | 11207410AD3 | 1588 | 1594000 | PRN | SOLE | 0 | 0 | 1594000 |
| CONOCOPHILLIPS | COM | 20825C104 | 395085 | 5801542 | SH | SOLE | 0 | 0 | 5801542 |
| CONSOL ENERGY INC | COM | 20854P109 | 10104 | 207296 | SH | SOLE | 0 | 0 | 207296 |
| CONSOLIDATED COMM HLDGS INC | COM | 209034107 | 2287 | 118491 | SH | SOLE | 0 | 0 | 118491 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 3797 | 76591 | SH | SOLE | 0 | 0 | 76591 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 385 | 7941 | SH | SOLE | 0 | 0 | 7941 |
| CONSTANT CONTACT INC | COM | 210313102 | 105 | 3383 | SH | SOLE | 0 | 0 | 3383 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 14319 | 646460 | SH | SOLE | 0 | 0 | 646460 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 6030 | 196877 | SH | SOLE | 0 | 0 | 196877 |
| CONTANGO OIL & GAS COMPANY | COM NEW | 21075N204 | 1117 | 19287 | SH | SOLE | 0 | 0 | 19287 |
| CONTINENTAL RESOURCES INC | COM | 212015101 | 18238 | 309901 | SH | SOLE | 0 | 0 | 309901 |
| CONVERGYS CORP | COM | 212485106 | 2371 | 180026 | SH | SOLE | 0 | 0 | 180026 |
| COOPER COS INC | COM NEW | 216648402 | 16545 | 293668 | SH | SOLE | 0 | 0 | 293668 |
| COOPER INDUSTRIES PLC | SHS | G24140108 | 19355 | 332053 | SH | SOLE | 0 | 0 | 332053 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 4607 | 195377 | SH | SOLE | 0 | 0 | 195377 |
| COPA HOLDINGS SA | CL A | P31076105 | 19744 | 335548 | SH | SOLE | 0 | 0 | 335548 |
| COPART INC | COM | 217204106 | 4498 | 120437 | SH | SOLE | 0 | 0 | 120437 |
| CORE LABORATORIES LP | NOTE 0.250% | 1021868FAB9 | 5696 | 2925000 | PRN | SOLE | 0 | 0 | 2925000 |
| CORE LABORATORIES N V | COM | N22717107 | 19531 | 219331 | SH | SOLE | 0 | 0 | 219331 |
| CORELOGIC INC | COM | 21871D103 | 230 | 12421 | SH | SOLE | 0 | 0 | 12421 |
| CORESITE RLTY CORP | COM | 21870Q105 | 1690 | 123908 | SH | SOLE | 0 | 0 | 123908 |
| CORN PRODS INTL INC | COM | 219023108 | 4238 | 92127 | SH | SOLE | 0 | 0 | 92127 |
| CORNING INC | COM | 219350105 | 102452 | 5302885 | SH | SOLE | 0 | 0 | 5302885 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 3598 | 95806 | SH | SOLE | 0 | 0 | 95806 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 3044 | 87085 | SH | SOLE | 0 | 0 | 87085 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 868 | 34636 | SH | SOLE | 0 | 0 | 34636 |
| COST PLUS INC CALIF | COM | 221485105 | 7142 | 736277 | SH | SOLE | 0 | 0 | 736277 |
| COSTAR GROUP INC | COM | 22160N109 | 100 | 1741 | SH | SOLE | 0 | 0 | 1741 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 110481 | 1529990 | SH | SOLE | 0 | 0 | 1529990 |
| COTT CORP QUE | COM | 22163N106 | 1405 | 155982 | SH | SOLE | 0 | 0 | 155982 |

| | | | | | | | | | |
|------------------------------|--------------|--------------|--------|---------|-----|------|---|---|---------|
| COVANCE INC | COM | 222816100 | 15657 | 304555 | SH | SOLE | 0 | 0 | 304555 |
| COVANTA HLDG CORP | COM | 22282E102 | 3895 | 226597 | SH | SOLE | 0 | 0 | 226597 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 20517 | 777167 | SH | SOLE | 0 | 0 | 777167 |
| COVIDIEN PLC | SHS | G2554F105 | 139263 | 3049998 | SH | SOLE | 0 | 0 | 3049998 |
| CPFL ENERGIA S A | SPONSORED | ADR126153105 | 2341 | 30477 | SH | SOLE | 0 | 0 | 30477 |
| CRA INTL INC | COM | 12618T105 | 1124 | 47808 | SH | SOLE | 0 | 0 | 47808 |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 1210 | 22092 | SH | SOLE | 0 | 0 | 22092 |
| CRANE CO | COM | 224399105 | 826 | 20112 | SH | SOLE | 0 | 0 | 20112 |
| CRAY INC | COM NEW | 225223304 | 63 | 8816 | SH | SOLE | 0 | 0 | 8816 |
| CREDICORP LTD | COM | G2519Y108 | 4228 | 35556 | SH | SOLE | 0 | 0 | 35556 |
| CREDIT SUISSE GROUP | SPONSORED | ADR225401108 | 74513 | 1843915 | SH | SOLE | 0 | 0 | 1843915 |
| CREE INC | COM | 225447101 | 7976 | 121053 | SH | SOLE | 0 | 0 | 121053 |
| CREXUS INVT CORP | COM | 226553105 | 894 | 68264 | SH | SOLE | 0 | 0 | 68264 |
| CRH PLC | ADR | 12626K203 | 1172 | 56329 | SH | SOLE | 0 | 0 | 56329 |
| CROCS INC | COM | 227046109 | 222 | 12983 | SH | SOLE | 0 | 0 | 12983 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 101 | 11940 | SH | SOLE | 0 | 0 | 11940 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 54316 | 1239243 | SH | SOLE | 0 | 0 | 1239243 |
| CROWN HOLDINGS INC | COM | 228368106 | 18625 | 557981 | SH | SOLE | 0 | 0 | 557981 |
| CSG SYS INTL INC | COM | 126349109 | 352 | 18584 | SH | SOLE | 0 | 0 | 18584 |
| CSX CORP | COM | 126408103 | 31259 | 483813 | SH | SOLE | 0 | 0 | 483813 |
| CTPARTNERS EXECUTIVE SEARCH | COM | 22945C105 | 17 | 1110 | SH | SOLE | 0 | 0 | 1110 |
| CTS CORP | COM | 126501105 | 856 | 77364 | SH | SOLE | 0 | 0 | 77364 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 659 | 30789 | SH | SOLE | 0 | 0 | 30789 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 17217 | 281699 | SH | SOLE | 0 | 0 | 281699 |
| CUMMINS INC | COM | 231021106 | 214469 | 1949539 | SH | SOLE | 0 | 0 | 1949539 |
| CURRENCYSHARES EURO TR | EURO SHS | 23130C108 | 52 | 390 | SH | SOLE | 0 | 0 | 390 |
| CURTISS WRIGHT CORP | COM | 231561101 | 22467 | 676730 | SH | SOLE | 0 | 0 | 676730 |
| CVB FINL CORP | COM | 126600105 | 1502 | 173232 | SH | SOLE | 0 | 0 | 173232 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 150313 | 4323057 | SH | SOLE | 0 | 0 | 4323057 |
| CYMER INC | COM | 232572107 | 269 | 5966 | SH | SOLE | 0 | 0 | 5966 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 814 | 43785 | SH | SOLE | 0 | 0 | 43785 |
| CYTEC INDS INC | COM | 232820100 | 4968 | 93624 | SH | SOLE | 0 | 0 | 93624 |
| D R HORTON INC | COM | 23331A109 | 12965 | 1086758 | SH | SOLE | 0 | 0 | 1086758 |
| DAKTRONICS INC | COM | 234264109 | 3527 | 221526 | SH | SOLE | 0 | 0 | 221526 |
| DANA HLDG CORP | COM | 235825205 | 3395 | 197284 | SH | SOLE | 0 | 0 | 197284 |
| DANAHER CORP DEL | COM | 235851102 | 126792 | 2687980 | SH | SOLE | 0 | 0 | 2687980 |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 10078 | 7356000 | PRN | SOLE | 0 | 0 | 7356000 |
| DANVERS BANCORP INC | COM | 236442109 | 932 | 52746 | SH | SOLE | 0 | 0 | 52746 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 24842 | 534932 | SH | SOLE | 0 | 0 | 534932 |
| DARLING INTL INC | COM | 237266101 | 445 | 33526 | SH | SOLE | 0 | 0 | 33526 |
| DAVITA INC | COM | 23918K108 | 1601 | 23039 | SH | SOLE | 0 | 0 | 23039 |
| DCT INDUSTRIAL TRUST INC | COM | 233153105 | 3052 | 574786 | SH | SOLE | 0 | 0 | 574786 |
| DEALERTRACK HLDGS INC | COM | 242309102 | 136 | 6769 | SH | SOLE | 0 | 0 | 6769 |
| DEAN FOODS CO NEW | COM | 242370104 | 463 | 52415 | SH | SOLE | 0 | 0 | 52415 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 4877 | 61167 | SH | SOLE | 0 | 0 | 61167 |
| DEERE & CO | COM | 244199105 | 108473 | 1306120 | SH | SOLE | 0 | 0 | 1306120 |
| DEL MONTE FOODS CO | COM | 24522P103 | 22079 | 1174438 | SH | SOLE | 0 | 0 | 1174438 |
| DELL INC | COM | 24702R101 | 34681 | 2559485 | SH | SOLE | 0 | 0 | 2559485 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 3213 | 111407 | SH | SOLE | 0 | 0 | 111407 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 31716 | 2517144 | SH | SOLE | 0 | 0 | 2517144 |
| DELUXE CORP | COM | 248019101 | 2565 | 111445 | SH | SOLE | 0 | 0 | 111445 |
| DEMANDTEC INC | COM NEW | 24802R506 | 21 | 1969 | SH | SOLE | 0 | 0 | 1969 |
| DENBURY RES INC | COM NEW | 247916208 | 57831 | 3029382 | SH | SOLE | 0 | 0 | 3029382 |
| DENDREON CORP | COM | 24823Q107 | 1717 | 49181 | SH | SOLE | 0 | 0 | 49181 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 16990 | 497207 | SH | SOLE | 0 | 0 | 497207 |
| DESARROLLADORA HOMEX S A DE | SPONSORED | ADR25030W100 | 4261 | 126015 | SH | SOLE | 0 | 0 | 126015 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 1492 | 28668 | SH | SOLE | 0 | 0 | 28668 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 5703 | 404732 | SH | SOLE | 0 | 0 | 404732 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 95795 | 1220161 | SH | SOLE | 0 | 0 | 1220161 |
| DEVRY INC DEL | COM | 251893103 | 812 | 16932 | SH | SOLE | 0 | 0 | 16932 |
| DEXCOM INC | COM | 252131107 | 34 | 2503 | SH | SOLE | 0 | 0 | 2503 |
| DG FASTCHANNEL INC | COM | 23326R109 | 8 | 291 | SH | SOLE | 0 | 0 | 291 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 121552 | 1635297 | SH | SOLE | 0 | 0 | 1635297 |
| DIAMOND FOODS INC | COM | 252603105 | 3862 | 72621 | SH | SOLE | 0 | 0 | 72621 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 89707 | 1341512 | SH | SOLE | 0 | 0 | 1341512 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 2178 | 181514 | SH | SOLE | 0 | 0 | 181514 |
| DIANA SHIPPING INC | COM | Y2066G104 | 238 | 19773 | SH | SOLE | 0 | 0 | 19773 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 3292 | 87790 | SH | SOLE | 0 | 0 | 87790 |
| DIEBOLD INC | COM | 253651103 | 2206 | 68821 | SH | SOLE | 0 | 0 | 68821 |
| DIGI INTL INC | COM | 253798102 | 1105 | 99525 | SH | SOLE | 0 | 0 | 99525 |
| DIGITAL RIV INC | COM | 25388B104 | 2507 | 72842 | SH | SOLE | 0 | 0 | 72842 |
| DIGITAL RLTY TR INC | COM | 253868103 | 21785 | 422674 | SH | SOLE | 0 | 0 | 422674 |
| DIGITALGLOBE INC | COM NEW | 25389M877 | 1214 | 38283 | SH | SOLE | 0 | 0 | 38283 |
| DILLARDS INC | CL A | 254067101 | 1324 | 34899 | SH | SOLE | 0 | 0 | 34899 |
| DIODES INC | COM | 254543101 | 1337 | 49536 | SH | SOLE | 0 | 0 | 49536 |
| DIRECTV | COM CL A | 25490A101 | 32333 | 809730 | SH | SOLE | 0 | 0 | 809730 |
| DISCOVER FINL SVCS | COM | 254709108 | 40748 | 2199029 | SH | SOLE | 0 | 0 | 2199029 |
| DISCOVERY COMMUNICATNS NEW | COM SER C | 25470F302 | 3901 | 106325 | SH | SOLE | 0 | 0 | 106325 |
| DISCOVERY COMMUNICATNS NEW | COM SER A | 25470F104 | 18534 | 444453 | SH | SOLE | 0 | 0 | 444453 |
| DISH NETWORK CORP | CL A | 25470M109 | 5819 | 295975 | SH | SOLE | 0 | 0 | 295975 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 149468 | 3984762 | SH | SOLE | 0 | 0 | 3984762 |
| DIXIE GROUP INC | SDCV 7.000% | 5255519AA8 | 1 | 993 | PRN | SOLE | 0 | 0 | 993 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 23229 | 348265 | SH | SOLE | 0 | 0 | 348265 |
| DOLE FOOD CO INC NEW | COM | 256603101 | 3494 | 258646 | SH | SOLE | 0 | 0 | 258646 |
| DOLLAR FINL CORP | COM | 256664103 | 3252 | 113598 | SH | SOLE | 0 | 0 | 113598 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 9341 | 304557 | SH | SOLE | 0 | 0 | 304557 |

| | | | | | | | | | |
|------------------------------|---------------------|-------------|--------|----------|-----|------|---|---|----------|
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 46 | 976 | SH | SOLE | 0 | 0 | 976 |
| DOLLAR TREE INC | COM | 256746108 | 7825 | 139532 | SH | SOLE | 0 | 0 | 139532 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 40590 | 950144 | SH | SOLE | 0 | 0 | 950144 |
| DOMTAR CORP | COM NEW | 257559203 | 2461 | 32411 | SH | SOLE | 0 | 0 | 32411 |
| DONALDSON INC | COM | 257651109 | 14075 | 241515 | SH | SOLE | 0 | 0 | 241515 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 61933 | 3545098 | SH | SOLE | 0 | 0 | 3545098 |
| DORMAN PRODUCTS INC | COM | 258278100 | 35 | 974 | SH | SOLE | 0 | 0 | 974 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 748 | 45060 | SH | SOLE | 0 | 0 | 45060 |
| DOVER CORP | COM | 260003108 | 12863 | 220067 | SH | SOLE | 0 | 0 | 220067 |
| DOW CHEM CO | COM | 260543103 | 169463 | 4963778 | SH | SOLE | 0 | 0 | 4963778 |
| DOW 30 PREMIUM & DIV INC FD | COM | 260582101 | 0 | 22 | SH | SOLE | 0 | 0 | 22 |
| DPL INC | COM | 233293109 | 858 | 33389 | SH | SOLE | 0 | 0 | 33389 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 28288 | 804562 | SH | SOLE | 0 | 0 | 804562 |
| DR REDDYS LABS LTD | ADR | 256135203 | 12618 | 341396 | SH | SOLE | 0 | 0 | 341396 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 14790 | 501858 | SH | SOLE | 0 | 0 | 501858 |
| DRESS BARN INC | COM | 261570105 | 1317 | 49865 | SH | SOLE | 0 | 0 | 49865 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 8474 | 198966 | SH | SOLE | 0 | 0 | 198966 |
| DRIL-QUIP INC | COM | 262037104 | 17340 | 223112 | SH | SOLE | 0 | 0 | 223112 |
| DSW INC | CL A | 23334L102 | 455 | 11648 | SH | SOLE | 0 | 0 | 11648 |
| DTE ENERGY CO | COM | 233331107 | 10949 | 241592 | SH | SOLE | 0 | 0 | 241592 |
| DTS INC | COM | 23335C101 | 3661 | 74643 | SH | SOLE | 0 | 0 | 74643 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 64502 | 1293141 | SH | SOLE | 0 | 0 | 1293141 |
| DUFF & PHELPS CORP NEW | CL A | 26433B107 | 1094 | 64910 | SH | SOLE | 0 | 0 | 64910 |
| DUKE ENERGY CORP NEW | COM | 26444C105 | 22923 | 1287092 | SH | SOLE | 0 | 0 | 1287092 |
| DUKE REALTY CORP | COM NEW | 2644411505 | 2486 | 199537 | SH | SOLE | 0 | 0 | 199537 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 7637 | 93026 | SH | SOLE | 0 | 0 | 93026 |
| DUPONT FABROS TECHNOLOGY INC | COM | 26613Q106 | 4111 | 193257 | SH | SOLE | 0 | 0 | 193257 |
| DYCOM INDS INC | COM | 267475101 | 66 | 4506 | SH | SOLE | 0 | 0 | 4506 |
| DYNAMEX INC | COM | 26784F103 | 67 | 2705 | SH | SOLE | 0 | 0 | 2705 |
| E M C CORP MASS | COM | 268648102 | 173968 | 7596874 | SH | SOLE | 0 | 0 | 7596874 |
| E M C CORP MASS | NOTE 1.750% | 12268648AM4 | 17421 | 11566000 | PRN | SOLE | 0 | 0 | 11566000 |
| E M C CORP MASS | NOTE 1.750% | 12268648AK8 | 470 | 325000 | PRN | SOLE | 0 | 0 | 325000 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 635 | 39663 | SH | SOLE | 0 | 0 | 39663 |
| E-COMMERCE CHINA DANGDANG IN | SPN ADS COM | A26833A105 | 1663 | 61424 | SH | SOLE | 0 | 0 | 61424 |
| EARTHLINK INC | COM | 270321102 | 369 | 42866 | SH | SOLE | 0 | 0 | 42866 |
| EAST WEST BANCORP INC | COM | 27579R104 | 3602 | 184225 | SH | SOLE | 0 | 0 | 184225 |
| EASTGROUP PPTY INC | COM | 277276101 | 351 | 8286 | SH | SOLE | 0 | 0 | 8286 |
| EASTMAN CHEM CO | COM | 277432100 | 14043 | 167015 | SH | SOLE | 0 | 0 | 167015 |
| EATON CORP | COM | 278058102 | 71801 | 707332 | SH | SOLE | 0 | 0 | 707332 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 20895 | 691204 | SH | SOLE | 0 | 0 | 691204 |
| EBAY INC | COM | 278642103 | 123099 | 4423244 | SH | SOLE | 0 | 0 | 4423244 |
| EBIX INC | COM NEW | 278715206 | 64 | 2693 | SH | SOLE | 0 | 0 | 2693 |
| ECHELON CORP | COM | 27874N105 | 62 | 6082 | SH | SOLE | 0 | 0 | 6082 |
| ECHO GLOBAL LOGISTICS INC | COM | 27875T101 | 30 | 2483 | SH | SOLE | 0 | 0 | 2483 |
| ECHOSTAR CORP | CL A | 278768106 | 91 | 3642 | SH | SOLE | 0 | 0 | 3642 |
| ECOLAB INC | COM | 278865100 | 32472 | 644036 | SH | SOLE | 0 | 0 | 644036 |
| EDISON INTL | COM | 281020107 | 107873 | 2794640 | SH | SOLE | 0 | 0 | 2794640 |
| EDUCATION RLTY TR INC | COM | 28140H104 | 107 | 13818 | SH | SOLE | 0 | 0 | 13818 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 5686 | 70342 | SH | SOLE | 0 | 0 | 70342 |
| EL PASO CORP | COM | 28336L109 | 19616 | 1425559 | SH | SOLE | 0 | 0 | 1425559 |
| ELDORADO GOLD CORP NEW | COM | 284902103 | 7570 | 407622 | SH | SOLE | 0 | 0 | 407622 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 4992 | 311438 | SH | SOLE | 0 | 0 | 311438 |
| ELECTRONIC ARTS INC | COM | 285512109 | 5944 | 362911 | SH | SOLE | 0 | 0 | 362911 |
| ELIZABETH ARDEN INC | COM | 28660G106 | 9957 | 432706 | SH | SOLE | 0 | 0 | 432706 |
| ELLIS PERRY INTL INC | COM | 288853104 | 902 | 32822 | SH | SOLE | 0 | 0 | 32822 |
| EMBRAER S A | SP ADR REP 4 | 29082A107 | 22830 | 776540 | SH | SOLE | 0 | 0 | 776540 |
| EMCOR GROUP INC | COM | 29084Q100 | 5444 | 187844 | SH | SOLE | 0 | 0 | 187844 |
| EMDEON INC | CL A | 29084T104 | 1387 | 102422 | SH | SOLE | 0 | 0 | 102422 |
| EMERGENCY MEDICAL SVCS CORP | CL A | 29100P102 | 19063 | 295049 | SH | SOLE | 0 | 0 | 295049 |
| EMERSON ELEC CO | COM | 291011104 | 97838 | 1711354 | SH | SOLE | 0 | 0 | 1711354 |
| EMPIRE RESORTS INC | COM | 292052107 | 17 | 16425 | SH | SOLE | 0 | 0 | 16425 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 1543 | 88293 | SH | SOLE | 0 | 0 | 88293 |
| EMS TECHNOLOGIES INC | COM | 26873N108 | 1858 | 93911 | SH | SOLE | 0 | 0 | 93911 |
| ENBRIDGE INC | COM | 29250N105 | 8822 | 156414 | SH | SOLE | 0 | 0 | 156414 |
| ENCANA CORP | COM | 292505104 | 9879 | 339259 | SH | SOLE | 0 | 0 | 339259 |
| ENCORE WIRE CORP | COM | 292562105 | 183 | 7308 | SH | SOLE | 0 | 0 | 7308 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 1447 | 40528 | SH | SOLE | 0 | 0 | 40528 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 9821 | 213182 | SH | SOLE | 0 | 0 | 213182 |
| ENERGEN CORP | COM | 29265N108 | 19556 | 405225 | SH | SOLE | 0 | 0 | 405225 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 18521 | 254067 | SH | SOLE | 0 | 0 | 254067 |
| ENERGY XXI (BERMUDA) LTD | USD UNRS SHS | G10082140 | 94 | 3389 | SH | SOLE | 0 | 0 | 3389 |
| ENERNOC INC | COM | 292764107 | 66 | 2768 | SH | SOLE | 0 | 0 | 2768 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 540 | 17521 | SH | SOLE | 0 | 0 | 17521 |
| ENERSIS S A | SPONSORED ADR | 29274F104 | 1925 | 82885 | SH | SOLE | 0 | 0 | 82885 |
| ENERSYS | COM | 29275Y102 | 1586 | 49382 | SH | SOLE | 0 | 0 | 49382 |
| ENERSYS | NOTE 3.375% | 629275YAA0 | 248 | 221000 | PRN | SOLE | 0 | 0 | 221000 |
| ENI S P A | SPONSORED ADR | 26874R108 | 41614 | 951390 | SH | SOLE | 0 | 0 | 951390 |
| ENNIS INC | COM | 293389102 | 17797 | 1040736 | SH | SOLE | 0 | 0 | 1040736 |
| ENPRO INDS INC | COM | 29355X107 | 6768 | 162860 | SH | SOLE | 0 | 0 | 162860 |
| ENSCO PLC | SPONSORED ADR | 29358Q109 | 17181 | 321863 | SH | SOLE | 0 | 0 | 321863 |
| ENSIGN GROUP INC | COM | 29358P101 | 55 | 2196 | SH | SOLE | 0 | 0 | 2196 |
| ENSTAR GROUP LIMITED | SHS | G3075P101 | 794 | 9393 | SH | SOLE | 0 | 0 | 9393 |
| ENTEGRIS INC | COM | 29362U104 | 2236 | 299292 | SH | SOLE | 0 | 0 | 299292 |
| ENTERGY CORP NEW | COM | 29364G103 | 22556 | 318456 | SH | SOLE | 0 | 0 | 318456 |
| ENTERTAINMENT PPTYS TR | FFD C CNV 5.729380T | 402 | 427 | 22176 | SH | SOLE | 0 | 0 | 22176 |
| ENTERTAINMENT PPTYS TR | COM SH BEN IN | 29380T105 | 7393 | 159841 | SH | SOLE | 0 | 0 | 159841 |

| | | | | | | | | | |
|------------------------------|----------------|-------------|--------|---------|-----|------|---|---|---------|
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 63 | 24368 | SH | SOLE | 0 | 0 | 24368 |
| EOG RES INC | COM | 26875P101 | 174958 | 1913993 | SH | SOLE | 0 | 0 | 1913993 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 55 | 5457 | SH | SOLE | 0 | 0 | 5457 |
| EQT CORP | COM | 26884L109 | 19349 | 431505 | SH | SOLE | 0 | 0 | 431505 |
| EQUIFAX INC | COM | 294429105 | 7589 | 213168 | SH | SOLE | 0 | 0 | 213168 |
| EQUINIX INC | COM NEW | 29444U502 | 26870 | 330665 | SH | SOLE | 0 | 0 | 330665 |
| EQUINIX INC | NOTE 4.750% | 629444UAH9 | 1815 | 1477000 | PRN | SOLE | 0 | 0 | 1477000 |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | 5466 | 97728 | SH | SOLE | 0 | 0 | 97728 |
| EQUITY ONE | COM | 294752100 | 17457 | 960250 | SH | SOLE | 0 | 0 | 960250 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 36871 | 709737 | SH | SOLE | 0 | 0 | 709737 |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 5 | 655 | SH | SOLE | 0 | 0 | 655 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 33801 | 2931562 | SH | SOLE | 0 | 0 | 2931562 |
| ESSEX PPTY TR INC | COM | 297178105 | 18602 | 162858 | SH | SOLE | 0 | 0 | 162858 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 3692 | 53832 | SH | SOLE | 0 | 0 | 53832 |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED ADR | 29759W101 | 47544 | 645014 | SH | SOLE | 0 | 0 | 645014 |
| ETFS PALLADIUM TR | SH BEN INT | 26923A106 | 20010 | 250561 | SH | SOLE | 0 | 0 | 250561 |
| ETFS PLATINUM TR | SH BEN INT | 26922V101 | 11864 | 67367 | SH | SOLE | 0 | 0 | 67367 |
| EURONET WORLDWIDE INC | COM | 298736109 | 1238 | 70986 | SH | SOLE | 0 | 0 | 70986 |
| EVERCORE PARTNERS INC | CLASS A | 29977A105 | 501 | 14733 | SH | SOLE | 0 | 0 | 14733 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 18871 | 222483 | SH | SOLE | 0 | 0 | 222483 |
| EXAMWORKS GROUP INC | COM | 30066A105 | 14 | 749 | SH | SOLE | 0 | 0 | 749 |
| EXCO RESOURCES INC | COM | 269279402 | 20039 | 1031853 | SH | SOLE | 0 | 0 | 1031853 |
| EXELON CORP | COM | 30161N101 | 23051 | 553588 | SH | SOLE | 0 | 0 | 553588 |
| EXIDE TECHNOLOGIES | COM NEW | 30205I206 | 38 | 4052 | SH | SOLE | 0 | 0 | 4052 |
| EXPEDIA INC DEL | COM | 30212P105 | 23248 | 926584 | SH | SOLE | 0 | 0 | 926584 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 58447 | 1070462 | SH | SOLE | 0 | 0 | 1070462 |
| EXPONENT INC | COM | 30214U102 | 3362 | 89545 | SH | SOLE | 0 | 0 | 89545 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 141431 | 2616667 | SH | SOLE | 0 | 0 | 2616667 |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | 8126 | 466987 | SH | SOLE | 0 | 0 | 466987 |
| EXXON MOBIL CORP | COM | 30231G102 | 357727 | 4892321 | SH | SOLE | 0 | 0 | 4892321 |
| EZCORP INC | CL A NON VTG | 302301106 | 924 | 34044 | SH | SOLE | 0 | 0 | 34044 |
| F M C CORP | COM NEW | 302491303 | 10869 | 136048 | SH | SOLE | 0 | 0 | 136048 |
| FACTSET RESH SYS INC | COM | 303075105 | 25096 | 267665 | SH | SOLE | 0 | 0 | 267665 |
| FAIR ISAAC CORP | COM | 303250104 | 10407 | 445300 | SH | SOLE | 0 | 0 | 445300 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 575 | 36804 | SH | SOLE | 0 | 0 | 36804 |
| FAMILY DLR STORES INC | COM | 307000109 | 1456 | 29289 | SH | SOLE | 0 | 0 | 29289 |
| FARO TECHNOLOGIES INC | COM | 311642102 | 6394 | 194690 | SH | SOLE | 0 | 0 | 194690 |
| FASTENAL CO | COM | 311900104 | 5072 | 84652 | SH | SOLE | 0 | 0 | 84652 |
| FEDERAL MOGUL CORP | COM | 313549404 | 843 | 40828 | SH | SOLE | 0 | 0 | 40828 |
| FEDERAL REALTY INVT TR | SH BEN INT NE | 313747206 | 13117 | 168312 | SH | SOLE | 0 | 0 | 168312 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 1523 | 221983 | SH | SOLE | 0 | 0 | 221983 |
| FEDERATED INVS INC PA | CL B | 314211103 | 20895 | 798428 | SH | SOLE | 0 | 0 | 798428 |
| FEDEX CORP | COM | 31428X106 | 26921 | 289439 | SH | SOLE | 0 | 0 | 289439 |
| FEI CO | COM | 30241L109 | 5691 | 215471 | SH | SOLE | 0 | 0 | 215471 |
| FERRO CORP | COM | 315405100 | 2448 | 167238 | SH | SOLE | 0 | 0 | 167238 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 344 | 25125 | SH | SOLE | 0 | 0 | 25125 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 76 | 2782 | SH | SOLE | 0 | 0 | 2782 |
| FIFTH STREET FINANCE CORP | COM | 31678A103 | 1496 | 123234 | SH | SOLE | 0 | 0 | 123234 |
| FIFTH THIRD BANCORP | COM | 316773100 | 48783 | 3323105 | SH | SOLE | 0 | 0 | 3323105 |
| FINISAR CORP | COM NEW | 31787A507 | 5546 | 186783 | SH | SOLE | 0 | 0 | 186783 |
| FINISH LINE INC | CL A | 317923100 | 3612 | 210121 | SH | SOLE | 0 | 0 | 210121 |
| FIRST ACCEPTANCE CORP | COM | 318457108 | 41 | 22996 | SH | SOLE | 0 | 0 | 22996 |
| FIRST AMERN FINL CORP | COM | 31847R102 | 1141 | 76385 | SH | SOLE | 0 | 0 | 76385 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 4323 | 139512 | SH | SOLE | 0 | 0 | 139512 |
| FIRST FINL BANCORP OH | COM | 320209109 | 1674 | 90600 | SH | SOLE | 0 | 0 | 90600 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 9861 | 837058 | SH | SOLE | 0 | 0 | 837058 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 350 | 39961 | SH | SOLE | 0 | 0 | 39961 |
| FIRST MARBLEHEAD CORP | COM | 320771108 | 267 | 123215 | SH | SOLE | 0 | 0 | 123215 |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 1191 | 103413 | SH | SOLE | 0 | 0 | 103413 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 15982 | 1143176 | SH | SOLE | 0 | 0 | 1143176 |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 5769 | 342965 | SH | SOLE | 0 | 0 | 342965 |
| FIRST SOLAR INC | COM | 336433107 | 14207 | 109166 | SH | SOLE | 0 | 0 | 109166 |
| FIRSTENERGY CORP | COM | 337932107 | 6759 | 182575 | SH | SOLE | 0 | 0 | 182575 |
| FIRSTMERIT CORP | COM | 337915102 | 3074 | 155348 | SH | SOLE | 0 | 0 | 155348 |
| FIRSTSERVICE CORP | SUB VTG SH | 33761N109 | 21 | 711 | SH | SOLE | 0 | 0 | 711 |
| FISERV INC | COM | 337738108 | 8372 | 142972 | SH | SOLE | 0 | 0 | 142972 |
| FISHER SCIENTIFIC INTL INC | NOTE 3.250% | 3338032AX3 | 6069 | 4347000 | PRN | SOLE | 0 | 0 | 4347000 |
| FLAGSTONE REINSURANCE HOLDIN | COM | L3466T104 | 749 | 59459 | SH | SOLE | 0 | 0 | 59459 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 20376 | 2595645 | SH | SOLE | 0 | 0 | 2595645 |
| FLIR SYS INC | COM | 302445101 | 25381 | 853130 | SH | SOLE | 0 | 0 | 853130 |
| FLOWERS FOODS INC | COM | 343498101 | 5953 | 221236 | SH | SOLE | 0 | 0 | 221236 |
| FLOWERVE CORP | COM | 34354P105 | 3617 | 30341 | SH | SOLE | 0 | 0 | 30341 |
| FLUOR CORP NEW | COM | 343412102 | 33963 | 512570 | SH | SOLE | 0 | 0 | 512570 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 56376 | 634083 | SH | SOLE | 0 | 0 | 634083 |
| FNB CORP PA | COM | 302520101 | 1445 | 147107 | SH | SOLE | 0 | 0 | 147107 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNIT | 344419106 | 21261 | 380201 | SH | SOLE | 0 | 0 | 380201 |
| FOOT LOCKER INC | COM | 344849104 | 8859 | 451516 | SH | SOLE | 0 | 0 | 451516 |
| FORCE PROTECTION INC | COM NEW | 345203202 | 4234 | 768404 | SH | SOLE | 0 | 0 | 768404 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 1025 | 19748 | SH | SOLE | 0 | 0 | 19748 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 166289 | 9904022 | SH | SOLE | 0 | 0 | 9904022 |
| FORD MTR CO DEL | NOTE 4.250% | 11345370CN8 | 2712 | 1357000 | PRN | SOLE | 0 | 0 | 1357000 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 22462 | 1345864 | SH | SOLE | 0 | 0 | 1345864 |
| FOREST LABS INC | COM | 345838106 | 33108 | 1035275 | SH | SOLE | 0 | 0 | 1035275 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 5933 | 156242 | SH | SOLE | 0 | 0 | 156242 |
| FORESTAR GROUP INC | COM | 346233109 | 5033 | 260753 | SH | SOLE | 0 | 0 | 260753 |
| FORMFACTOR INC | COM | 346375108 | 5423 | 610695 | SH | SOLE | 0 | 0 | 610695 |

| | | | | | | | | | |
|------------------------------|-------------|-------------------|--------|----------|-----|------|---|---|----------|
| FORRESTER RESH INC | COM | 346563109 | 133 | 3764 | SH | SOLE | 0 | 0 | 3764 |
| FORTINET INC | COM | 34959E109 | 172 | 5330 | SH | SOLE | 0 | 0 | 5330 |
| FORTUNE BRANDS INC | COM | 349631101 | 3329 | 55251 | SH | SOLE | 0 | 0 | 55251 |
| FORWARD AIR CORP | COM | 349853101 | 4646 | 163715 | SH | SOLE | 0 | 0 | 163715 |
| FOSSIL INC | COM | 349882100 | 604 | 8574 | SH | SOLE | 0 | 0 | 8574 |
| FOSTER WHEELER AG | COM | H27178104 | 1868 | 54112 | SH | SOLE | 0 | 0 | 54112 |
| FRANCE TELECOM | SPONSORED | ADR35177Q105 | 54302 | 2576019 | SH | SOLE | 0 | 0 | 2576019 |
| FRANKLIN ELEC INC | COM | 353514102 | 1976 | 50759 | SH | SOLE | 0 | 0 | 50759 |
| FRANKLIN RES INC | COM | 354613101 | 37200 | 334502 | SH | SOLE | 0 | 0 | 334502 |
| FREDS INC | CL A | 356108100 | 866 | 62953 | SH | SOLE | 0 | 0 | 62953 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 582646 | 4851743 | SH | SOLE | 0 | 0 | 4851743 |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED | ADR358029106 | 23069 | 399882 | SH | SOLE | 0 | 0 | 399882 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 740 | 29649 | SH | SOLE | 0 | 0 | 29649 |
| FRESH MKT INC | COM | 35804H106 | 2066 | 50153 | SH | SOLE | 0 | 0 | 50153 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 14190 | 1458327 | SH | SOLE | 0 | 0 | 1458327 |
| FRONTIER OIL CORP | COM | 35914P105 | 3181 | 176603 | SH | SOLE | 0 | 0 | 176603 |
| FRONTLINE LTD | SHS | G3682E127 | 25071 | 988213 | SH | SOLE | 0 | 0 | 988213 |
| FTI CONSULTING INC | COM | 302941109 | 18209 | 488442 | SH | SOLE | 0 | 0 | 488442 |
| FTI CONSULTING INC | NOTE | 3.750% 7302941AB5 | 3 | 2000 | PRN | SOLE | 0 | 0 | 2000 |
| FUEL SYS SOLUTIONS INC | COM | 35952W103 | 1276 | 43433 | SH | SOLE | 0 | 0 | 43433 |
| FULLER H B CO | COM | 359694106 | 671 | 32689 | SH | SOLE | 0 | 0 | 32689 |
| FULTON FINL CORP PA | COM | 360271100 | 3720 | 359732 | SH | SOLE | 0 | 0 | 359732 |
| FUSHI COPPERWELD INC | COM | 36113E107 | 1747 | 196787 | SH | SOLE | 0 | 0 | 196787 |
| F5 NETWORKS INC | COM | 315616102 | 59704 | 458696 | SH | SOLE | 0 | 0 | 458696 |
| GAFISA S A | SPONS ADR | 362607301 | 13047 | 897936 | SH | SOLE | 0 | 0 | 897936 |
| GAIAM INC | CL A | 36268Q103 | 1158 | 150439 | SH | SOLE | 0 | 0 | 150439 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 4480 | 154063 | SH | SOLE | 0 | 0 | 154063 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 7797 | 340776 | SH | SOLE | 0 | 0 | 340776 |
| GAMMON GOLD INC | COM | 36467T106 | 864 | 105542 | SH | SOLE | 0 | 0 | 105542 |
| GANNETT INC | COM | 364730101 | 9717 | 643951 | SH | SOLE | 0 | 0 | 643951 |
| GAP INC DEL | COM | 364760108 | 42968 | 1940759 | SH | SOLE | 0 | 0 | 1940759 |
| GARDNER DENVER INC | COM | 365558105 | 2751 | 39976 | SH | SOLE | 0 | 0 | 39976 |
| GARMIN LTD | SHS | H2906T109 | 4535 | 146339 | SH | SOLE | 0 | 0 | 146339 |
| GARTNER INC | COM | 366651107 | 99 | 2976 | SH | SOLE | 0 | 0 | 2976 |
| GATX CORP | COM | 361448103 | 17714 | 502105 | SH | SOLE | 0 | 0 | 502105 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 2636 | 73345 | SH | SOLE | 0 | 0 | 73345 |
| GEN-PROBE INC NEW | COM | 36866T103 | 2165 | 37099 | SH | SOLE | 0 | 0 | 37099 |
| GENCO SHIPPING & TRADING LTD | SHS | Y2685T107 | 406 | 28225 | SH | SOLE | 0 | 0 | 28225 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 9711 | 276732 | SH | SOLE | 0 | 0 | 276732 |
| GENERAL CABLE CORP DEL NEW | FRNT | 4.500%11369300AL2 | 598 | 503000 | PRN | SOLE | 0 | 0 | 503000 |
| GENERAL CABLE CORP DEL NEW | NOTE | 0.875%11369300AD0 | 35 | 35000 | PRN | SOLE | 0 | 0 | 35000 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 112648 | 1587487 | SH | SOLE | 0 | 0 | 1587487 |
| GENERAL ELECTRIC CO | COM | 369604103 | 285137 | 15589788 | SH | SOLE | 0 | 0 | 15589788 |
| GENERAL GROWTH PPTYS INC NEW | COM | 370023103 | 1598 | 103231 | SH | SOLE | 0 | 0 | 103231 |
| GENERAL MARITIME CORP NEW | SHS | Y2693R101 | 57 | 17624 | SH | SOLE | 0 | 0 | 17624 |
| GENERAL MLS INC | COM | 370334104 | 63623 | 1787667 | SH | SOLE | 0 | 0 | 1787667 |
| GENERAL MTRS CO | COM | 37045V100 | 51972 | 1409996 | SH | SOLE | 0 | 0 | 1409996 |
| GENERAL MTRS CO | JR PFD CNV | SR37045V209 | 3587 | 66292 | SH | SOLE | 0 | 0 | 66292 |
| GENESCO INC | COM | 371532102 | 4314 | 115080 | SH | SOLE | 0 | 0 | 115080 |
| GENESE & WYO INC | CL A | 371559105 | 5616 | 106059 | SH | SOLE | 0 | 0 | 106059 |
| GENON ENERGY INC | COM | 37244E107 | 280 | 73541 | SH | SOLE | 0 | 0 | 73541 |
| GENOPTIX INC | COM | 37243V100 | 49 | 2577 | SH | SOLE | 0 | 0 | 2577 |
| GENPACT LIMITED | SHS | G3922B107 | 1489 | 97954 | SH | SOLE | 0 | 0 | 97954 |
| GENTEX CORP | COM | 371901109 | 16004 | 541408 | SH | SOLE | 0 | 0 | 541408 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 1605 | 60351 | SH | SOLE | 0 | 0 | 60351 |
| GENUINE PARTS CO | COM | 372460105 | 19680 | 383332 | SH | SOLE | 0 | 0 | 383332 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 23162 | 1762703 | SH | SOLE | 0 | 0 | 1762703 |
| GENZYME CORP | COM | 372917104 | 16401 | 230349 | SH | SOLE | 0 | 0 | 230349 |
| GEO GROUP INC | COM | 36159R103 | 4475 | 181484 | SH | SOLE | 0 | 0 | 181484 |
| GEOEYE INC | COM | 37250W108 | 4307 | 101607 | SH | SOLE | 0 | 0 | 101607 |
| GEORESOURCES INC | COM | 372476101 | 913 | 41095 | SH | SOLE | 0 | 0 | 41095 |
| GERON CORP | COM | 374163103 | 107 | 20603 | SH | SOLE | 0 | 0 | 20603 |
| GILDAN ACTIVEWEAR INC | COM | 375916103 | 1224 | 42966 | SH | SOLE | 0 | 0 | 42966 |
| GILEAD SCIENCES INC | COM | 375558103 | 16989 | 468780 | SH | SOLE | 0 | 0 | 468780 |
| GILEAD SCIENCES INC | NOTE | 0.625% 5375558AH6 | 1794 | 1627000 | PRN | SOLE | 0 | 0 | 1627000 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 1841 | 121819 | SH | SOLE | 0 | 0 | 121819 |
| GLATFELTER | COM | 377316104 | 405 | 33042 | SH | SOLE | 0 | 0 | 33042 |
| GLAXOSMITHKLINE PLC | SPONSORED | ADR37733W105 | 203226 | 5181690 | SH | SOLE | 0 | 0 | 5181690 |
| GLEACHER & CO INC | COM | 377341102 | 183 | 77417 | SH | SOLE | 0 | 0 | 77417 |
| GLOBAL INDS LTD | COM | 379336100 | 3321 | 479265 | SH | SOLE | 0 | 0 | 479265 |
| GLOBAL INDS LTD | DBC V | 2.750% 8379336AE0 | 111 | 148000 | PRN | SOLE | 0 | 0 | 148000 |
| GLOBAL PMTS INC | COM | 37940X102 | 24614 | 532663 | SH | SOLE | 0 | 0 | 532663 |
| GLOBAL TRAFFIC NETWORK INC | COM | 37947B103 | 7 | 719 | SH | SOLE | 0 | 0 | 719 |
| GLOBE SPECIALTY METALS INC | COM | 37954N206 | 4562 | 266922 | SH | SOLE | 0 | 0 | 266922 |
| GOLD FIELDS LTD NEW | SPONSORED | ADR38059T106 | 46036 | 2539215 | SH | SOLE | 0 | 0 | 2539215 |
| GOLDCORP INC NEW | COM | 380956409 | 20487 | 445566 | SH | SOLE | 0 | 0 | 445566 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 349038 | 2075632 | SH | SOLE | 0 | 0 | 2075632 |
| GOLFSMITH INTL HOLDINGS INC | COM | 38168Y103 | 270 | 111662 | SH | SOLE | 0 | 0 | 111662 |
| GOODRICH CORP | COM | 382388106 | 29496 | 334916 | SH | SOLE | 0 | 0 | 334916 |
| GOODRICH PETE CORP | COM NEW | 382410405 | 1432 | 81177 | SH | SOLE | 0 | 0 | 81177 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 2897 | 244450 | SH | SOLE | 0 | 0 | 244450 |
| GOOGLE INC | CL A | 38259P508 | 290379 | 488878 | SH | SOLE | 0 | 0 | 488878 |
| GOVERNMENT PPTYS INCOME TR | COM SHS BEN | I38376A103 | 1246 | 46498 | SH | SOLE | 0 | 0 | 46498 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 2095 | 59623 | SH | SOLE | 0 | 0 | 59623 |
| GRACO INC | COM | 384109104 | 9364 | 237364 | SH | SOLE | 0 | 0 | 237364 |
| GRAFTECH INTL LTD | COM | 384313102 | 8685 | 437752 | SH | SOLE | 0 | 0 | 437752 |

| | | | | | | | | | |
|------------------------------|-------------------------|-------------------|--------|---------|-----|------|---|---|---------|
| GRAINGER W W INC | COM | 384802104 | 1375 | 9953 | SH | SOLE | 0 | 0 | 9953 |
| GRAN TIERRA ENERGY INC | COM | 38500T101 | 5438 | 675522 | SH | SOLE | 0 | 0 | 675522 |
| GRAND CANYON ED INC | COM | 38526M106 | 136 | 6945 | SH | SOLE | 0 | 0 | 6945 |
| GRANITE CONSTR INC | COM | 387328107 | 1116 | 40680 | SH | SOLE | 0 | 0 | 40680 |
| GREAT LAKES DREDGE & DOCK CO | COM | 390607109 | 409 | 55527 | SH | SOLE | 0 | 0 | 55527 |
| GREAT PLAINS ENERGY INC | UNIT | 06/15/20391164803 | 557 | 8700 | SH | SOLE | 0 | 0 | 8700 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 7472 | 385338 | SH | SOLE | 0 | 0 | 385338 |
| GREATBATCH INC | COM | 39153L106 | 6621 | 274148 | SH | SOLE | 0 | 0 | 274148 |
| GREEN DOT CORP | CL A | 39304D102 | 1962 | 34583 | SH | SOLE | 0 | 0 | 34583 |
| GREEN MTN COFFEE ROASTERS IN | COM | 393122106 | 11572 | 352161 | SH | SOLE | 0 | 0 | 352161 |
| GREENBRIER COS INC | COM | 393657101 | 29 | 1398 | SH | SOLE | 0 | 0 | 1398 |
| GREENHILL & CO INC | COM | 395259104 | 19760 | 241922 | SH | SOLE | 0 | 0 | 241922 |
| GREIF INC | CL A | 397624107 | 1485 | 23988 | SH | SOLE | 0 | 0 | 23988 |
| GRIFFON CORP | COM | 398433102 | 8457 | 663843 | SH | SOLE | 0 | 0 | 663843 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 1137 | 27232 | SH | SOLE | 0 | 0 | 27232 |
| GROUPE CGI INC | CL A SUB VTG | 39945C109 | 2386 | 138260 | SH | SOLE | 0 | 0 | 138260 |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH | 399909100 | 4834 | 315733 | SH | SOLE | 0 | 0 | 315733 |
| GRUPO TELEVISIVA SA DE CV | SP ADR REP | OR40049J206 | 35971 | 1387251 | SH | SOLE | 0 | 0 | 1387251 |
| GSI COMMERCE INC | COM | 36238G102 | 3624 | 156015 | SH | SOLE | 0 | 0 | 156015 |
| GSI TECHNOLOGY | COM | 36241U106 | 50 | 6144 | SH | SOLE | 0 | 0 | 6144 |
| GT SOLAR INTL INC | COM | 3623E0209 | 475 | 52049 | SH | SOLE | 0 | 0 | 52049 |
| GUANGSHEN RY LTD | SPONSORED ADR | 40065W107 | 17 | 861 | SH | SOLE | 0 | 0 | 861 |
| GUESS INC | COM | 401617105 | 15681 | 331375 | SH | SOLE | 0 | 0 | 331375 |
| GUIDANCE SOFTWARE INC | COM | 401692108 | 42 | 5832 | SH | SOLE | 0 | 0 | 5832 |
| GULFMARK OFFSHORE INC | CL A NEW | 402629208 | 1594 | 52428 | SH | SOLE | 0 | 0 | 52428 |
| GULFPORT ENERGY CORP | COM NEW | 402635304 | 2470 | 113908 | SH | SOLE | 0 | 0 | 113908 |
| HAEMONETICS CORP | COM | 405024100 | 2106 | 33333 | SH | SOLE | 0 | 0 | 33333 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 7745 | 286222 | SH | SOLE | 0 | 0 | 286222 |
| HALLIBURTON CO | COM | 406216101 | 92799 | 2272814 | SH | SOLE | 0 | 0 | 2272814 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 13 | 1630 | SH | SOLE | 0 | 0 | 1630 |
| HANESBRANDS INC | COM | 410345102 | 90 | 3562 | SH | SOLE | 0 | 0 | 3562 |
| HANGER ORTHOPEDIC GROUP INC | COM NEW | 41043F208 | 45 | 2129 | SH | SOLE | 0 | 0 | 2129 |
| HANOVER INS GROUP INC | COM | 410867105 | 12492 | 267381 | SH | SOLE | 0 | 0 | 267381 |
| HANSEN NAT CORP | COM | 411310105 | 1606 | 30727 | SH | SOLE | 0 | 0 | 30727 |
| HARLEY DAVIDSON INC | COM | 412822108 | 24607 | 709763 | SH | SOLE | 0 | 0 | 709763 |
| HARMAN INTL INDS INC | COM | 413086109 | 4082 | 88174 | SH | SOLE | 0 | 0 | 88174 |
| HARMONIC INC | COM | 413160102 | 787 | 91889 | SH | SOLE | 0 | 0 | 91889 |
| HARRIS CORP DEL | COM | 413875105 | 73561 | 1623853 | SH | SOLE | 0 | 0 | 1623853 |
| HARSCO CORP | COM | 415864107 | 35243 | 1244458 | SH | SOLE | 0 | 0 | 1244458 |
| HARTE-HANKS INC | COM | 416196103 | 4774 | 373818 | SH | SOLE | 0 | 0 | 373818 |
| HARTFORD FINL SVCS GROUP INC | DEP CONV PFD | 416515708 | 2333 | 91107 | SH | SOLE | 0 | 0 | 91107 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 27477 | 1037252 | SH | SOLE | 0 | 0 | 1037252 |
| HASBRO INC | COM | 418056107 | 59905 | 1269716 | SH | SOLE | 0 | 0 | 1269716 |
| HATTERAS FINL CORP | COM | 41902R103 | 28897 | 954631 | SH | SOLE | 0 | 0 | 954631 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 1945 | 85360 | SH | SOLE | 0 | 0 | 85360 |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 397 | 50630 | SH | SOLE | 0 | 0 | 50630 |
| HAWKINS INC | COM | 420261109 | 942 | 21227 | SH | SOLE | 0 | 0 | 21227 |
| HCC INS HLDGS INC | COM | 404132102 | 18134 | 626606 | SH | SOLE | 0 | 0 | 626606 |
| HCP INC | COM | 40414L109 | 37111 | 1008714 | SH | SOLE | 0 | 0 | 1008714 |
| HDFC BANK LTD | ADR REPS 3 | SH40415F101 | 24658 | 147557 | SH | SOLE | 0 | 0 | 147557 |
| HEALTH CARE REIT INC | COM | 42217K106 | 41947 | 880510 | SH | SOLE | 0 | 0 | 880510 |
| HEALTH CARE REIT INC | NOTE | 4.750% 742217KAQ9 | 2856 | 2582000 | PRN | SOLE | 0 | 0 | 2582000 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 487 | 51018 | SH | SOLE | 0 | 0 | 51018 |
| HEALTH NET INC | COM | 42222G108 | 8429 | 308869 | SH | SOLE | 0 | 0 | 308869 |
| HEALTHCARE RLTY TR | COM | 421946104 | 15100 | 713275 | SH | SOLE | 0 | 0 | 713275 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 2808 | 172566 | SH | SOLE | 0 | 0 | 172566 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 771 | 37209 | SH | SOLE | 0 | 0 | 37209 |
| HEALTHSPRING INC | COM | 42224N101 | 3306 | 124623 | SH | SOLE | 0 | 0 | 124623 |
| HEALTHWAYS INC | COM | 422245100 | 2328 | 208646 | SH | SOLE | 0 | 0 | 208646 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 3364 | 209961 | SH | SOLE | 0 | 0 | 209961 |
| HEARTLAND PMT SYS INC | COM | 42235N108 | 350 | 22720 | SH | SOLE | 0 | 0 | 22720 |
| HEARTWARE INTL INC | COM | 422368100 | 881 | 10066 | SH | SOLE | 0 | 0 | 10066 |
| HECLA MNG CO | COM | 422704106 | 9470 | 841008 | SH | SOLE | 0 | 0 | 841008 |
| HEINZ H J CO | COM | 423074103 | 27430 | 554590 | SH | SOLE | 0 | 0 | 554590 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 447 | 15021 | SH | SOLE | 0 | 0 | 15021 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 18231 | 1501737 | SH | SOLE | 0 | 0 | 1501737 |
| HELMERICH & PAYNE INC | COM | 423452101 | 5527 | 114010 | SH | SOLE | 0 | 0 | 114010 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 12732 | 436783 | SH | SOLE | 0 | 0 | 436783 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 36620 | 535612 | SH | SOLE | 0 | 0 | 535612 |
| HERCULES TECH GROWTH CAP INC | COM | 427096508 | 286 | 27558 | SH | SOLE | 0 | 0 | 27558 |
| HERSHA HOSPITALITY TR | SH BEN INT A | 427825104 | 1049 | 158947 | SH | SOLE | 0 | 0 | 158947 |
| HERSHEY CO | COM | 427866108 | 25177 | 533975 | SH | SOLE | 0 | 0 | 533975 |
| HERTZ GLOBAL HOLDINGS INC | COM | 42805T105 | 45239 | 3122062 | SH | SOLE | 0 | 0 | 3122062 |
| HESS CORP | COM | 42809H107 | 128040 | 1672854 | SH | SOLE | 0 | 0 | 1672854 |
| HEWLETT PACKARD CO | COM | 428236103 | 83365 | 1980158 | SH | SOLE | 0 | 0 | 1980158 |
| HEXCEL CORP NEW | COM | 428291108 | 6704 | 370572 | SH | SOLE | 0 | 0 | 370572 |
| HFF INC | CL A | 40418F108 | 28 | 2881 | SH | SOLE | 0 | 0 | 2881 |
| HHGREGG INC | COM | 42833L108 | 56 | 2656 | SH | SOLE | 0 | 0 | 2656 |
| HIBBETT SPORTS INC | COM | 428567101 | 2258 | 61184 | SH | SOLE | 0 | 0 | 61184 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 4823 | 151424 | SH | SOLE | 0 | 0 | 151424 |
| HILL INTERNATIONAL INC | COM | 431466101 | 179 | 27639 | SH | SOLE | 0 | 0 | 27639 |
| HILL ROM HLDGS INC | COM | 431475102 | 259 | 6591 | SH | SOLE | 0 | 0 | 6591 |
| HILLTOP HOLDINGS INC | COM | 432748101 | 36 | 3676 | SH | SOLE | 0 | 0 | 3676 |
| HITTITE MICROWAVE CORP | COM | 43365Y104 | 3678 | 60256 | SH | SOLE | 0 | 0 | 60256 |
| HMS HLDGS CORP | COM | 40425J101 | 1053 | 16262 | SH | SOLE | 0 | 0 | 16262 |
| HOLLY CORP | COM PAR \$0.01435758305 | | 1803 | 44214 | SH | SOLE | 0 | 0 | 44214 |

| | | | | | | | | | |
|------------------------------|-------------------------|-----------|--------|----------|-----|------|---|---|----------|
| HOLOGIC INC | COM | 436440101 | 19216 | 1021060 | SH | SOLE | 0 | 0 | 1021060 |
| HOLOGIC INC | FRNT 2.000%12436440AB7 | | 154 | 147000 | PRN | SOLE | 0 | 0 | 147000 |
| HOLOGIC INC | FRNT 2.000%12436440AA9 | | 206 | 220000 | PRN | SOLE | 0 | 0 | 220000 |
| HOME DEPOT INC | COM | 437076102 | 54258 | 1547575 | SH | SOLE | 0 | 0 | 1547575 |
| HOME PROPERTIES INC | COM | 437306103 | 2511 | 45254 | SH | SOLE | 0 | 0 | 45254 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 36132 | 914740 | SH | SOLE | 0 | 0 | 914740 |
| HONEYWELL INTL INC | COM | 438516106 | 83210 | 1565266 | SH | SOLE | 0 | 0 | 1565266 |
| HOOKER FURNITURE CORP | COM | 439038100 | 833 | 58946 | SH | SOLE | 0 | 0 | 58946 |
| HORMEL FOODS CORP | COM | 440452100 | 11939 | 232904 | SH | SOLE | 0 | 0 | 232904 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 384 | 18404 | SH | SOLE | 0 | 0 | 18404 |
| HORSEHEAD HLDG CORP | COM | 440694305 | 476 | 36487 | SH | SOLE | 0 | 0 | 36487 |
| HOSPIRA INC | COM | 441060100 | 24795 | 445227 | SH | SOLE | 0 | 0 | 445227 |
| HOSPITALITY PPTYS TR | COM SH BEN IN44106M102 | | 3236 | 140459 | SH | SOLE | 0 | 0 | 140459 |
| HOST HOTELS & RESORTS INC | COM | 44107F104 | 25311 | 1416369 | SH | SOLE | 0 | 0 | 1416369 |
| HOUSTON WIRE & CABLE CO | COM | 44244K109 | 2015 | 149955 | SH | SOLE | 0 | 0 | 149955 |
| HQ SUSTAINABLE MARITIM IND I | COM NEW | 40426A208 | 609 | 127616 | SH | SOLE | 0 | 0 | 127616 |
| HSBC HLDGS PLC | ADR A 1/40PF | 404280604 | 8991 | 392615 | SH | SOLE | 0 | 0 | 392615 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 124807 | 2445271 | SH | SOLE | 0 | 0 | 2445271 |
| HSN INC | COM | 404303109 | 29949 | 977133 | SH | SOLE | 0 | 0 | 977133 |
| HUANENG PWR INTL INC | SPON ADR H SH443304100 | | 13007 | 608390 | SH | SOLE | 0 | 0 | 608390 |
| HUB GROUP INC | CL A | 443320106 | 1817 | 51697 | SH | SOLE | 0 | 0 | 51697 |
| HUBBELL INC | CL B | 443510201 | 1617 | 26892 | SH | SOLE | 0 | 0 | 26892 |
| HUDSON CITY BANCORP | COM | 443683107 | 55570 | 4361881 | SH | SOLE | 0 | 0 | 4361881 |
| HUDSON PAC PPTYS INC | COM | 444097109 | 188 | 12503 | SH | SOLE | 0 | 0 | 12503 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 3483 | 145802 | SH | SOLE | 0 | 0 | 145802 |
| HUMANA INC | COM | 444859102 | 30422 | 555760 | SH | SOLE | 0 | 0 | 555760 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 7844 | 192202 | SH | SOLE | 0 | 0 | 192202 |
| HUNTSMAN CORP | COM | 447011107 | 8330 | 533660 | SH | SOLE | 0 | 0 | 533660 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 2032 | 76838 | SH | SOLE | 0 | 0 | 76838 |
| HYATT HOTELS CORP | COM CL A | 448579102 | 17190 | 375654 | SH | SOLE | 0 | 0 | 375654 |
| IAC INTERACTIVECORP | COM PAR \$.00144919P508 | | 21195 | 738517 | SH | SOLE | 0 | 0 | 738517 |
| IAMGOLD CORP | COM | 450913108 | 17008 | 955486 | SH | SOLE | 0 | 0 | 955486 |
| IBERIABANK CORP | COM | 450828108 | 120 | 2021 | SH | SOLE | 0 | 0 | 2021 |
| ICF INTL INC | COM | 44925C103 | 2529 | 98331 | SH | SOLE | 0 | 0 | 98331 |
| ICICI BK LTD | ADR | 45104G104 | 28020 | 553327 | SH | SOLE | 0 | 0 | 553327 |
| ICON PUB LTD CO | SPONSORED ADR45103T107 | | 2527 | 115367 | SH | SOLE | 0 | 0 | 115367 |
| ICU MED INC | COM | 44930G107 | 64 | 1766 | SH | SOLE | 0 | 0 | 1766 |
| IDEX CORP | COM | 45167R104 | 15856 | 405319 | SH | SOLE | 0 | 0 | 405319 |
| IDEXX LABS INC | COM | 45168D104 | 6402 | 92490 | SH | SOLE | 0 | 0 | 92490 |
| IGATE CORP | COM | 45169U105 | 473 | 24008 | SH | SOLE | 0 | 0 | 24008 |
| IHS INC | CL A | 451734107 | 23252 | 289246 | SH | SOLE | 0 | 0 | 289246 |
| II VI INC | COM | 902104108 | 3709 | 80009 | SH | SOLE | 0 | 0 | 80009 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 43510 | 814794 | SH | SOLE | 0 | 0 | 814794 |
| ILLUMINA INC | COM | 452327109 | 45342 | 715850 | SH | SOLE | 0 | 0 | 715850 |
| IMAX CORP | COM | 45245E109 | 193 | 6863 | SH | SOLE | 0 | 0 | 6863 |
| IMMUCOR INC | COM | 452526106 | 3324 | 167620 | SH | SOLE | 0 | 0 | 167620 |
| IMMUNOGEN INC | COM | 45253H101 | 1177 | 127103 | SH | SOLE | 0 | 0 | 127103 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 4686 | 233005 | SH | SOLE | 0 | 0 | 233005 |
| INCYTE CORP | COM | 45337C102 | 280 | 16922 | SH | SOLE | 0 | 0 | 16922 |
| INFINITY PPTY & CAS CORP | COM | 45665Q103 | 440 | 7119 | SH | SOLE | 0 | 0 | 7119 |
| INFORMATICA CORP | COM | 45666Q102 | 15973 | 362779 | SH | SOLE | 0 | 0 | 362779 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR456788108 | | 23740 | 312044 | SH | SOLE | 0 | 0 | 312044 |
| ING GROEP N V | SPONSORED ADR456837103 | | 46026 | 4701316 | SH | SOLE | 0 | 0 | 4701316 |
| INGERSOLL-RAND GLOBAL HLDG C | NOTE 4.500% 445687AAD4 | | 8209 | 3095000 | PRN | SOLE | 0 | 0 | 3095000 |
| INGERSOLL-RAND PLC | SHS | G47791101 | 30567 | 649129 | SH | SOLE | 0 | 0 | 649129 |
| INGRAM MICRO INC | CL A | 457153104 | 5842 | 306040 | SH | SOLE | 0 | 0 | 306040 |
| INLAND REAL ESTATE CORP | COM NEW | 457461200 | 244 | 27698 | SH | SOLE | 0 | 0 | 27698 |
| INNERWORKINGS INC | COM | 45773Y105 | 523 | 79824 | SH | SOLE | 0 | 0 | 79824 |
| INNOPHOS HOLDINGS INC | COM | 45774N108 | 1808 | 50111 | SH | SOLE | 0 | 0 | 50111 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 587 | 44592 | SH | SOLE | 0 | 0 | 44592 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 2391 | 90193 | SH | SOLE | 0 | 0 | 90193 |
| INSULET CORP | COM | 45784P101 | 322 | 20763 | SH | SOLE | 0 | 0 | 20763 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 800 | 16919 | SH | SOLE | 0 | 0 | 16919 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E301 | 18 | 5119 | SH | SOLE | 0 | 0 | 5119 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 12264 | 252804 | SH | SOLE | 0 | 0 | 252804 |
| INTEL CORP | COM | 458140100 | 381257 | 18129198 | SH | SOLE | 0 | 0 | 18129198 |
| INTEL CORP | SDCV 2.950%12458140AD2 | | 6654 | 6679000 | PRN | SOLE | 0 | 0 | 6679000 |
| INTERCONTINENTAL HTLS GRP PL | SPONS ADR NEW45857P301 | | 5796 | 293745 | SH | SOLE | 0 | 0 | 293745 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 53862 | 452052 | SH | SOLE | 0 | 0 | 452052 |
| INTERDIGITAL INC | COM | 45867G101 | 4178 | 100347 | SH | SOLE | 0 | 0 | 100347 |
| INTERMEC INC | COM | 458786100 | 1710 | 135043 | SH | SOLE | 0 | 0 | 135043 |
| INTERMUNE INC | COM | 45884X103 | 713 | 19589 | SH | SOLE | 0 | 0 | 19589 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 343344 | 2339494 | SH | SOLE | 0 | 0 | 2339494 |
| INTERNATIONAL COAL GRP INC N | NOTE 4.000% 445928HAG1 | | 11 | 7000 | PRN | SOLE | 0 | 0 | 7000 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 4222 | 75956 | SH | SOLE | 0 | 0 | 75956 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 18312 | 1035167 | SH | SOLE | 0 | 0 | 1035167 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 19084 | 642773 | SH | SOLE | 0 | 0 | 642773 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 391 | 14951 | SH | SOLE | 0 | 0 | 14951 |
| INTEROIL CORP | COM | 460951106 | 560 | 7766 | SH | SOLE | 0 | 0 | 7766 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 34284 | 3228248 | SH | SOLE | 0 | 0 | 3228248 |
| INTERSIL CORP | CL A | 46069S109 | 2000 | 130961 | SH | SOLE | 0 | 0 | 130961 |
| INTERVAL LEISURE GROUP INC | COM | 46113M108 | 1117 | 69196 | SH | SOLE | 0 | 0 | 69196 |
| INTL PAPER CO | COM | 460146103 | 65014 | 2386702 | SH | SOLE | 0 | 0 | 2386702 |
| INTREPID POTASH INC | COM | 46121Y102 | 7707 | 206667 | SH | SOLE | 0 | 0 | 206667 |
| INTUIT | COM | 461202103 | 97687 | 1981477 | SH | SOLE | 0 | 0 | 1981477 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 43847 | 170113 | SH | SOLE | 0 | 0 | 170113 |

| | | | | | | | | | |
|------------------------------|----------------|----------------|--------|---------|-----|------|---|---|---------|
| INVACARE CORP | COM | 461203101 | 2186 | 72490 | SH | SOLE | 0 | 0 | 72490 |
| INVESCO LTD | SHS | G491BT108 | 27483 | 1142255 | SH | SOLE | 0 | 0 | 1142255 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 1527 | 93288 | SH | SOLE | 0 | 0 | 93288 |
| INVESTORS BANCORP INC | COM | 46146P102 | 898 | 68483 | SH | SOLE | 0 | 0 | 68483 |
| INVESTORS REAL ESTATE TR | SH BEN INT | 461730103 | 776 | 86515 | SH | SOLE | 0 | 0 | 86515 |
| INVESTORS TITLE CO | COM | 461804106 | 45 | 1470 | SH | SOLE | 0 | 0 | 1470 |
| INVITROGEN CORP | NOTE 1.500% | 246185RAK6 | 4864 | 4028000 | PRN | SOLE | 0 | 0 | 4028000 |
| ION GEOPHYSICAL CORP | COM | 462044108 | 450 | 53112 | SH | SOLE | 0 | 0 | 53112 |
| IPC THE HOSPITALIST CO INC | COM | 44984A105 | 1168 | 29952 | SH | SOLE | 0 | 0 | 29952 |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 3446 | 417681 | SH | SOLE | 0 | 0 | 417681 |
| IRON MTN INC | COM | 462846106 | 31651 | 1265533 | SH | SOLE | 0 | 0 | 1265533 |
| IRONWOOD PHARMACEUTICALS INC | COM CL A | 46333X108 | 445 | 42987 | SH | SOLE | 0 | 0 | 42987 |
| ISHARES INC | MSCI FRANCE | 464286707 | 3913 | 160057 | SH | SOLE | 0 | 0 | 160057 |
| ISHARES INC | MSCI UTD KING4 | 464286699 | 7376 | 424618 | SH | SOLE | 0 | 0 | 424618 |
| ISHARES INC | MSCI THAILAND | 464286624 | 144 | 2226 | SH | SOLE | 0 | 0 | 2226 |
| ISHARES INC | MSCI CDA INDE | 464286509 | 3372 | 108788 | SH | SOLE | 0 | 0 | 108788 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 2450 | 31660 | SH | SOLE | 0 | 0 | 31660 |
| ISHARES INC | MSCI BELG INV | 464286301 | 58 | 4424 | SH | SOLE | 0 | 0 | 4424 |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 324 | 14496 | SH | SOLE | 0 | 0 | 14496 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 2195 | 86267 | SH | SOLE | 0 | 0 | 86267 |
| ISHARES INC | MSCI HONG KON | 464286871 | 516 | 27259 | SH | SOLE | 0 | 0 | 27259 |
| ISHARES INC | MSCI ITALY | 464286855 | 1018 | 62143 | SH | SOLE | 0 | 0 | 62143 |
| ISHARES INC | MSCI JAPAN | 464286848 | 6543 | 599688 | SH | SOLE | 0 | 0 | 599688 |
| ISHARES INC | MSCI MEX INVE | 464286822 | 286 | 4621 | SH | SOLE | 0 | 0 | 4621 |
| ISHARES INC | MSCI NETHR IN | 464286814 | 1430 | 67823 | SH | SOLE | 0 | 0 | 67823 |
| ISHARES INC | MSCI GERMAN | 464286806 | 2990 | 124905 | SH | SOLE | 0 | 0 | 124905 |
| ISHARES INC | MSCI STH AFRC | 464286780 | 1097 | 14693 | SH | SOLE | 0 | 0 | 14693 |
| ISHARES INC | MSCI S KOREA | 464286772 | 2696 | 44055 | SH | SOLE | 0 | 0 | 44055 |
| ISHARES INC | MSCI SPAIN | 464286764 | 1294 | 35229 | SH | SOLE | 0 | 0 | 35229 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 1002 | 32084 | SH | SOLE | 0 | 0 | 32084 |
| ISHARES INC | MSCI SWITZERL | 464286749 | 2968 | 118345 | SH | SOLE | 0 | 0 | 118345 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 1846 | 118161 | SH | SOLE | 0 | 0 | 118161 |
| ISHARES INC | MSCI TURKEY | F464286715 | 322 | 4870 | SH | SOLE | 0 | 0 | 4870 |
| ISHARES SILVER TRUST | ISHARES | 464286Q109 | 15497 | 513481 | SH | SOLE | 0 | 0 | 513481 |
| ISHARES TR | S&P 100 IDX | F464287101 | 413 | 7286 | SH | SOLE | 0 | 0 | 7286 |
| ISHARES TR | BARCLYS TIPS | 464287176 | 11361 | 105665 | SH | SOLE | 0 | 0 | 105665 |
| ISHARES TR | NYSE 100INX | F464287135 | 17 | 283 | SH | SOLE | 0 | 0 | 283 |
| ISHARES TR | POLND INVT | MK46429B606 | 348 | 10346 | SH | SOLE | 0 | 0 | 10346 |
| ISHARES TR | MSCI GRW IDX | 464288885 | 3931 | 64365 | SH | SOLE | 0 | 0 | 64365 |
| ISHARES TR | MSCI VAL IDX | 464288877 | 11649 | 229449 | SH | SOLE | 0 | 0 | 229449 |
| ISHARES TR | RSSL MCRCP | ID464288869 | 6916 | 138022 | SH | SOLE | 0 | 0 | 138022 |
| ISHARES TR | MSCI ESG SEL | 464288802 | 342 | 6220 | SH | SOLE | 0 | 0 | 6220 |
| ISHARES TR | BARCLYS SH | TR464288679 | 3634 | 32963 | SH | SOLE | 0 | 0 | 32963 |
| ISHARES TR | BARCLYS 3-7 | Y464288661 | 4005 | 34930 | SH | SOLE | 0 | 0 | 34930 |
| ISHARES TR | BARCLYS GOVT | 464288596 | 4 | 36 | SH | SOLE | 0 | 0 | 36 |
| ISHARES TR | BARCLYS MBS | B464288588 | 27129 | 256953 | SH | SOLE | 0 | 0 | 256953 |
| ISHARES TR | EPRA/NAR DEV | 464288489 | 2732 | 88099 | SH | SOLE | 0 | 0 | 88099 |
| ISHARES TR | S&P NTL AMTFR | 464288414 | 9279 | 93554 | SH | SOLE | 0 | 0 | 93554 |
| ISHARES TR | JPMORGAN USD | 464288281 | 2112 | 19726 | SH | SOLE | 0 | 0 | 19726 |
| ISHARES TR | MSCI SMALL | CA464288273 | 84 | 1998 | SH | SOLE | 0 | 0 | 1998 |
| ISHARES TR | MSCI ACWI IND | 464288257 | 1520 | 32462 | SH | SOLE | 0 | 0 | 32462 |
| ISHARES TR | MSCI ACWI EX | 464288240 | 10142 | 230300 | SH | SOLE | 0 | 0 | 230300 |
| ISHARES TR | S&P SMLCP | GRO464287887 | 14 | 195 | SH | SOLE | 0 | 0 | 195 |
| ISHARES TR | S&P SMLCP | VAL464287879 | 31 | 436 | SH | SOLE | 0 | 0 | 436 |
| ISHARES TR | DJ US REAL | ES464287739 | 149 | 2660 | SH | SOLE | 0 | 0 | 2660 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 2894 | 38615 | SH | SOLE | 0 | 0 | 38615 |
| ISHARES TR | RUSL 3000 | GRO464287671 | 573 | 12208 | SH | SOLE | 0 | 0 | 12208 |
| ISHARES TR | RUSL 3000 | VAL464287663 | 636 | 7466 | SH | SOLE | 0 | 0 | 7466 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 19551 | 249886 | SH | SOLE | 0 | 0 | 249886 |
| ISHARES TR | RUSL 2000 | GRO464287648 | 5538 | 63346 | SH | SOLE | 0 | 0 | 63346 |
| ISHARES TR | RUSL 2000 | VAL464287630 | 7653 | 107658 | SH | SOLE | 0 | 0 | 107658 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 58945 | 843753 | SH | SOLE | 0 | 0 | 843753 |
| ISHARES TR | RUSSELL1000GR | 464287614 | 202549 | 3537350 | SH | SOLE | 0 | 0 | 3537350 |
| ISHARES TR | RUSSELL1000VA | 464287598 | 167900 | 2588255 | SH | SOLE | 0 | 0 | 2588255 |
| ISHARES TR | NASDAQ BIO | IND464287556 | 4018 | 43012 | SH | SOLE | 0 | 0 | 43012 |
| ISHARES TR | RUSSELL MIDCA | 464287499 | 900 | 8842 | SH | SOLE | 0 | 0 | 8842 |
| ISHARES TR | RUSSELL MCP | G464287481 | 1272 | 22476 | SH | SOLE | 0 | 0 | 22476 |
| ISHARES TR | RUSSELL MCP | V464287473 | 1306 | 29021 | SH | SOLE | 0 | 0 | 29021 |
| ISHARES TR | MSCI EAFE | IDX464287465 | 73241 | 1258011 | SH | SOLE | 0 | 0 | 1258011 |
| ISHARES TR | BARCLYS 1-3 | Y464287457 | 4798 | 57128 | SH | SOLE | 0 | 0 | 57128 |
| ISHARES TR | BARCLYS 7-10 | 464287440 | 24 | 261 | SH | SOLE | 0 | 0 | 261 |
| ISHARES TR | BARCLYS 20+ | Y464287432 | 12712 | 135060 | SH | SOLE | 0 | 0 | 135060 |
| ISHARES TR | S&P 500 | VALUE464287408 | 2970 | 49845 | SH | SOLE | 0 | 0 | 49845 |
| ISHARES TR | S&P500 GRW | 464287309 | 1539 | 23445 | SH | SOLE | 0 | 0 | 23445 |
| ISHARES TR | IBOXX INV | CPB464287242 | 19291 | 177899 | SH | SOLE | 0 | 0 | 177899 |
| ISHARES TR | MSCI EMERG | MK464287234 | 9973 | 209340 | SH | SOLE | 0 | 0 | 209340 |
| ISHARES TR | BARCLY USAGG | 464287226 | 42645 | 403261 | SH | SOLE | 0 | 0 | 403261 |
| ISHARES TR | S&P 500 | INDEX464287200 | 16723 | 132462 | SH | SOLE | 0 | 0 | 132462 |
| ISHARES TR | FTSE XNHUA | ID464287184 | 8613 | 199879 | SH | SOLE | 0 | 0 | 199879 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 1086 | 107312 | SH | SOLE | 0 | 0 | 107312 |
| ITAU UNIBANCO HLDG SA | SPON ADR REP | 465562106 | 11421 | 475663 | SH | SOLE | 0 | 0 | 475663 |
| ITC HLDGS CORP | COM | 465685105 | 24775 | 399727 | SH | SOLE | 0 | 0 | 399727 |
| ITRON INC | COM | 465741106 | 10028 | 180849 | SH | SOLE | 0 | 0 | 180849 |
| ITT CORP NEW | COM | 450911102 | 28804 | 552754 | SH | SOLE | 0 | 0 | 552754 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 737 | 11568 | SH | SOLE | 0 | 0 | 11568 |
| ITURAN LOCATION AND CONTROL | SHS | M6158M104 | 2856 | 163294 | SH | SOLE | 0 | 0 | 163294 |

| | | | | | | | | | |
|------------------------------|-------------------------|-----------|--------|----------|-----|------|---|---|----------|
| IVANHOE MINES LTD | COM | 46579N103 | 856 | 37347 | SH | SOLE | 0 | 0 | 37347 |
| IXIA | COM | 45071R109 | 4344 | 258850 | SH | SOLE | 0 | 0 | 258850 |
| IXYS CORP | COM | 46600W106 | 4646 | 399785 | SH | SOLE | 0 | 0 | 399785 |
| J & J SNACK FOODS CORP | COM | 466032109 | 2310 | 47881 | SH | SOLE | 0 | 0 | 47881 |
| J CREW GROUP INC | COM | 46612H402 | 451 | 10459 | SH | SOLE | 0 | 0 | 10459 |
| JABIL CIRCUIT INC | COM | 466313103 | 31623 | 1574066 | SH | SOLE | 0 | 0 | 1574066 |
| JACK IN THE BOX INC | COM | 466367109 | 1330 | 62931 | SH | SOLE | 0 | 0 | 62931 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 31352 | 683805 | SH | SOLE | 0 | 0 | 683805 |
| JAKKS PAC INC | COM | 47012E106 | 1880 | 103195 | SH | SOLE | 0 | 0 | 103195 |
| JAMES RIVER COAL CO | COM NEW | 470355207 | 24 | 962 | SH | SOLE | 0 | 0 | 962 |
| JANUS CAP GROUP INC | COM | 47102X105 | 5229 | 403125 | SH | SOLE | 0 | 0 | 403125 |
| JARDEN CORP | COM | 471109108 | 3886 | 125878 | SH | SOLE | 0 | 0 | 125878 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 635 | 22669 | SH | SOLE | 0 | 0 | 22669 |
| JDS UNIPHASE CORP | COM PAR \$0.0046612J507 | | 5500 | 379828 | SH | SOLE | 0 | 0 | 379828 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 24565 | 922451 | SH | SOLE | 0 | 0 | 922451 |
| JEFFERIES GROUP INC NEW | DBCV 3.875%11472319AG7 | | 4508 | 4298000 | PRN | SOLE | 0 | 0 | 4298000 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 2965 | 448529 | SH | SOLE | 0 | 0 | 448529 |
| JO-ANN STORES INC | COM | 47758P307 | 1201 | 19944 | SH | SOLE | 0 | 0 | 19944 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 2017 | 100203 | SH | SOLE | 0 | 0 | 100203 |
| JOHN HANCOCK BK & THRIFT OPP | SH BEN INT NE409735206 | | 1323 | 76837 | SH | SOLE | 0 | 0 | 76837 |
| JOHNSON & JOHNSON | COM | 478160104 | 385714 | 6236287 | SH | SOLE | 0 | 0 | 6236287 |
| JOHNSON CTLS INC | COM | 478366107 | 111248 | 2912247 | SH | SOLE | 0 | 0 | 2912247 |
| JONES GROUP INC | COM | 48020T101 | 2899 | 186562 | SH | SOLE | 0 | 0 | 186562 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 12915 | 153891 | SH | SOLE | 0 | 0 | 153891 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 1982 | 49145 | SH | SOLE | 0 | 0 | 49145 |
| JOY GLOBAL INC | COM | 481165108 | 28510 | 328642 | SH | SOLE | 0 | 0 | 328642 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 482980 | 11385658 | SH | SOLE | 0 | 0 | 11385658 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 113718 | 3080108 | SH | SOLE | 0 | 0 | 3080108 |
| KAISER ALUMINUM CORP | COM PAR \$0.01483007704 | | 211 | 4221 | SH | SOLE | 0 | 0 | 4221 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 10993 | 229683 | SH | SOLE | 0 | 0 | 229683 |
| KAPSTONE PAPER & PACKAGING C | COM | 48562P103 | 1245 | 81363 | SH | SOLE | 0 | 0 | 81363 |
| KAR AUCTION SVCS INC | COM | 48238T109 | 434 | 31478 | SH | SOLE | 0 | 0 | 31478 |
| KAYDON CORP | COM | 486587108 | 2591 | 63621 | SH | SOLE | 0 | 0 | 63621 |
| KAYNE ANDERSON MLP INVSMNT C | COM | 486606106 | 55 | 1759 | SH | SOLE | 0 | 0 | 1759 |
| KB FINANCIAL GROUP INC | SPONSORED ADR48241A105 | | 12928 | 244434 | SH | SOLE | 0 | 0 | 244434 |
| KB HOME | COM | 48666K109 | 975 | 72295 | SH | SOLE | 0 | 0 | 72295 |
| KBR INC | COM | 48242W106 | 25212 | 827447 | SH | SOLE | 0 | 0 | 827447 |
| KBW INC | COM | 482423100 | 843 | 30192 | SH | SOLE | 0 | 0 | 30192 |
| KELLOGG CO | COM | 487836108 | 15629 | 305967 | SH | SOLE | 0 | 0 | 305967 |
| KELLY SVCS INC | CL A | 488152208 | 513 | 27282 | SH | SOLE | 0 | 0 | 27282 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 345 | 31656 | SH | SOLE | 0 | 0 | 31656 |
| KENEXA CORP | COM | 488879107 | 541 | 24809 | SH | SOLE | 0 | 0 | 24809 |
| KENNAMETAL INC | COM | 489170100 | 5030 | 127472 | SH | SOLE | 0 | 0 | 127472 |
| KENNEDY-WILSON HLDGS INC | COM | 489398107 | 38 | 3837 | SH | SOLE | 0 | 0 | 3837 |
| KEY ENERGY SVCS INC | COM | 492914106 | 2681 | 206548 | SH | SOLE | 0 | 0 | 206548 |
| KEYCORP NEW | COM | 493267108 | 38184 | 4314610 | SH | SOLE | 0 | 0 | 4314610 |
| KILROY RLTY CORP | COM | 49427F108 | 11477 | 314685 | SH | SOLE | 0 | 0 | 314685 |
| KIMBERLY CLARK CORP | COM | 494368103 | 112598 | 1786139 | SH | SOLE | 0 | 0 | 1786139 |
| KIMCO RLTY CORP | COM | 49446R109 | 10503 | 582191 | SH | SOLE | 0 | 0 | 582191 |
| KINDER MORGAN MANAGEMENT LLC | SHS | 49455U100 | 34921 | 522141 | SH | SOLE | 0 | 0 | 522141 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 5679 | 135612 | SH | SOLE | 0 | 0 | 135612 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 0 | 23 | SH | SOLE | 0 | 0 | 23 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 39738 | 2095870 | SH | SOLE | 0 | 0 | 2095870 |
| KIRBY CORP | COM | 497266106 | 19352 | 439321 | SH | SOLE | 0 | 0 | 439321 |
| KITE RLTY GROUP TR | COM | 49803T102 | 1884 | 348315 | SH | SOLE | 0 | 0 | 348315 |
| KLA-TENCOR CORP | COM | 482480100 | 1006 | 26036 | SH | SOLE | 0 | 0 | 26036 |
| KNIGHT CAP GROUP INC | CL A COM | 499005106 | 1518 | 110090 | SH | SOLE | 0 | 0 | 110090 |
| KNIGHT TRANSN INC | COM | 499064103 | 3531 | 185829 | SH | SOLE | 0 | 0 | 185829 |
| KNOLL INC | COM NEW | 498904200 | 2872 | 171640 | SH | SOLE | 0 | 0 | 171640 |
| KODIAK OIL & GAS CORP | COM | 50015Q100 | 128 | 19356 | SH | SOLE | 0 | 0 | 19356 |
| KOHLBERG CAPITAL CORP | COM | 500233101 | 1845 | 264716 | SH | SOLE | 0 | 0 | 264716 |
| KOHL'S CORP | COM | 500255104 | 28285 | 520524 | SH | SOLE | 0 | 0 | 520524 |
| KONAMI CORP | SPONSORED ADR50046R101 | | 1503 | 70590 | SH | SOLE | 0 | 0 | 70590 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW500472303 | | 4259 | 138731 | SH | SOLE | 0 | 0 | 138731 |
| KOPPERS HOLDINGS INC | COM | 50060P106 | 2181 | 60955 | SH | SOLE | 0 | 0 | 60955 |
| KOREA ELECTRIC PWR | SPONSORED ADR500631106 | | 25754 | 1906291 | SH | SOLE | 0 | 0 | 1906291 |
| KORN FERRY INTL | COM NEW | 500643200 | 1441 | 62343 | SH | SOLE | 0 | 0 | 62343 |
| KRAFT FOODS INC | CL A | 50075N104 | 140024 | 4443801 | SH | SOLE | 0 | 0 | 4443801 |
| KRATON PERFORMANCE POLYMERS | COM | 50077C106 | 642 | 20741 | SH | SOLE | 0 | 0 | 20741 |
| KROGER CO | COM | 501044101 | 67289 | 3009366 | SH | SOLE | 0 | 0 | 3009366 |
| KT CORP | SPONSORED ADR48268K101 | | 1017 | 48897 | SH | SOLE | 0 | 0 | 48897 |
| KUBOTA CORP | ADR | 501173207 | 7630 | 160266 | SH | SOLE | 0 | 0 | 160266 |
| K12 INC | COM | 48273U102 | 639 | 22287 | SH | SOLE | 0 | 0 | 22287 |
| L & L ENERGY INC | COM | 50162D100 | 1118 | 103494 | SH | SOLE | 0 | 0 | 103494 |
| L-3 COMMUNICATIONS CORP | DEBT 3.000% 8502413AW7 | | 3034 | 3026000 | PRN | SOLE | 0 | 0 | 3026000 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 25084 | 355858 | SH | SOLE | 0 | 0 | 355858 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 40535 | 461045 | SH | SOLE | 0 | 0 | 461045 |
| LAKELAND FINL CORP | COM | 511656100 | 387 | 18052 | SH | SOLE | 0 | 0 | 18052 |
| LAM RESEARCH CORP | COM | 512807108 | 4096 | 79101 | SH | SOLE | 0 | 0 | 79101 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 2777 | 69704 | SH | SOLE | 0 | 0 | 69704 |
| LANCASTER COLONY CORP | COM | 513847103 | 1175 | 20534 | SH | SOLE | 0 | 0 | 20534 |
| LANDAUER INC | COM | 51476K103 | 1760 | 29348 | SH | SOLE | 0 | 0 | 29348 |
| LANDEC CORP | COM | 514766104 | 1009 | 168739 | SH | SOLE | 0 | 0 | 168739 |
| LANDSTAR SYS INC | COM | 515098101 | 1819 | 44433 | SH | SOLE | 0 | 0 | 44433 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 26909 | 585611 | SH | SOLE | 0 | 0 | 585611 |
| LASALLE HOTEL PPTY'S | COM SH BEN IN517942108 | | 5400 | 204527 | SH | SOLE | 0 | 0 | 204527 |

| | | | | | | | | | |
|------------------------------|---------------|-------------|--------|---------|-----|------|---|---|---------|
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 2426 | 400294 | SH | SOLE | 0 | 0 | 400294 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 75196 | 931795 | SH | SOLE | 0 | 0 | 931795 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 1686 | 48982 | SH | SOLE | 0 | 0 | 48982 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 1489 | 121446 | SH | SOLE | 0 | 0 | 121446 |
| LEAP WIRELESS INTL INC | NOTE 4.500% | 7521863AL4 | 380 | 425000 | PRN | SOLE | 0 | 0 | 425000 |
| LEAR CORP | COM NEW | 521865204 | 16753 | 169718 | SH | SOLE | 0 | 0 | 169718 |
| LECG CORP | COM | 523234102 | 1106 | 801253 | SH | SOLE | 0 | 0 | 801253 |
| LEGG MASON INC | COM | 524901105 | 24015 | 662124 | SH | SOLE | 0 | 0 | 662124 |
| LEGGETT & PLATT INC | COM | 524660107 | 1015 | 44583 | SH | SOLE | 0 | 0 | 44583 |
| LENDER PROCESSING SVCS INC | COM | 52602E102 | 849 | 28769 | SH | SOLE | 0 | 0 | 28769 |
| LENNAR CORP | CL A | 526057104 | 8124 | 433272 | SH | SOLE | 0 | 0 | 433272 |
| LENNOX INTL INC | COM | 526107107 | 89 | 1878 | SH | SOLE | 0 | 0 | 1878 |
| LEUCADIA NATL CORP | COM | 527288104 | 570 | 19539 | SH | SOLE | 0 | 0 | 19539 |
| LEVEL 3 COMMUNICATIONS INC | NOTE 3.500% | 652729NBK5 | 467 | 492000 | PRN | SOLE | 0 | 0 | 492000 |
| LEXINGTON REALTY TRUST | COM | 529043101 | 840 | 105718 | SH | SOLE | 0 | 0 | 105718 |
| LEXMARK INTL NEW | CL A | 529771107 | 395 | 11333 | SH | SOLE | 0 | 0 | 11333 |
| LHC GROUP INC | COM | 50187A107 | 41 | 1366 | SH | SOLE | 0 | 0 | 1366 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 3472 | 98145 | SH | SOLE | 0 | 0 | 98145 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 3038 | 89637 | SH | SOLE | 0 | 0 | 89637 |
| LIBERTY MEDIA CORP | DEB 3.500% | 1/530715AN1 | 387 | 715000 | PRN | SOLE | 0 | 0 | 715000 |
| LIBERTY MEDIA CORP NEW | LIB STAR COM | 53071M708 | 4242 | 63803 | SH | SOLE | 0 | 0 | 63803 |
| LIBERTY MEDIA CORP NEW | CAP COM SER | A53071M302 | 4802 | 76758 | SH | SOLE | 0 | 0 | 76758 |
| LIBERTY MEDIA CORP NEW | INT COM SER | A53071M104 | 3310 | 209915 | SH | SOLE | 0 | 0 | 209915 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 15960 | 500005 | SH | SOLE | 0 | 0 | 500005 |
| LIFE PARTNERS HOLDINGS INC | COM | 53215T106 | 1161 | 60680 | SH | SOLE | 0 | 0 | 60680 |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | 7442 | 134088 | SH | SOLE | 0 | 0 | 134088 |
| LIFE TIME FITNESS INC | COM | 53217R207 | 1440 | 35132 | SH | SOLE | 0 | 0 | 35132 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 4446 | 120993 | SH | SOLE | 0 | 0 | 120993 |
| LIFEPOINT HOSPITALS INC | NOTE 3.500% | 553219LAH2 | 367 | 364000 | PRN | SOLE | 0 | 0 | 364000 |
| LILLY ELI & CO | COM | 532457108 | 48650 | 1388415 | SH | SOLE | 0 | 0 | 1388415 |
| LIMITED BRANDS INC | COM | 532716107 | 91276 | 2970253 | SH | SOLE | 0 | 0 | 2970253 |
| LINCARE HLDGS INC | COM | 532791100 | 1384 | 51573 | SH | SOLE | 0 | 0 | 51573 |
| LINCOLN EDL SVCS CORP | COM | 533535100 | 1128 | 72710 | SH | SOLE | 0 | 0 | 72710 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 588 | 9012 | SH | SOLE | 0 | 0 | 9012 |
| LINCOLN NATL CORP IND | COM | 534187109 | 26336 | 946996 | SH | SOLE | 0 | 0 | 946996 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 7339 | 212182 | SH | SOLE | 0 | 0 | 212182 |
| LINEAR TECHNOLOGY CORP | NOTE 3.000% | 5535678AC0 | 5 | 5000 | PRN | SOLE | 0 | 0 | 5000 |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 5533 | 1499553 | SH | SOLE | 0 | 0 | 1499553 |
| LIONS GATE ENTMNT CORP | COM NEW | 535919203 | 18 | 2805 | SH | SOLE | 0 | 0 | 2805 |
| LITTELFUSE INC | COM | 537008104 | 2200 | 46756 | SH | SOLE | 0 | 0 | 46756 |
| LIVE NATION ENTERTAINMENT IN | NOTE 2.875% | 7538034AB5 | 511 | 572000 | PRN | SOLE | 0 | 0 | 572000 |
| LIZ CLAIBORNE INC | COM | 539320101 | 328 | 45838 | SH | SOLE | 0 | 0 | 45838 |
| LKQ CORP | COM | 501889208 | 18873 | 830671 | SH | SOLE | 0 | 0 | 830671 |
| LLOYDS BANKING GROUP PLC | SPONSORED ADR | 539439109 | 27814 | 6767349 | SH | SOLE | 0 | 0 | 6767349 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 145673 | 2083724 | SH | SOLE | 0 | 0 | 2083724 |
| LOEWS CORP | COM | 540424108 | 64184 | 1649559 | SH | SOLE | 0 | 0 | 1649559 |
| LOGITECH INTL S A | SHS | H50430232 | 4698 | 253279 | SH | SOLE | 0 | 0 | 253279 |
| LOGMEIN INC | COM | 54142L109 | 159 | 3597 | SH | SOLE | 0 | 0 | 3597 |
| LORILLARD INC | COM | 544147101 | 44257 | 539324 | SH | SOLE | 0 | 0 | 539324 |
| LOUISIANA PAC CORP | COM | 546347105 | 1795 | 189733 | SH | SOLE | 0 | 0 | 189733 |
| LOWES COS INC | COM | 548661107 | 51572 | 2056316 | SH | SOLE | 0 | 0 | 2056316 |
| LPL INVT HLDGS INC | COM | 50213H100 | 310 | 8526 | SH | SOLE | 0 | 0 | 8526 |
| LSB INDS INC | COM | 502160104 | 2216 | 91356 | SH | SOLE | 0 | 0 | 91356 |
| LSI CORPORATION | COM | 502161102 | 559 | 93404 | SH | SOLE | 0 | 0 | 93404 |
| LSI INDS INC | COM | 50216C108 | 73 | 8622 | SH | SOLE | 0 | 0 | 8622 |
| LTC PPTYS INC | COM | 502175102 | 612 | 21801 | SH | SOLE | 0 | 0 | 21801 |
| LUBRIZOL CORP | COM | 549271104 | 83652 | 782668 | SH | SOLE | 0 | 0 | 782668 |
| LUFKIN INDS INC | COM | 549764108 | 10568 | 169391 | SH | SOLE | 0 | 0 | 169391 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 2121 | 30995 | SH | SOLE | 0 | 0 | 30995 |
| LUMINEX CORP DEL | COM | 55027E102 | 22 | 1230 | SH | SOLE | 0 | 0 | 1230 |
| LUXOTTICA GROUP S P A | SPONSORED ADR | 55068R202 | 1355 | 44258 | SH | SOLE | 0 | 0 | 44258 |
| LYONDELLBASELL INDUSTRIES N | SHS - A - | N53745100 | 11185 | 325149 | SH | SOLE | 0 | 0 | 325149 |
| M & T BK CORP | COM | 55261F104 | 14174 | 162830 | SH | SOLE | 0 | 0 | 162830 |
| M D C HLDGS INC | COM | 552676108 | 1515 | 52648 | SH | SOLE | 0 | 0 | 52648 |
| MACERICH CO | COM | 554382101 | 16046 | 338734 | SH | SOLE | 0 | 0 | 338734 |
| MACK CALI RLTY CORP | COM | 554489104 | 5363 | 162214 | SH | SOLE | 0 | 0 | 162214 |
| MACYS INC | COM | 55616P104 | 28537 | 1127953 | SH | SOLE | 0 | 0 | 1127953 |
| MADDEN STEVEN LTD | COM | 556269108 | 3379 | 80994 | SH | SOLE | 0 | 0 | 80994 |
| MADISON SQUARE GARDEN INC | CL A | 55826P100 | 808 | 31324 | SH | SOLE | 0 | 0 | 31324 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 651 | 13774 | SH | SOLE | 0 | 0 | 13774 |
| MAGNA INTL INC | COM | 559222401 | 8669 | 166720 | SH | SOLE | 0 | 0 | 166720 |
| MAIDEN HOLDINGS LTD | SHS | G5753U112 | 134 | 17082 | SH | SOLE | 0 | 0 | 17082 |
| MAIDENFORM BRANDS INC | COM | 560305104 | 3290 | 138416 | SH | SOLE | 0 | 0 | 138416 |
| MAKEMYTRIP LIMITED MAURITIUS | SHS | V5633W109 | 28 | 1020 | SH | SOLE | 0 | 0 | 1020 |
| MAKITA CORP | ADR NEW | 560877300 | 15464 | 377366 | SH | SOLE | 0 | 0 | 377366 |
| MAKO SURGICAL CORP | COM | 560879108 | 77 | 5073 | SH | SOLE | 0 | 0 | 5073 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 6322 | 206998 | SH | SOLE | 0 | 0 | 206998 |
| MANITOWOC INC | COM | 563571108 | 169 | 12881 | SH | SOLE | 0 | 0 | 12881 |
| MANPOWER INC | COM | 56418H100 | 34386 | 547889 | SH | SOLE | 0 | 0 | 547889 |
| MARATHON OIL CORP | COM | 565849106 | 165011 | 4456148 | SH | SOLE | 0 | 0 | 4456148 |
| MARKEL CORP | COM | 570535104 | 21138 | 55901 | SH | SOLE | 0 | 0 | 55901 |
| MARKET VECTORS ETF TR | JR GOLD MINER | 57060U589 | 786 | 19700 | SH | SOLE | 0 | 0 | 19700 |
| MARKET VECTORS ETF TR | RUSSIA ETF | 57060U506 | 984 | 25946 | SH | SOLE | 0 | 0 | 25946 |
| MARKET VECTORS ETF TR | GOLD MINER | ET57060U100 | 1168 | 19005 | SH | SOLE | 0 | 0 | 19005 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 24994 | 601696 | SH | SOLE | 0 | 0 | 601696 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 21470 | 785307 | SH | SOLE | 0 | 0 | 785307 |

| | | | | | | | | | |
|------------------------------|------------------------|-----------|--------|----------|-----|------|---|---|----------|
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 2995 | 432829 | SH | SOLE | 0 | 0 | 432829 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 193 | 6165 | SH | SOLE | 0 | 0 | 6165 |
| MARTEN TRANS LTD | COM | 573075108 | 3458 | 161752 | SH | SOLE | 0 | 0 | 161752 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 19769 | 214319 | SH | SOLE | 0 | 0 | 214319 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 6500 | 350400 | SH | SOLE | 0 | 0 | 350400 |
| MASCO CORP | COM | 574599106 | 5953 | 470204 | SH | SOLE | 0 | 0 | 470204 |
| MASIMO CORP | COM | 574795100 | 2330 | 80153 | SH | SOLE | 0 | 0 | 80153 |
| MASSEY ENERGY COMPANY | COM | 576206106 | 224 | 4178 | SH | SOLE | 0 | 0 | 4178 |
| MASTEC INC | COM | 576323109 | 79 | 5407 | SH | SOLE | 0 | 0 | 5407 |
| MASTERCARD INC | CL A | 57636Q104 | 43324 | 193316 | SH | SOLE | 0 | 0 | 193316 |
| MATEL INC | COM | 577081102 | 28318 | 1113572 | SH | SOLE | 0 | 0 | 1113572 |
| MATTHEWS INTL CORP | CL A | 577128101 | 82 | 2348 | SH | SOLE | 0 | 0 | 2348 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 370 | 123438 | SH | SOLE | 0 | 0 | 123438 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 5588 | 236560 | SH | SOLE | 0 | 0 | 236560 |
| MAXIMUS INC | COM | 577933104 | 3274 | 49921 | SH | SOLE | 0 | 0 | 49921 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 3607 | 190973 | SH | SOLE | 0 | 0 | 190973 |
| MBIA INC | COM | 55262C100 | 5420 | 452070 | SH | SOLE | 0 | 0 | 452070 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 2442 | 52475 | SH | SOLE | 0 | 0 | 52475 |
| MCCORMICK & SCHMICKS SEAFD R | COM | 579793100 | 57 | 6300 | SH | SOLE | 0 | 0 | 6300 |
| MCDERMOTT INTL INC | COM | 580037109 | 3966 | 191673 | SH | SOLE | 0 | 0 | 191673 |
| MCDONALDS CORP | COM | 580135101 | 342896 | 4467122 | SH | SOLE | 0 | 0 | 4467122 |
| MCGRATH RENTCORP | COM | 580589109 | 2348 | 89554 | SH | SOLE | 0 | 0 | 89554 |
| MCGRAW HILL COS INC | COM | 580645109 | 19602 | 538359 | SH | SOLE | 0 | 0 | 538359 |
| MCKESSON CORP | COM | 58155Q103 | 14118 | 200602 | SH | SOLE | 0 | 0 | 200602 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 6762 | 394536 | SH | SOLE | 0 | 0 | 394536 |
| MCMORAN EXPLORATION CO | NOTE 5.250%10582411AE4 | | 269 | 225000 | PRN | SOLE | 0 | 0 | 225000 |
| MDC PARTNERS INC | CL A SUB VTG | 552697104 | 40 | 2300 | SH | SOLE | 0 | 0 | 2300 |
| MDU RES GROUP INC | COM | 552690109 | 827 | 40783 | SH | SOLE | 0 | 0 | 40783 |
| MEAD JOHNSON NUTRITION CO | COM | 582839106 | 79595 | 1278640 | SH | SOLE | 0 | 0 | 1278640 |
| MEADOWBROOK INS GROUP INC | COM | 58319F108 | 2166 | 211351 | SH | SOLE | 0 | 0 | 211351 |
| MEADWESTVACO CORP | COM | 583334107 | 43043 | 1645368 | SH | SOLE | 0 | 0 | 1645368 |
| MECHEL QAO | SPONSORED ADR | 583840103 | 46 | 1587 | SH | SOLE | 0 | 0 | 1587 |
| MEDASSETS INC | COM | 584045108 | 3218 | 159375 | SH | SOLE | 0 | 0 | 159375 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 72316 | 1180286 | SH | SOLE | 0 | 0 | 1180286 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 4041 | 150838 | SH | SOLE | 0 | 0 | 150838 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 1408 | 58950 | SH | SOLE | 0 | 0 | 58950 |
| MEDIFAST INC | COM | 58470H101 | 155 | 5369 | SH | SOLE | 0 | 0 | 5369 |
| MEDNAX INC | COM | 58502B106 | 6505 | 96678 | SH | SOLE | 0 | 0 | 96678 |
| MEDTOX SCIENTIFIC INC | COM NEW | 584977201 | 32 | 2407 | SH | SOLE | 0 | 0 | 2407 |
| MEDTRONIC INC | COM | 585055106 | 118791 | 3202788 | SH | SOLE | 0 | 0 | 3202788 |
| MEDTRONIC INC | NOTE 1.625% 4585055AM8 | | 10779 | 10712000 | PRN | SOLE | 0 | 0 | 10712000 |
| MEDTRONIC INC | NOTE 1.500% 4585055AL0 | | 2 | 2000 | PRN | SOLE | 0 | 0 | 2000 |
| MELCO CROWN ENTMT LTD | ADR | 585464100 | 68 | 10731 | SH | SOLE | 0 | 0 | 10731 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 1111 | 42437 | SH | SOLE | 0 | 0 | 42437 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 86 | 7659 | SH | SOLE | 0 | 0 | 7659 |
| MENS WEARHOUSE INC | COM | 587118100 | 164 | 6583 | SH | SOLE | 0 | 0 | 6583 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 1041 | 86782 | SH | SOLE | 0 | 0 | 86782 |
| MENTOR GRAPHICS CORP | FRNT 8/0 | 587200AD8 | 10 | 10000 | PRN | SOLE | 0 | 0 | 10000 |
| MERCADOLIBRE INC | COM | 58733R102 | 5201 | 78041 | SH | SOLE | 0 | 0 | 78041 |
| MERCK & CO INC NEW | COM | 58933Y105 | 235978 | 6547668 | SH | SOLE | 0 | 0 | 6547668 |
| MERCURY GENL CORP NEW | COM | 589400100 | 1658 | 38543 | SH | SOLE | 0 | 0 | 38543 |
| MEREDITH CORP | COM | 589433101 | 656 | 18923 | SH | SOLE | 0 | 0 | 18923 |
| MERGE HEALTHCARE INC | COM | 589499102 | 36 | 9725 | SH | SOLE | 0 | 0 | 9725 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 5313 | 229423 | SH | SOLE | 0 | 0 | 229423 |
| MERIT MED SYS INC | COM | 589889104 | 1195 | 75491 | SH | SOLE | 0 | 0 | 75491 |
| MERITAGE HOMES CORP | COM | 59001A102 | 411 | 18514 | SH | SOLE | 0 | 0 | 18514 |
| METHODE ELECTRS INC | COM | 591520200 | 1772 | 136607 | SH | SOLE | 0 | 0 | 136607 |
| METLIFE INC | COM | 59156R108 | 212706 | 4786372 | SH | SOLE | 0 | 0 | 4786372 |
| METROPICS COMMUNICATIONS INC | COM | 591708102 | 2026 | 160380 | SH | SOLE | 0 | 0 | 160380 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 14260 | 94307 | SH | SOLE | 0 | 0 | 94307 |
| MF GLOBAL HLDGS LTD | COM | 55277J108 | 454 | 54303 | SH | SOLE | 0 | 0 | 54303 |
| MFA FINANCIAL INC | COM | 55272X102 | 5148 | 630914 | SH | SOLE | 0 | 0 | 630914 |
| MGIC INVT CORP WIS | COM | 552848103 | 5242 | 514447 | SH | SOLE | 0 | 0 | 514447 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 27333 | 1840635 | SH | SOLE | 0 | 0 | 1840635 |
| MICREL INC | COM | 594793101 | 501 | 38552 | SH | SOLE | 0 | 0 | 38552 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 31695 | 926491 | SH | SOLE | 0 | 0 | 926491 |
| MICROCHIP TECHNOLOGY INC | SDCV 2.125%12595017AB0 | | 4095 | 3346000 | PRN | SOLE | 0 | 0 | 3346000 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 6671 | 831754 | SH | SOLE | 0 | 0 | 831754 |
| MICROS SYS INC | COM | 594901100 | 185 | 4221 | SH | SOLE | 0 | 0 | 4221 |
| MICROSEMI CORP | COM | 595137100 | 2910 | 127070 | SH | SOLE | 0 | 0 | 127070 |
| MICROSOFT CORP | COM | 594918104 | 358409 | 12841604 | SH | SOLE | 0 | 0 | 12841604 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 65 | 760 | SH | SOLE | 0 | 0 | 760 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 3972 | 62564 | SH | SOLE | 0 | 0 | 62564 |
| MIDDLEBY CORP | COM | 596278101 | 7197 | 85247 | SH | SOLE | 0 | 0 | 85247 |
| MIDSOUTH BANCORP INC | COM | 598039105 | 28 | 1849 | SH | SOLE | 0 | 0 | 1849 |
| MILLER HERMAN INC | COM | 600544100 | 167 | 6619 | SH | SOLE | 0 | 0 | 6619 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 6409 | 67038 | SH | SOLE | 0 | 0 | 67038 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 2991 | 45733 | SH | SOLE | 0 | 0 | 45733 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 448 | 29548 | SH | SOLE | 0 | 0 | 29548 |
| MIRANT CORP NEW | *W EXP 01/03/60467R118 | | 0 | 40 | SH | SOLE | 0 | 0 | 40 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 42705 | 7893759 | SH | SOLE | 0 | 0 | 7893759 |
| mitsui & co ltd | ADR | 606827202 | 43125 | 131592 | SH | SOLE | 0 | 0 | 131592 |
| MIZUHO FINL GROUP INC | SPONSORED ADR | 60687Y109 | 4831 | 1288284 | SH | SOLE | 0 | 0 | 1288284 |
| MOBILE MINI INC | COM | 60740F105 | 1391 | 70637 | SH | SOLE | 0 | 0 | 70637 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 8099 | 388089 | SH | SOLE | 0 | 0 | 388089 |
| MOHAWK INDS INC | COM | 608190104 | 2458 | 43312 | SH | SOLE | 0 | 0 | 43312 |

| | | | | | | | | | |
|------------------------------|----------------|-------------|--------|---------|-----|------|---|---|---------|
| MOLEX INC | CL A | 608554200 | 436 | 23081 | SH | SOLE | 0 | 0 | 23081 |
| MOLEX INC | COM | 608554101 | 3582 | 157663 | SH | SOLE | 0 | 0 | 157663 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 1089 | 39087 | SH | SOLE | 0 | 0 | 39087 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 10754 | 214259 | SH | SOLE | 0 | 0 | 214259 |
| MOLSON COORS BREWING CO | NOTE 2.500% | 760871RAA8 | 6053 | 5229000 | PRN | SOLE | 0 | 0 | 5229000 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 18 | 1177 | SH | SOLE | 0 | 0 | 1177 |
| MONOLITHIC PWR SYS INC | COM | 609839105 | 767 | 46450 | SH | SOLE | 0 | 0 | 46450 |
| MONOTYPE IMAGING HOLDINGS IN | COM | 61022P100 | 1188 | 107012 | SH | SOLE | 0 | 0 | 107012 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 2541 | 73449 | SH | SOLE | 0 | 0 | 73449 |
| MONSANTO CO NEW | COM | 61166W101 | 157648 | 2263758 | SH | SOLE | 0 | 0 | 2263758 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 23162 | 980182 | SH | SOLE | 0 | 0 | 980182 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 1364 | 68426 | SH | SOLE | 0 | 0 | 68426 |
| MOODYS CORP | COM | 615369105 | 11035 | 415773 | SH | SOLE | 0 | 0 | 415773 |
| MOOG INC | CL A | 615394202 | 6585 | 165455 | SH | SOLE | 0 | 0 | 165455 |
| MORGAN STANLEY | COM NEW | 617446448 | 59418 | 2183693 | SH | SOLE | 0 | 0 | 2183693 |
| MORGANS HOTEL GROUP CO | COM | 61748W108 | 31 | 3405 | SH | SOLE | 0 | 0 | 3405 |
| MORGANS HOTEL GROUP CO | NOTE 2.375% | 1061748WAB4 | 299 | 359000 | PRN | SOLE | 0 | 0 | 359000 |
| MORNINGSTAR INC | COM | 617700109 | 21150 | 398460 | SH | SOLE | 0 | 0 | 398460 |
| MOSAIC CO | COM | 61945A107 | 33113 | 433643 | SH | SOLE | 0 | 0 | 433643 |
| MOTOROLA INC | COM | 620076109 | 71568 | 7890676 | SH | SOLE | 0 | 0 | 7890676 |
| MPG OFFICE TR INC | COM | 553274101 | 555 | 201716 | SH | SOLE | 0 | 0 | 201716 |
| MSC INDL DIRECT INC | CL A | 553530106 | 15376 | 237691 | SH | SOLE | 0 | 0 | 237691 |
| MSCI INC | CL A | 553546100 | 15199 | 390118 | SH | SOLE | 0 | 0 | 390118 |
| MUELLER INDS INC | COM | 624756102 | 1068 | 32669 | SH | SOLE | 0 | 0 | 32669 |
| MUELLER WTR PRODS INC | COM SER A | 624758108 | 2575 | 617608 | SH | SOLE | 0 | 0 | 617608 |
| MURPHY OIL CORP | COM | 626717102 | 10342 | 138724 | SH | SOLE | 0 | 0 | 138724 |
| MVC CAPITAL INC | COM | 553829102 | 216 | 14827 | SH | SOLE | 0 | 0 | 14827 |
| MWI VETERINARY SUPPLY INC | COM | 55402X105 | 2622 | 41522 | SH | SOLE | 0 | 0 | 41522 |
| MYLAN INC | COM | 628530107 | 29551 | 1398548 | SH | SOLE | 0 | 0 | 1398548 |
| MYRIAD GENETICS INC | COM | 62855J104 | 719 | 31479 | SH | SOLE | 0 | 0 | 31479 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 223 | 38497 | SH | SOLE | 0 | 0 | 38497 |
| NABORS INDS INC | NOTE 0.940% | 5629568AP1 | 2649 | 2666000 | PRN | SOLE | 0 | 0 | 2666000 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 47799 | 2037473 | SH | SOLE | 0 | 0 | 2037473 |
| NALCO HOLDING COMPANY | COM | 62985Q101 | 27739 | 868481 | SH | SOLE | 0 | 0 | 868481 |
| NAPCO SEC TECHNOLOGIES INC | COM | 630402105 | 8 | 4500 | SH | SOLE | 0 | 0 | 4500 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 14854 | 625957 | SH | SOLE | 0 | 0 | 625957 |
| NATIONAL BK GREECE S A | SPONSORED ADR | 633643408 | 3165 | 1883843 | SH | SOLE | 0 | 0 | 1883843 |
| NATIONAL CINEMEDIA INC | COM | 635309107 | 453 | 22732 | SH | SOLE | 0 | 0 | 22732 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 1016 | 75840 | SH | SOLE | 0 | 0 | 75840 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 26103 | 397797 | SH | SOLE | 0 | 0 | 397797 |
| NATIONAL GRID PLC | SPON ADR NEW | 636274300 | 27398 | 617353 | SH | SOLE | 0 | 0 | 617353 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 38 | 840 | SH | SOLE | 0 | 0 | 840 |
| NATIONAL INSTRS CORP | COM | 636518102 | 7648 | 203198 | SH | SOLE | 0 | 0 | 203198 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 72454 | 1077384 | SH | SOLE | 0 | 0 | 1077384 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 73 | 9053 | SH | SOLE | 0 | 0 | 9053 |
| NATIONAL RETAIL PROPERTIES I | COM | 637417106 | 7199 | 271676 | SH | SOLE | 0 | 0 | 271676 |
| NATIONAL WESTMINSTER BK PLC | SPON ADR C | 638539882 | 3485 | 160393 | SH | SOLE | 0 | 0 | 160393 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 21440 | 589335 | SH | SOLE | 0 | 0 | 589335 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 1927 | 209490 | SH | SOLE | 0 | 0 | 209490 |
| NAVIGATORS GROUP INC | COM | 638904102 | 2312 | 45914 | SH | SOLE | 0 | 0 | 45914 |
| NAVISITE INC | COM NEW | 63935M208 | 54 | 14678 | SH | SOLE | 0 | 0 | 14678 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 8744 | 150999 | SH | SOLE | 0 | 0 | 150999 |
| NAVISTAR INTL CORP NEW | NOTE 3.000% | 1063934EAL2 | 1945 | 1457000 | PRN | SOLE | 0 | 0 | 1457000 |
| NCR CORP NEW | COM | 62886E108 | 748 | 48645 | SH | SOLE | 0 | 0 | 48645 |
| NEOGEN CORP | COM | 640491106 | 214 | 5208 | SH | SOLE | 0 | 0 | 5208 |
| NET 1 UEPS TECHNOLOGIES INC | COM NEW | 64107N206 | 1489 | 121415 | SH | SOLE | 0 | 0 | 121415 |
| NETAPP INC | COM | 64110D104 | 130584 | 2375990 | SH | SOLE | 0 | 0 | 2375990 |
| NETFLIX INC | COM | 64110L106 | 158144 | 900077 | SH | SOLE | 0 | 0 | 900077 |
| NETGEAR INC | COM | 64111Q104 | 2301 | 68311 | SH | SOLE | 0 | 0 | 68311 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 2862 | 91133 | SH | SOLE | 0 | 0 | 91133 |
| NETSCOUT SYS INC | COM | 64115T104 | 181 | 7884 | SH | SOLE | 0 | 0 | 7884 |
| NETSPEND HLDGS INC | COM | 64118V106 | 19 | 1497 | SH | SOLE | 0 | 0 | 1497 |
| NEUSTAR INC | CL A | 64126X201 | 196 | 7507 | SH | SOLE | 0 | 0 | 7507 |
| NEUTRAL TANDEM INC | COM | 64128B108 | 990 | 68546 | SH | SOLE | 0 | 0 | 68546 |
| NEW GOLD INC CDA | COM | 644535106 | 8745 | 895954 | SH | SOLE | 0 | 0 | 895954 |
| NEW JERSEY RES | COM | 646025106 | 685 | 15890 | SH | SOLE | 0 | 0 | 15890 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 3305 | 31403 | SH | SOLE | 0 | 0 | 31403 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 87629 | 4648775 | SH | SOLE | 0 | 0 | 4648775 |
| NEW YORK CMNTY CAP TR V | UNIT 99/99/99 | 64944P307 | 7433 | 142944 | SH | SOLE | 0 | 0 | 142944 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 7832 | 430796 | SH | SOLE | 0 | 0 | 430796 |
| NEWELL RUBBERMAID INC | NOTE 5.500% | 3651229AH9 | 5 | 2000 | PRN | SOLE | 0 | 0 | 2000 |
| NEWFIELD EXPL CO | COM | 651290108 | 46621 | 646521 | SH | SOLE | 0 | 0 | 646521 |
| NEWMARKET CORP | COM | 651587107 | 30770 | 249409 | SH | SOLE | 0 | 0 | 249409 |
| NEWMONT MINING CORP | COM | 651639106 | 59990 | 976564 | SH | SOLE | 0 | 0 | 976564 |
| NEWMONT MINING CORP | NOTE 1.625% | 7651639AJ5 | 5712 | 3929000 | PRN | SOLE | 0 | 0 | 3929000 |
| NEWMONT MINING CORP | NOTE 1.250% | 7651639AH9 | 2300 | 1604000 | PRN | SOLE | 0 | 0 | 1604000 |
| NEWPARK RES INC | COM PAR \$.01N | 651718504 | 108 | 17453 | SH | SOLE | 0 | 0 | 17453 |
| NEWPARK RES INC | NOTE 4.000% | 10651718AC2 | 1460 | 1625000 | PRN | SOLE | 0 | 0 | 1625000 |
| NEWPORT CORP | COM | 651824104 | 7 | 408 | SH | SOLE | 0 | 0 | 408 |
| NEWS CORP | CL B | 65248E203 | 337 | 20544 | SH | SOLE | 0 | 0 | 20544 |
| NEWS CORP | CL A | 65248E104 | 110598 | 7596049 | SH | SOLE | 0 | 0 | 7596049 |
| NEXEN INC | COM | 65334H102 | 84826 | 3704185 | SH | SOLE | 0 | 0 | 3704185 |
| NEXTERA ENERGY INC | COM | 65339F101 | 57417 | 1104388 | SH | SOLE | 0 | 0 | 1104388 |
| NIC INC | COM | 62914B100 | 20 | 2086 | SH | SOLE | 0 | 0 | 2086 |
| NICE SYS LTD | SPONSORED ADR | 653656108 | 1531 | 43879 | SH | SOLE | 0 | 0 | 43879 |
| NIDEC CORP | SPONSORED ADR | 654090109 | 32786 | 1301566 | SH | SOLE | 0 | 0 | 1301566 |

| | | | | | | | | | |
|-----------------------------|---------------|-------------|--------|----------|-----|------|---|---|----------|
| NII HLDGS INC | CL B NEW | 62913F201 | 11758 | 263271 | SH | SOLE | 0 | 0 | 263271 |
| NII HLDGS INC | NOTE 3.125% | 662913FAJ1 | 367 | 374000 | PRN | SOLE | 0 | 0 | 374000 |
| NIKE INC | CL B | 654106103 | 107339 | 1256603 | SH | SOLE | 0 | 0 | 1256603 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 83436 | 3637135 | SH | SOLE | 0 | 0 | 3637135 |
| NISOURCE INC | COM | 65473P105 | 22593 | 1282253 | SH | SOLE | 0 | 0 | 1282253 |
| NOBLE CORPORATION BAAR | NAMEN -AKT | H5833N103 | 21600 | 603847 | SH | SOLE | 0 | 0 | 603847 |
| NOBLE ENERGY INC | COM | 655044105 | 52975 | 615412 | SH | SOLE | 0 | 0 | 615412 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 63034 | 6107944 | SH | SOLE | 0 | 0 | 6107944 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 11286 | 1768941 | SH | SOLE | 0 | 0 | 1768941 |
| NORANDA ALUM HLDG CORP | COM | 65542W107 | 299 | 20447 | SH | SOLE | 0 | 0 | 20447 |
| NORDSON CORP | COM | 655663102 | 366 | 3988 | SH | SOLE | 0 | 0 | 3988 |
| NORDSTROM INC | COM | 655664100 | 56437 | 1331690 | SH | SOLE | 0 | 0 | 1331690 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 29714 | 473003 | SH | SOLE | 0 | 0 | 473003 |
| NORTH AMERN ENERGY PARTNERS | COM | 656844107 | 1447 | 117989 | SH | SOLE | 0 | 0 | 117989 |
| NORTHEAST UTILS | COM | 664397106 | 14035 | 440237 | SH | SOLE | 0 | 0 | 440237 |
| NORTHERN TR CORP | COM | 665859104 | 20629 | 372292 | SH | SOLE | 0 | 0 | 372292 |
| NORTHGATE MINERALS CORP | COM | 666416102 | 5579 | 1743388 | SH | SOLE | 0 | 0 | 1743388 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 118716 | 1832603 | SH | SOLE | 0 | 0 | 1832603 |
| NORTHWEST BANCSHARES INC MD | COM | 667340103 | 3270 | 277658 | SH | SOLE | 0 | 0 | 277658 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 1146 | 24666 | SH | SOLE | 0 | 0 | 24666 |
| NORTHWEST PIPE CO | COM | 667746101 | 1117 | 46467 | SH | SOLE | 0 | 0 | 46467 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 4174 | 144763 | SH | SOLE | 0 | 0 | 144763 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 12882 | 902698 | SH | SOLE | 0 | 0 | 902698 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 128438 | 2178759 | SH | SOLE | 0 | 0 | 2178759 |
| NOVELL INC | COM | 670006105 | 0 | 64 | SH | SOLE | 0 | 0 | 64 |
| NOVELLUS SYS INC | COM | 670008101 | 11981 | 370706 | SH | SOLE | 0 | 0 | 370706 |
| NOVO-NORDISK A S | ADR | 670100205 | 98695 | 876746 | SH | SOLE | 0 | 0 | 876746 |
| NRG ENERGY INC | COM NEW | 629377508 | 7678 | 392944 | SH | SOLE | 0 | 0 | 392944 |
| NSTAR | COM | 67019E107 | 2854 | 67639 | SH | SOLE | 0 | 0 | 67639 |
| NTELOS HLDGS CORP | COM | 67020Q107 | 1657 | 86993 | SH | SOLE | 0 | 0 | 86993 |
| NTT DOCOMO INC | SPONS ADR | 62942M201 | 6608 | 379338 | SH | SOLE | 0 | 0 | 379338 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 2458 | 81218 | SH | SOLE | 0 | 0 | 81218 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 7920 | 435662 | SH | SOLE | 0 | 0 | 435662 |
| NUANCE COMMUNICATIONS INC | DBCX 2.750% | 867020YAB6 | 1859 | 1584000 | PRN | SOLE | 0 | 0 | 1584000 |
| NUCOR CORP | COM | 670346105 | 5657 | 129090 | SH | SOLE | 0 | 0 | 129090 |
| NUTRACEUTICAL INTL CORP | COM | 67060Y101 | 556 | 39183 | SH | SOLE | 0 | 0 | 39183 |
| NUTRI SYS INC NEW | COM | 67069D108 | 1177 | 55944 | SH | SOLE | 0 | 0 | 55944 |
| NUVASIVE INC | COM | 670704105 | 12 | 451 | SH | SOLE | 0 | 0 | 451 |
| NUVASIVE INC | NOTE 2.250% | 3670704AB1 | 2 | 2000 | PRN | SOLE | 0 | 0 | 2000 |
| NV ENERGY INC | COM | 67073Y106 | 2340 | 166574 | SH | SOLE | 0 | 0 | 166574 |
| NVE CORP | COM NEW | 629445206 | 73 | 1269 | SH | SOLE | 0 | 0 | 1269 |
| NVIDIA CORP | COM | 67066G104 | 16873 | 1095626 | SH | SOLE | 0 | 0 | 1095626 |
| NVR INC | COM | 62944T105 | 452 | 654 | SH | SOLE | 0 | 0 | 654 |
| NXSTAGE MEDICAL INC | COM | 67072V103 | 707 | 28402 | SH | SOLE | 0 | 0 | 28402 |
| NYSE EURONEXT | COM | 629491101 | 10998 | 366834 | SH | SOLE | 0 | 0 | 366834 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 10 | 171 | SH | SOLE | 0 | 0 | 171 |
| OASIS PETE INC NEW | COM | 674215108 | 3522 | 129878 | SH | SOLE | 0 | 0 | 129878 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 340119 | 3467068 | SH | SOLE | 0 | 0 | 3467068 |
| OCEANEERING INTL INC | COM | 675232102 | 18749 | 254636 | SH | SOLE | 0 | 0 | 254636 |
| OFFICE DEPOT INC | COM | 676220106 | 633 | 117205 | SH | SOLE | 0 | 0 | 117205 |
| OFFICEMAX INC DEL | COM | 67622P101 | 2059 | 116321 | SH | SOLE | 0 | 0 | 116321 |
| OGE ENERGY CORP | COM | 670837103 | 3922 | 86115 | SH | SOLE | 0 | 0 | 86115 |
| OIL STS INTL INC | COM | 678026105 | 3236 | 50494 | SH | SOLE | 0 | 0 | 50494 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 4 | 30 | SH | SOLE | 0 | 0 | 30 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 865 | 27039 | SH | SOLE | 0 | 0 | 27039 |
| OLD NATL BANCORP IND | COM | 680033107 | 3729 | 313643 | SH | SOLE | 0 | 0 | 313643 |
| OLD REP INTL CORP | COM | 680223104 | 9616 | 705478 | SH | SOLE | 0 | 0 | 705478 |
| OLD REP INTL CORP | NOTE 8.000% | 5680223AF1 | 356 | 280000 | PRN | SOLE | 0 | 0 | 280000 |
| OLIN CORP | COM PAR \$1 | 680665205 | 4046 | 197171 | SH | SOLE | 0 | 0 | 197171 |
| OM GROUP INC | COM | 670872100 | 1265 | 32838 | SH | SOLE | 0 | 0 | 32838 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 5871 | 261637 | SH | SOLE | 0 | 0 | 261637 |
| OMNICARE INC | COM | 681904108 | 3786 | 149105 | SH | SOLE | 0 | 0 | 149105 |
| OMNICARE INC | NOTE 3.750% | 12681904AN8 | 166 | 149000 | PRN | SOLE | 0 | 0 | 149000 |
| OMNICARE INC | DBCX 3.250% | 12681904AL2 | 94 | 102000 | PRN | SOLE | 0 | 0 | 102000 |
| OMNICELL INC | COM | 68213N109 | 36 | 2468 | SH | SOLE | 0 | 0 | 2468 |
| OMNICOM GROUP INC | COM | 681919106 | 44858 | 979440 | SH | SOLE | 0 | 0 | 979440 |
| OMNICOM GROUP INC | NOTE 7/3 | 681919AM8 | 2 | 2000 | PRN | SOLE | 0 | 0 | 2000 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 569 | 19215 | SH | SOLE | 0 | 0 | 19215 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 45 | 5442 | SH | SOLE | 0 | 0 | 5442 |
| ON ASSIGNMENT INC | COM | 682159108 | 104 | 12735 | SH | SOLE | 0 | 0 | 12735 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 2078 | 210327 | SH | SOLE | 0 | 0 | 210327 |
| ON SEMICONDUCTOR CORP | NOTE 2.625% | 12682189AG0 | 3496 | 2985000 | PRN | SOLE | 0 | 0 | 2985000 |
| ON SEMICONDUCTOR CORP | NOTE 4/1 | 682189AE5 | 3 | 3000 | PRN | SOLE | 0 | 0 | 3000 |
| ONEOK INC NEW | COM | 682680103 | 7091 | 127836 | SH | SOLE | 0 | 0 | 127836 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 478 | 12952 | SH | SOLE | 0 | 0 | 12952 |
| OPEN TEXT CORP | COM | 683715106 | 1008 | 21895 | SH | SOLE | 0 | 0 | 21895 |
| OPENTABLE INC | COM | 68372A104 | 3730 | 52928 | SH | SOLE | 0 | 0 | 52928 |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 44 | 1655 | SH | SOLE | 0 | 0 | 1655 |
| OPTIMER PHARMACEUTICALS INC | COM | 68401H104 | 822 | 72697 | SH | SOLE | 0 | 0 | 72697 |
| OPTIONSXPRESS HLDGS INC | COM | 684010101 | 680 | 43370 | SH | SOLE | 0 | 0 | 43370 |
| ORACLE CORP | COM | 68389X105 | 533208 | 17035407 | SH | SOLE | 0 | 0 | 17035407 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 101 | 17505 | SH | SOLE | 0 | 0 | 17505 |
| ORBITAL SCIENCES CORP | COM | 685564106 | 4736 | 276461 | SH | SOLE | 0 | 0 | 276461 |
| ORIENT-EXPRESS HOTELS LTD | CL A | G67743107 | 1958 | 150731 | SH | SOLE | 0 | 0 | 150731 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 51 | 4067 | SH | SOLE | 0 | 0 | 4067 |
| ORION MARINE GROUP INC | COM | 68628V308 | 2204 | 189978 | SH | SOLE | 0 | 0 | 189978 |

| | | | | | | | | | |
|------------------------------|---------------|-------------|--------|----------|-----|------|---|---|----------|
| ORIX CORP | SPONSORED ADR | 686330101 | 5092 | 104662 | SH | SOLE | 0 | 0 | 104662 |
| ORTHOFIX INTL N V | COM | N6748L102 | 1462 | 50411 | SH | SOLE | 0 | 0 | 50411 |
| OSHKOSH CORP | COM | 688239201 | 3764 | 106816 | SH | SOLE | 0 | 0 | 106816 |
| OSI SYSTEMS INC | COM | 671044105 | 74 | 2034 | SH | SOLE | 0 | 0 | 2034 |
| OUTDOOR CHANNEL HLDGS INC | COM NEW | 690027206 | 39 | 5395 | SH | SOLE | 0 | 0 | 5395 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 811 | 22891 | SH | SOLE | 0 | 0 | 22891 |
| OWENS & MINOR INC NEW | COM | 690732102 | 27253 | 926016 | SH | SOLE | 0 | 0 | 926016 |
| OWENS CORNING NEW | COM | 690742101 | 72 | 2305 | SH | SOLE | 0 | 0 | 2305 |
| OWENS ILL INC | COM NEW | 690768403 | 5079 | 165445 | SH | SOLE | 0 | 0 | 165445 |
| OYO GEOSPACE CORP | COM | 671074102 | 4316 | 43546 | SH | SOLE | 0 | 0 | 43546 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 397 | 8186 | SH | SOLE | 0 | 0 | 8186 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 11822 | 331649 | SH | SOLE | 0 | 0 | 331649 |
| PACCAR INC | COM | 693718108 | 18674 | 325680 | SH | SOLE | 0 | 0 | 325680 |
| PACER INTL INC TENN | COM | 69373H106 | 3426 | 500818 | SH | SOLE | 0 | 0 | 500818 |
| PACIFIC CONTINENTAL CORP | COM | 69412V108 | 77 | 7661 | SH | SOLE | 0 | 0 | 7661 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 1372 | 253058 | SH | SOLE | 0 | 0 | 253058 |
| PACKAGING CORP AMER | COM | 695156109 | 5554 | 214943 | SH | SOLE | 0 | 0 | 214943 |
| PACWEST BANCORP DEL | COM | 695263103 | 3343 | 156373 | SH | SOLE | 0 | 0 | 156373 |
| PALL CORP | COM | 696429307 | 5368 | 108277 | SH | SOLE | 0 | 0 | 108277 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 148 | 10394 | SH | SOLE | 0 | 0 | 10394 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 86 | 2099 | SH | SOLE | 0 | 0 | 2099 |
| PANASONIC CORP | ADR | 69832A205 | 26017 | 1845146 | SH | SOLE | 0 | 0 | 1845146 |
| PANERA BREAD CO | CL A | 69840W108 | 15525 | 153389 | SH | SOLE | 0 | 0 | 153389 |
| PANTRY INC | COM | 698657103 | 293 | 14748 | SH | SOLE | 0 | 0 | 14748 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 4974 | 129160 | SH | SOLE | 0 | 0 | 129160 |
| PARAMETRIC TECHNOLOGY CORP | COM NEW | 699173209 | 2598 | 115316 | SH | SOLE | 0 | 0 | 115316 |
| PAREXEL INTL CORP | COM | 699462107 | 3608 | 169950 | SH | SOLE | 0 | 0 | 169950 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 1161 | 38703 | SH | SOLE | 0 | 0 | 38703 |
| PARKER DRILLING CO | COM | 701081101 | 401 | 87751 | SH | SOLE | 0 | 0 | 87751 |
| PARKER DRILLING CO | NOTE 2.125% | 7701081AR2 | 1 | 1000 | PRN | SOLE | 0 | 0 | 1000 |
| PARKER HANNIFIN CORP | COM | 701094104 | 59443 | 688796 | SH | SOLE | 0 | 0 | 688796 |
| PARKWAY PTYS INC | COM | 70159Q104 | 374 | 21367 | SH | SOLE | 0 | 0 | 21367 |
| PARTNER COMMUNICATIONS CO LT | ADR | 70211M109 | 2082 | 102464 | SH | SOLE | 0 | 0 | 102464 |
| PARTNERRE LTD | COM | G6852T105 | 4667 | 58085 | SH | SOLE | 0 | 0 | 58085 |
| PATNI COMPUTER SYS | SPONS ADR | 703248203 | 1726 | 80694 | SH | SOLE | 0 | 0 | 80694 |
| PATRIOT COAL CORP | COM | 70336T104 | 116 | 6006 | SH | SOLE | 0 | 0 | 6006 |
| PATTERSON COMPANIES INC | COM | 703395103 | 1942 | 63402 | SH | SOLE | 0 | 0 | 63402 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 5507 | 255534 | SH | SOLE | 0 | 0 | 255534 |
| PAYCHEX INC | COM | 704326107 | 4878 | 157807 | SH | SOLE | 0 | 0 | 157807 |
| PDI INC | COM | 69329V100 | 157 | 14856 | SH | SOLE | 0 | 0 | 14856 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 242 | 38774 | SH | SOLE | 0 | 0 | 38774 |
| PEABODY ENERGY CORP | COM | 704549104 | 93302 | 1458302 | SH | SOLE | 0 | 0 | 1458302 |
| PEABODY ENERGY CORP | SDCV 4.750% | 12704549AG9 | 6237 | 4821000 | PRN | SOLE | 0 | 0 | 4821000 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 28101 | 1768477 | SH | SOLE | 0 | 0 | 1768477 |
| PEBBLEBROOK HOTEL TR | COM | 70509V100 | 3603 | 177291 | SH | SOLE | 0 | 0 | 177291 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 2011 | 48177 | SH | SOLE | 0 | 0 | 48177 |
| PEGASYSTEMS INC | COM | 705573103 | 2400 | 65530 | SH | SOLE | 0 | 0 | 65530 |
| PENN NATL GAMING INC | COM | 707569109 | 2030 | 57748 | SH | SOLE | 0 | 0 | 57748 |
| PENN VA CORP | COM | 707882106 | 1224 | 72753 | SH | SOLE | 0 | 0 | 72753 |
| PENN VA CORP | NOTE 4.500% | 11707882AA4 | 358 | 362000 | PRN | SOLE | 0 | 0 | 362000 |
| PENN WEST ENERGY TR | TR UNIT | 707885109 | 3144 | 131432 | SH | SOLE | 0 | 0 | 131432 |
| PENNEY J C INC | COM | 708160106 | 5488 | 169840 | SH | SOLE | 0 | 0 | 169840 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 1612 | 92566 | SH | SOLE | 0 | 0 | 92566 |
| PENTAIR INC | COM | 709631105 | 2155 | 59029 | SH | SOLE | 0 | 0 | 59029 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 17516 | 1250236 | SH | SOLE | 0 | 0 | 1250236 |
| PEPCO HOLDINGS INC | COM | 713291102 | 3222 | 176525 | SH | SOLE | 0 | 0 | 176525 |
| PEPSICO INC | COM | 713448108 | 185948 | 2846288 | SH | SOLE | 0 | 0 | 2846288 |
| PERKINELMER INC | COM | 714046109 | 2550 | 98767 | SH | SOLE | 0 | 0 | 98767 |
| PERRIGO CO | COM | 714290103 | 23884 | 377132 | SH | SOLE | 0 | 0 | 377132 |
| PETMED EXPRESS INC | COM | 716382106 | 422 | 23703 | SH | SOLE | 0 | 0 | 23703 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 5053 | 38428 | SH | SOLE | 0 | 0 | 38428 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 5360 | 293699 | SH | SOLE | 0 | 0 | 293699 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 73185 | 1934065 | SH | SOLE | 0 | 0 | 1934065 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VT | 71654V101 | 468 | 13708 | SH | SOLE | 0 | 0 | 13708 |
| PETROQUEST ENERGY INC | COM | 716748108 | 2348 | 311838 | SH | SOLE | 0 | 0 | 311838 |
| PETSMART INC | COM | 716768106 | 24582 | 617326 | SH | SOLE | 0 | 0 | 617326 |
| PFIZER INC | COM | 717081103 | 426132 | 24336469 | SH | SOLE | 0 | 0 | 24336469 |
| PG&E CORP | COM | 69333C108 | 94444 | 1974173 | SH | SOLE | 0 | 0 | 1974173 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 24387 | 898577 | SH | SOLE | 0 | 0 | 898577 |
| PHARMASSET INC | COM | 71715N106 | 28 | 652 | SH | SOLE | 0 | 0 | 652 |
| PHH CORP | COM NEW | 693320202 | 805 | 34790 | SH | SOLE | 0 | 0 | 34790 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 283869 | 4849979 | SH | SOLE | 0 | 0 | 4849979 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 12401 | 212812 | SH | SOLE | 0 | 0 | 212812 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 45543 | 722794 | SH | SOLE | 0 | 0 | 722794 |
| PICO HLDGS INC | COM NEW | 693366205 | 2563 | 80601 | SH | SOLE | 0 | 0 | 80601 |
| PIEDMONT OFFICE REALTY TR IN | COM CL A | 720190206 | 3933 | 195284 | SH | SOLE | 0 | 0 | 195284 |
| PIER 1 IMPORTS INC | COM | 720279108 | 43 | 4117 | SH | SOLE | 0 | 0 | 4117 |
| PIKE ELEC CORP | COM | 721283109 | 402 | 46841 | SH | SOLE | 0 | 0 | 46841 |
| PINNACLE ENTMT INC | COM | 723456109 | 1649 | 117643 | SH | SOLE | 0 | 0 | 117643 |
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 1933 | 142371 | SH | SOLE | 0 | 0 | 142371 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 2555 | 61633 | SH | SOLE | 0 | 0 | 61633 |
| PIONEER DRILLING CO | COM | 723655106 | 264 | 29921 | SH | SOLE | 0 | 0 | 29921 |
| PIONEER NAT RES CO | COM | 723787107 | 10123 | 116601 | SH | SOLE | 0 | 0 | 116601 |
| PITNEY BOWES INC | COM | 724479100 | 47788 | 1976350 | SH | SOLE | 0 | 0 | 1976350 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 6719 | 209043 | SH | SOLE | 0 | 0 | 209043 |
| PLANTRONICS INC NEW | COM | 727493108 | 5671 | 152364 | SH | SOLE | 0 | 0 | 152364 |

| | | | | | | | | | |
|------------------------------|-----------|---------------------|--------|---------|-----|------|---|---|---------|
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 3582 | 79653 | SH | SOLE | 0 | 0 | 79653 |
| PLEXUS CORP | COM | 729132100 | 9969 | 322215 | SH | SOLE | 0 | 0 | 322215 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 1066 | 28463 | SH | SOLE | 0 | 0 | 28463 |
| PMC-SIERRA INC | COM | 69344F106 | 720 | 83846 | SH | SOLE | 0 | 0 | 83846 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 204573 | 3369114 | SH | SOLE | 0 | 0 | 3369114 |
| PNM RES INC | COM | 69349H107 | 142 | 10889 | SH | SOLE | 0 | 0 | 10889 |
| POLARIS INDS INC | COM | 731068102 | 2480 | 31791 | SH | SOLE | 0 | 0 | 31791 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 6037 | 54430 | SH | SOLE | 0 | 0 | 54430 |
| POLYCOM INC | COM | 73172K104 | 6976 | 178974 | SH | SOLE | 0 | 0 | 178974 |
| POLYONE CORP | COM | 73179P106 | 649 | 51947 | SH | SOLE | 0 | 0 | 51947 |
| POLYPORE INTL INC | COM | 73179V103 | 83 | 2042 | SH | SOLE | 0 | 0 | 2042 |
| POPULAR INC | COM | 733174106 | 602 | 191779 | SH | SOLE | 0 | 0 | 191779 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 5955 | 79190 | SH | SOLE | 0 | 0 | 79190 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 1353 | 62356 | SH | SOLE | 0 | 0 | 62356 |
| PORTUGAL TELECOM SGPS S A | SPONSORED | ADR737273102 | 3770 | 328990 | SH | SOLE | 0 | 0 | 328990 |
| POSCO | SPONSORED | ADR693483109 | 31931 | 296508 | SH | SOLE | 0 | 0 | 296508 |
| POST PPTYS INC | COM | 737464107 | 937 | 25809 | SH | SOLE | 0 | 0 | 25809 |
| POTASH CORP SASK INC | COM | 73755L107 | 174932 | 1129832 | SH | SOLE | 0 | 0 | 1129832 |
| POTLATCH CORP NEW | COM | 737630103 | 1522 | 46773 | SH | SOLE | 0 | 0 | 46773 |
| POWER INTEGRATIONS INC | COM | 739276103 | 9625 | 239658 | SH | SOLE | 0 | 0 | 239658 |
| POWER ONE INC NEW | COM | 73930R102 | 3058 | 299769 | SH | SOLE | 0 | 0 | 299769 |
| POWERSHARES ETF TR II | BUILD | AMER ET73937B407 | 5227 | 208394 | SH | SOLE | 0 | 0 | 208394 |
| POWERSHARES ETF TRUST | FINL | PFDF73935X229 | 488 | 27686 | SH | SOLE | 0 | 0 | 27686 |
| POWERSHARES GLOBAL ETF TRUST | AGG | PFDP73936T565 | 2300 | 162875 | SH | SOLE | 0 | 0 | 162875 |
| POWERSHARES QQQ TRUST | UNIT | SER 1 73935A104 | 150 | 2758 | SH | SOLE | 0 | 0 | 2758 |
| POWERSHS DB MULTI SECT COMM | DB | AGRICULT F73936B408 | 9 | 268 | SH | SOLE | 0 | 0 | 268 |
| POWERSHS DB MULTI SECT COMM | DB | BASE METAL73936B705 | 1 | 42 | SH | SOLE | 0 | 0 | 42 |
| POWERWAVE TECHNOLOGIES INC | NOTE | 1.875%11739363AD1 | 2 | 2000 | PRN | SOLE | 0 | 0 | 2000 |
| PPG INDS INC | COM | 693506107 | 92825 | 1104138 | SH | SOLE | 0 | 0 | 1104138 |
| PPL CORP | UNIT | 99/99/9969351T601 | 3834 | 69787 | SH | SOLE | 0 | 0 | 69787 |
| PPL CORP | COM | 69351T106 | 11232 | 426761 | SH | SOLE | 0 | 0 | 426761 |
| PRAXAIR INC | COM | 74005P104 | 127251 | 1332895 | SH | SOLE | 0 | 0 | 1332895 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 161715 | 1161662 | SH | SOLE | 0 | 0 | 1161662 |
| PRESTIGE BRANDS HLDGS INC | COM | 74112D101 | 1235 | 103361 | SH | SOLE | 0 | 0 | 103361 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 4676 | 72453 | SH | SOLE | 0 | 0 | 72453 |
| PRICELINE COM INC | COM NEW | 741503403 | 133019 | 332923 | SH | SOLE | 0 | 0 | 332923 |
| PRICESMART INC | COM | 741511109 | 884 | 23239 | SH | SOLE | 0 | 0 | 23239 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 192 | 5822 | SH | SOLE | 0 | 0 | 5822 |
| PRIMERICA INC | COM | 74164M108 | 382 | 15773 | SH | SOLE | 0 | 0 | 15773 |
| PRIMORIS SVCS CORP | COM | 74164F103 | 154 | 16166 | SH | SOLE | 0 | 0 | 16166 |
| PRINCIPAL FINL GROUP INC | COM | 74251V102 | 6771 | 207946 | SH | SOLE | 0 | 0 | 207946 |
| PRIVATEBANCORP INC | COM | 742962103 | 1429 | 99361 | SH | SOLE | 0 | 0 | 99361 |
| PROASSURANCE CORP | COM | 74267C106 | 3431 | 56625 | SH | SOLE | 0 | 0 | 56625 |
| PROCTER & GAMBLE CO | COM | 742718109 | 267955 | 4165319 | SH | SOLE | 0 | 0 | 4165319 |
| PROGRESS ENERGY INC | COM | 743263105 | 25002 | 575013 | SH | SOLE | 0 | 0 | 575013 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 3483 | 82137 | SH | SOLE | 0 | 0 | 82137 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 38650 | 1945140 | SH | SOLE | 0 | 0 | 1945140 |
| PROLOGIS | SH | BEN INT 743410102 | 13244 | 917141 | SH | SOLE | 0 | 0 | 917141 |
| PROLOGIS | NOTE | 3.250% 3743410AY8 | 1626 | 1468000 | PRN | SOLE | 0 | 0 | 1468000 |
| PROLOGIS | NOTE | 2.250% 4743410AQ5 | 1510 | 1521000 | PRN | SOLE | 0 | 0 | 1521000 |
| PROS HOLDINGS INC | COM | 74346Y103 | 33 | 2856 | SH | SOLE | 0 | 0 | 2856 |
| PROSHARES TR | PSHS | ULSHT SP74347R883 | 2570 | 108173 | SH | SOLE | 0 | 0 | 108173 |
| PROSHARES TR | PSHS | ULTSHRT 74347R875 | 2609 | 224275 | SH | SOLE | 0 | 0 | 224275 |
| PROSHARES TR | PSHS | ULSHRUS274347R834 | 2626 | 209063 | SH | SOLE | 0 | 0 | 209063 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 3531 | 89904 | SH | SOLE | 0 | 0 | 89904 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 6449 | 242067 | SH | SOLE | 0 | 0 | 242067 |
| PRUDENTIAL FINL INC | COM | 744320102 | 132833 | 2262534 | SH | SOLE | 0 | 0 | 2262534 |
| PRUDENTIAL PLC | ADR | 74435K204 | 66654 | 3195324 | SH | SOLE | 0 | 0 | 3195324 |
| PS BUSINESS PKG INC CALIF | COM | 69360J107 | 2385 | 42803 | SH | SOLE | 0 | 0 | 42803 |
| PSS WORLD MED INC | COM | 69366A100 | 4791 | 211981 | SH | SOLE | 0 | 0 | 211981 |
| PT INDUSAT TBK | SPONSORED | ADR744383100 | 4508 | 154818 | SH | SOLE | 0 | 0 | 154818 |
| PUBLIC STORAGE | COM | 74460D109 | 23863 | 235288 | SH | SOLE | 0 | 0 | 235288 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 32421 | 1019202 | SH | SOLE | 0 | 0 | 1019202 |
| PULTE GROUP INC | COM | 745867101 | 6093 | 810197 | SH | SOLE | 0 | 0 | 810197 |
| QEP RES INC | COM | 74733V100 | 4562 | 125627 | SH | SOLE | 0 | 0 | 125627 |
| QIAGEN N V | ORD | N72482107 | 1116 | 57073 | SH | SOLE | 0 | 0 | 57073 |
| QLIK TECHNOLOGIES INC | COM | 74733T105 | 2914 | 112633 | SH | SOLE | 0 | 0 | 112633 |
| QLOGIC CORP | COM | 747277101 | 2824 | 165913 | SH | SOLE | 0 | 0 | 165913 |
| QUALCOMM INC | COM | 747525103 | 170748 | 3450152 | SH | SOLE | 0 | 0 | 3450152 |
| QUALITY SYS INC | COM | 747582104 | 5583 | 79969 | SH | SOLE | 0 | 0 | 79969 |
| QUANTA SVCS INC | COM | 74762E102 | 4686 | 235251 | SH | SOLE | 0 | 0 | 235251 |
| QUANTUM CORP | COM | DSSG 747906204 | 28 | 7571 | SH | SOLE | 0 | 0 | 7571 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 17437 | 323078 | SH | SOLE | 0 | 0 | 323078 |
| QUEST SOFTWARE INC | COM | 74834T103 | 10076 | 363239 | SH | SOLE | 0 | 0 | 363239 |
| QUESTAR CORP | COM | 748356102 | 85 | 4857 | SH | SOLE | 0 | 0 | 4857 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 1411 | 95753 | SH | SOLE | 0 | 0 | 95753 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 54050 | 7102492 | SH | SOLE | 0 | 0 | 7102492 |
| RACKSPACE HOSTING INC | COM | 750086100 | 2290 | 72894 | SH | SOLE | 0 | 0 | 72894 |
| RADIANT SYSTEMS INC | COM | 75025N102 | 1604 | 81981 | SH | SOLE | 0 | 0 | 81981 |
| RADIOSHACK CORP | COM | 750438103 | 17474 | 945066 | SH | SOLE | 0 | 0 | 945066 |
| RAILAMERICA INC | COM | 750753402 | 425 | 32836 | SH | SOLE | 0 | 0 | 32836 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 12998 | 199941 | SH | SOLE | 0 | 0 | 199941 |
| RAMCO-GERSHENSON PPTYS TR | COM | SH BEN IN751452202 | 2029 | 162985 | SH | SOLE | 0 | 0 | 162985 |
| RANDGOLD RES LTD | ADR | 752344309 | 798 | 9693 | SH | SOLE | 0 | 0 | 9693 |
| RANGE RES CORP | COM | 75281A109 | 28852 | 641442 | SH | SOLE | 0 | 0 | 641442 |
| RAVEN INDS INC | COM | 754212108 | 3523 | 73882 | SH | SOLE | 0 | 0 | 73882 |

| | | | | | | | | | |
|------------------------------|---------------|------------|--------|---------|-----|------|---|---|---------|
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 21510 | 657796 | SH | SOLE | 0 | 0 | 657796 |
| RAYONIER INC | COM | 754907103 | 4739 | 90233 | SH | SOLE | 0 | 0 | 90233 |
| RAYTHEON CO | COM NEW | 755111507 | 47518 | 1025423 | SH | SOLE | 0 | 0 | 1025423 |
| RBC BEARINGS INC | COM | 75524B104 | 1797 | 45980 | SH | SOLE | 0 | 0 | 45980 |
| REALD INC | COM | 75604L105 | 1084 | 41803 | SH | SOLE | 0 | 0 | 41803 |
| REALPAGE INC | COM | 75606N109 | 419 | 13539 | SH | SOLE | 0 | 0 | 13539 |
| REALTY INCOME CORP | COM | 756109104 | 1506 | 44047 | SH | SOLE | 0 | 0 | 44047 |
| RED HAT INC | COM | 756577102 | 42418 | 929194 | SH | SOLE | 0 | 0 | 929194 |
| REDWOOD TR INC | COM | 758075402 | 3533 | 236628 | SH | SOLE | 0 | 0 | 236628 |
| REED ELSEVIER N V | SPONS ADR NEW | 758204200 | 7114 | 285933 | SH | SOLE | 0 | 0 | 285933 |
| REED ELSEVIER P L C | SPONS ADR NEW | 758205207 | 18718 | 557677 | SH | SOLE | 0 | 0 | 557677 |
| REGAL BELOIT CORP | COM | 758750103 | 3756 | 56260 | SH | SOLE | 0 | 0 | 56260 |
| REGAL ENTMT GROUP | CL A | 758766109 | 8396 | 715153 | SH | SOLE | 0 | 0 | 715153 |
| REGENCY CTRS CORP | COM | 758849103 | 17716 | 419405 | SH | SOLE | 0 | 0 | 419405 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 1525 | 46461 | SH | SOLE | 0 | 0 | 46461 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 9638 | 1376823 | SH | SOLE | 0 | 0 | 1376823 |
| REGIS CORP MINN | COM | 758932107 | 2345 | 141260 | SH | SOLE | 0 | 0 | 141260 |
| REHABCARE GROUP INC | COM | 759148109 | 2206 | 93069 | SH | SOLE | 0 | 0 | 93069 |
| REINSURANCE GROUP AMER INC | PFD TR INC EQ | 759351307 | 2598 | 37027 | SH | SOLE | 0 | 0 | 37027 |
| REINSURANCE GROUP AMER INC | COM NEW | 759351604 | 32258 | 600599 | SH | SOLE | 0 | 0 | 600599 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 8967 | 175474 | SH | SOLE | 0 | 0 | 175474 |
| RENAISSANCERE HOLDINGS LTD | COM | 67496G103 | 47375 | 743843 | SH | SOLE | 0 | 0 | 743843 |
| RENASANT CORP | COM | 75970E107 | 387 | 22914 | SH | SOLE | 0 | 0 | 22914 |
| RENT A CTR INC NEW | COM | 76009N100 | 3990 | 123607 | SH | SOLE | 0 | 0 | 123607 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 6128 | 219334 | SH | SOLE | 0 | 0 | 219334 |
| REPUBLIC SVCS INC | COM | 760759100 | 25459 | 852607 | SH | SOLE | 0 | 0 | 852607 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 10744 | 184835 | SH | SOLE | 0 | 0 | 184835 |
| RESMED INC | COM | 761152107 | 34 | 993 | SH | SOLE | 0 | 0 | 993 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 3154 | 169676 | SH | SOLE | 0 | 0 | 169676 |
| RETAIL OPPORTUNITY INVTS COR | COM | 76131N101 | 3087 | 311535 | SH | SOLE | 0 | 0 | 311535 |
| REX ENERGY CORPORATION | COM | 761565100 | 433 | 31719 | SH | SOLE | 0 | 0 | 31719 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 112321 | 3443304 | SH | SOLE | 0 | 0 | 3443304 |
| RF MICRODEVICES INC | COM | 749941100 | 3765 | 512193 | SH | SOLE | 0 | 0 | 512193 |
| RICHARDSON ELECTRS LTD | COM | 763165107 | 25 | 2111 | SH | SOLE | 0 | 0 | 2111 |
| RIGHTNOW TECHNOLOGIES INC | COM | 76657R106 | 5716 | 241478 | SH | SOLE | 0 | 0 | 241478 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 90987 | 1269699 | SH | SOLE | 0 | 0 | 1269699 |
| RITCHIE BROS AUCTIONEERS | COM | 767744105 | 5222 | 226544 | SH | SOLE | 0 | 0 | 226544 |
| RITE AID CORP | NOTE 8.500% | 5767754BU7 | 174 | 187000 | PRN | SOLE | 0 | 0 | 187000 |
| RIVERBED TECHNOLOGY INC | COM | 768573107 | 8804 | 250323 | SH | SOLE | 0 | 0 | 250323 |
| RLI CORP | COM | 749607107 | 2666 | 50722 | SH | SOLE | 0 | 0 | 50722 |
| ROBBINS & MYERS INC | COM | 770196103 | 1490 | 41632 | SH | SOLE | 0 | 0 | 41632 |
| ROBERT HALF INTL INC | COM | 770323103 | 16461 | 537927 | SH | SOLE | 0 | 0 | 537927 |
| ROCK-TENN CO | CL A | 772739207 | 3396 | 62938 | SH | SOLE | 0 | 0 | 62938 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 11212 | 156354 | SH | SOLE | 0 | 0 | 156354 |
| ROCKWELL COLLINS INC | COM | 774341101 | 64151 | 1101108 | SH | SOLE | 0 | 0 | 1101108 |
| ROCKWOOD HLDGS INC | COM | 774415103 | 2566 | 65584 | SH | SOLE | 0 | 0 | 65584 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 9876 | 278680 | SH | SOLE | 0 | 0 | 278680 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 22716 | 655963 | SH | SOLE | 0 | 0 | 655963 |
| ROGERS CORP | COM | 775133101 | 1643 | 42958 | SH | SOLE | 0 | 0 | 42958 |
| ROLLINS INC | COM | 775711104 | 3163 | 160146 | SH | SOLE | 0 | 0 | 160146 |
| ROPER INDS INC NEW | COM | 776696106 | 34778 | 455027 | SH | SOLE | 0 | 0 | 455027 |
| ROSETTA RESOURCES INC | COM | 777779307 | 801 | 21286 | SH | SOLE | 0 | 0 | 21286 |
| ROSS STORES INC | COM | 778296103 | 40940 | 647267 | SH | SOLE | 0 | 0 | 647267 |
| ROVI CORP | COM | 779376102 | 24150 | 389446 | SH | SOLE | 0 | 0 | 389446 |
| ROWAN COS INC | COM | 779382100 | 26822 | 768316 | SH | SOLE | 0 | 0 | 768316 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 4834 | 92318 | SH | SOLE | 0 | 0 | 92318 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1065 | 22664 | SH | SOLE | 0 | 0 | 22664 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 251837 | 3771147 | SH | SOLE | 0 | 0 | 3771147 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 74841 | 1122566 | SH | SOLE | 0 | 0 | 1122566 |
| ROYAL GOLD INC | COM | 780287108 | 2982 | 54587 | SH | SOLE | 0 | 0 | 54587 |
| RPC INC | COM | 749660106 | 1076 | 59364 | SH | SOLE | 0 | 0 | 59364 |
| RPM INTL INC | COM | 749685103 | 2950 | 133498 | SH | SOLE | 0 | 0 | 133498 |
| RTI INTL METALS INC | COM | 74973W107 | 844 | 31268 | SH | SOLE | 0 | 0 | 31268 |
| RUBY TUESDAY INC | COM | 781182100 | 32 | 2465 | SH | SOLE | 0 | 0 | 2465 |
| RUDDICK CORP | COM | 781258108 | 4289 | 116421 | SH | SOLE | 0 | 0 | 116421 |
| RUE21 INC | COM | 781295100 | 3748 | 127879 | SH | SOLE | 0 | 0 | 127879 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 113 | 5536 | SH | SOLE | 0 | 0 | 5536 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 6644 | 215980 | SH | SOLE | 0 | 0 | 215980 |
| RYDER SYS INC | COM | 783549108 | 24508 | 465577 | SH | SOLE | 0 | 0 | 465577 |
| RYDEX ETF TRUST | S&P 500 EQ TR | 78355W106 | 312 | 6586 | SH | SOLE | 0 | 0 | 6586 |
| RYLAND GROUP INC | COM | 783764103 | 790 | 46388 | SH | SOLE | 0 | 0 | 46388 |
| SAFEWAY INC | COM NEW | 786514208 | 22336 | 993131 | SH | SOLE | 0 | 0 | 993131 |
| SAIA INC | COM | 78709Y105 | 1586 | 95596 | SH | SOLE | 0 | 0 | 95596 |
| SAIC INC | COM | 78390X101 | 4973 | 313529 | SH | SOLE | 0 | 0 | 313529 |
| SALESFORCE COM INC | COM | 79466L302 | 184691 | 1399177 | SH | SOLE | 0 | 0 | 1399177 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 1450 | 30883 | SH | SOLE | 0 | 0 | 30883 |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 11164 | 768316 | SH | SOLE | 0 | 0 | 768316 |
| SANDISK CORP | COM | 80004C101 | 101300 | 2031694 | SH | SOLE | 0 | 0 | 2031694 |
| SANDISK CORP | NOTE 1.500% | 880004CAD3 | 2014 | 1784000 | PRN | SOLE | 0 | 0 | 1784000 |
| SANDISK CORP | NOTE 1.000% | 580004CAC5 | 11 | 11000 | PRN | SOLE | 0 | 0 | 11000 |
| SANDRIDGE ENERGY INC | COM | 80007P307 | 1614 | 220519 | SH | SOLE | 0 | 0 | 220519 |
| SANMINA SCI CORP | COM NEW | 800907206 | 912 | 79471 | SH | SOLE | 0 | 0 | 79471 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 208480 | 6468495 | SH | SOLE | 0 | 0 | 6468495 |
| SANTARUS INC | COM | 802817304 | 51 | 15720 | SH | SOLE | 0 | 0 | 15720 |
| SAP AG | SPON ADR | 803054204 | 75659 | 1494937 | SH | SOLE | 0 | 0 | 1494937 |
| SAPIENT CORP | COM | 803062108 | 1752 | 144827 | SH | SOLE | 0 | 0 | 144827 |

| | | | | | | | | | |
|------------------------------|---------------|--------------------|--------|---------|-----|------|---|---|---------|
| SARA LEE CORP | COM | 803111103 | 36234 | 2069345 | SH | SOLE | 0 | 0 | 2069345 |
| SASOL LTD | SPONSORED ADR | 803866300 | 50430 | 968873 | SH | SOLE | 0 | 0 | 968873 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 654 | 58722 | SH | SOLE | 0 | 0 | 58722 |
| SAVVIS INC | COM NEW | 805423308 | 1567 | 61395 | SH | SOLE | 0 | 0 | 61395 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 32488 | 793550 | SH | SOLE | 0 | 0 | 793550 |
| SBA COMMUNICATIONS CORP | NOTE 1.875% | 578388JAN6 | 3961 | 3533000 | PRN | SOLE | 0 | 0 | 3533000 |
| SCANA CORP NEW | COM | 80589M102 | 5248 | 129254 | SH | SOLE | 0 | 0 | 129254 |
| SCANSOURCE INC | COM | 806037107 | 6192 | 194092 | SH | SOLE | 0 | 0 | 194092 |
| SCHAWK INC | CL A | 806373106 | 2016 | 97954 | SH | SOLE | 0 | 0 | 97954 |
| SCHEIN HENRY INC | COM | 806407102 | 15289 | 249053 | SH | SOLE | 0 | 0 | 249053 |
| SCHLUMBERGER LTD | COM | 806857108 | 315112 | 3773795 | SH | SOLE | 0 | 0 | 3773795 |
| SCHNITZER STL INDS | CL A | 806882106 | 4607 | 69392 | SH | SOLE | 0 | 0 | 69392 |
| SCHOLASTIC CORP | COM | 807066105 | 795 | 26925 | SH | SOLE | 0 | 0 | 26925 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 27 | 1969 | SH | SOLE | 0 | 0 | 1969 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 82787 | 4838508 | SH | SOLE | 0 | 0 | 4838508 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 4 | 57 | SH | SOLE | 0 | 0 | 57 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 14392 | 283477 | SH | SOLE | 0 | 0 | 283477 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM | 811065101 | 10010 | 193424 | SH | SOLE | 0 | 0 | 193424 |
| SEABRIDGE GOLD INC | COM | 811916105 | 354 | 11552 | SH | SOLE | 0 | 0 | 11552 |
| SEABRIGHT HOLDINGS INC | COM | 811656107 | 285 | 30935 | SH | SOLE | 0 | 0 | 30935 |
| SEADRILL LIMITED | SHS | G7945E105 | 2488 | 73358 | SH | SOLE | 0 | 0 | 73358 |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 4944 | 328929 | SH | SOLE | 0 | 0 | 328929 |
| SEALED AIR CORP NEW | COM | 81211K100 | 36962 | 1452334 | SH | SOLE | 0 | 0 | 1452334 |
| SEARS HLDGS CORP | COM | 812350106 | 2229 | 30224 | SH | SOLE | 0 | 0 | 30224 |
| SEATTLE GENETICS INC | COM | 812578102 | 1306 | 87357 | SH | SOLE | 0 | 0 | 87357 |
| SEI INVESTMENTS CO | COM | 784117103 | 29520 | 1240861 | SH | SOLE | 0 | 0 | 1240861 |
| SELECT SECTOR SPDR TR | SBI CONS | DISC81369Y407 | 3761 | 100524 | SH | SOLE | 0 | 0 | 100524 |
| SELECT SECTOR SPDR TR | SBI CONS | STPL81369Y308 | 5630 | 192072 | SH | SOLE | 0 | 0 | 192072 |
| SELECT SECTOR SPDR TR | SBI | HEALTHCAR81369Y209 | 11887 | 377370 | SH | SOLE | 0 | 0 | 377370 |
| SELECT SECTOR SPDR TR | SBI | MATERIALS81369Y100 | 841 | 21903 | SH | SOLE | 0 | 0 | 21903 |
| SELECT SECTOR SPDR TR | SBI | INT-UTILS81369Y886 | 2243 | 71574 | SH | SOLE | 0 | 0 | 71574 |
| SELECT SECTOR SPDR TR | SBI | INT-INDS 81369Y704 | 5807 | 166547 | SH | SOLE | 0 | 0 | 166547 |
| SELECT SECTOR SPDR TR | SBI | INT-FINL 81369Y605 | 8063 | 505504 | SH | SOLE | 0 | 0 | 505504 |
| SELECT SECTOR SPDR TR | SBI | INT-ENERG81369Y506 | 4231 | 61989 | SH | SOLE | 0 | 0 | 61989 |
| SEMPRA ENERGY | COM | 816851109 | 47995 | 914531 | SH | SOLE | 0 | 0 | 914531 |
| SEMTECH CORP | COM | 816850101 | 6243 | 275753 | SH | SOLE | 0 | 0 | 275753 |
| SENIOR HSG PPTYs TR | SH BEN INT | 81721M109 | 5412 | 246667 | SH | SOLE | 0 | 0 | 246667 |
| SENOMYX INC | COM | 81724Q107 | 188 | 26407 | SH | SOLE | 0 | 0 | 26407 |
| SENSATA TECHNOLOGIES HLDG BV | SHS | N7902X106 | 6155 | 204414 | SH | SOLE | 0 | 0 | 204414 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 20530 | 558949 | SH | SOLE | 0 | 0 | 558949 |
| SERVICE CORP INTL | COM | 817565104 | 781 | 94657 | SH | SOLE | 0 | 0 | 94657 |
| SFN GROUP INC | COM | 784153108 | 447 | 45805 | SH | SOLE | 0 | 0 | 45805 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 1056 | 49394 | SH | SOLE | 0 | 0 | 49394 |
| SHAW GROUP INC | COM | 820280105 | 44729 | 1306724 | SH | SOLE | 0 | 0 | 1306724 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 3301 | 39409 | SH | SOLE | 0 | 0 | 39409 |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR | RESTR824596100 | 5793 | 61750 | SH | SOLE | 0 | 0 | 61750 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 25611 | 353847 | SH | SOLE | 0 | 0 | 353847 |
| SHORETEL INC | COM | 825211105 | 2546 | 325998 | SH | SOLE | 0 | 0 | 325998 |
| SHUFFLE MASTER INC | COM | 825549108 | 14225 | 1242341 | SH | SOLE | 0 | 0 | 1242341 |
| SHUTTERFLY INC | COM | 82568P304 | 673 | 19292 | SH | SOLE | 0 | 0 | 19292 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 147441 | 1186645 | SH | SOLE | 0 | 0 | 1186645 |
| SIERRA BANCORP | COM | 82620P102 | 44 | 4100 | SH | SOLE | 0 | 0 | 4100 |
| SIGMA ALDRICH CORP | COM | 826552101 | 11127 | 167170 | SH | SOLE | 0 | 0 | 167170 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 3411 | 68138 | SH | SOLE | 0 | 0 | 68138 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 5033 | 115971 | SH | SOLE | 0 | 0 | 115971 |
| SILGAN HOLDINGS INC | COM | 827048109 | 3781 | 105586 | SH | SOLE | 0 | 0 | 105586 |
| SILICON IMAGE INC | COM | 82705T102 | 416 | 56619 | SH | SOLE | 0 | 0 | 56619 |
| SILICON LABORATORIES INC | COM | 826919102 | 1391 | 30227 | SH | SOLE | 0 | 0 | 30227 |
| SILICONWARE PRECISION INDS L | SPONSD ADR | SP827084864 | 1 | 233 | SH | SOLE | 0 | 0 | 233 |
| SILVER STD RES INC | COM | 82823L106 | 53 | 1891 | SH | SOLE | 0 | 0 | 1891 |
| SILVER WHEATON CORP | COM | 828336107 | 35314 | 904558 | SH | SOLE | 0 | 0 | 904558 |
| SILVERCORP METALS INC | COM | 82835P103 | 1132 | 88223 | SH | SOLE | 0 | 0 | 88223 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 73953 | 743316 | SH | SOLE | 0 | 0 | 743316 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 1630 | 52748 | SH | SOLE | 0 | 0 | 52748 |
| SINCLAIR BROADCAST GROUP INC | SDCV 6.000% | 9829226AV1 | 360 | 363000 | PRN | SOLE | 0 | 0 | 363000 |
| SIRIUS XM RADIO INC | COM | 82967N108 | 1503 | 922343 | SH | SOLE | 0 | 0 | 922343 |
| SIRONA DENTAL SYSTEMS INC | COM | 82966C103 | 6932 | 165906 | SH | SOLE | 0 | 0 | 165906 |
| SJW CORP | COM | 784305104 | 1180 | 44588 | SH | SOLE | 0 | 0 | 44588 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 79564 | 4270720 | SH | SOLE | 0 | 0 | 4270720 |
| SKECHERS U S A INC | CL A | 830566105 | 732 | 36610 | SH | SOLE | 0 | 0 | 36610 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 13122 | 458326 | SH | SOLE | 0 | 0 | 458326 |
| SL GREEN RLTY CORP | COM | 78440X101 | 7790 | 115395 | SH | SOLE | 0 | 0 | 115395 |
| SLM CORP | COM | 78442P106 | 21814 | 1732675 | SH | SOLE | 0 | 0 | 1732675 |
| SM ENERGY CO | COM | 78454L100 | 21648 | 367349 | SH | SOLE | 0 | 0 | 367349 |
| SMART BALANCE INC | COM | 83169Y108 | 1708 | 394363 | SH | SOLE | 0 | 0 | 394363 |
| SMART TECHNOLOGIES INC | CL A SUB VTG | 83172R108 | 1495 | 158330 | SH | SOLE | 0 | 0 | 158330 |
| SMARTHEAT INC | COM | 83172F104 | 529 | 100172 | SH | SOLE | 0 | 0 | 100172 |
| SMITH & NEPHEW PLC | SPDN ADR | NEW 83175M205 | 27572 | 524684 | SH | SOLE | 0 | 0 | 524684 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 698 | 186724 | SH | SOLE | 0 | 0 | 186724 |
| SMITH A O | COM | 831865209 | 2072 | 54403 | SH | SOLE | 0 | 0 | 54403 |
| SMITH MICRO SOFTWARE INC | COM | 832154108 | 16 | 1040 | SH | SOLE | 0 | 0 | 1040 |
| SMITHFIELD FOODS INC | COM | 832248108 | 8807 | 426905 | SH | SOLE | 0 | 0 | 426905 |
| SMUCKER J M CO | COM NEW | 832696405 | 5605 | 85380 | SH | SOLE | 0 | 0 | 85380 |
| SNAP ON INC | COM | 833034101 | 22493 | 397541 | SH | SOLE | 0 | 0 | 397541 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR | SER 833635105 | 16484 | 282171 | SH | SOLE | 0 | 0 | 282171 |
| SOLARWINDS INC | COM | 83416B109 | 472 | 24516 | SH | SOLE | 0 | 0 | 24516 |

| | | | | | | | | | |
|------------------------------|---------------|------------|--------|---------|-----|------|---|---|---------|
| SOLERA HOLDINGS INC | COM | 83421A104 | 2983 | 58134 | SH | SOLE | 0 | 0 | 58134 |
| SOLUTIA INC | COM NEW | 834376501 | 4139 | 179321 | SH | SOLE | 0 | 0 | 179321 |
| SONIC CORP | COM | 835451105 | 86 | 8488 | SH | SOLE | 0 | 0 | 8488 |
| SONIC SOLUTIONS | COM | 835460106 | 2180 | 145311 | SH | SOLE | 0 | 0 | 145311 |
| SONOCO PRODS CO | COM | 835495102 | 8093 | 240366 | SH | SOLE | 0 | 0 | 240366 |
| SONOSITE INC | COM | 83568G104 | 478 | 15116 | SH | SOLE | 0 | 0 | 15116 |
| SONY CORP | ADR NEW | 835699307 | 22966 | 643113 | SH | SOLE | 0 | 0 | 643113 |
| SOTHEBYS | COM | 835898107 | 22285 | 495230 | SH | SOLE | 0 | 0 | 495230 |
| SOURCEFIRE INC | COM | 83616T108 | 79 | 3062 | SH | SOLE | 0 | 0 | 3062 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 6353 | 120284 | SH | SOLE | 0 | 0 | 120284 |
| SOUTHERN CO | COM | 842587107 | 28068 | 734175 | SH | SOLE | 0 | 0 | 734175 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 4976 | 102093 | SH | SOLE | 0 | 0 | 102093 |
| SOUTHERN UN CO NEW | COM | 844030106 | 4632 | 192421 | SH | SOLE | 0 | 0 | 192421 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 34276 | 2640652 | SH | SOLE | 0 | 0 | 2640652 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 399 | 32184 | SH | SOLE | 0 | 0 | 32184 |
| SOUTHWEST GAS CORP | COM | 844895102 | 145 | 3942 | SH | SOLE | 0 | 0 | 3942 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 66993 | 1789816 | SH | SOLE | 0 | 0 | 1789816 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 1213 | 32947 | SH | SOLE | 0 | 0 | 32947 |
| SPARTAN STORES INC | NOTE 3.375% | 5846822AE4 | 203 | 214000 | PRN | SOLE | 0 | 0 | 214000 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1 | 78467X109 | 108 | 934 | SH | SOLE | 0 | 0 | 934 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 20208 | 145676 | SH | SOLE | 0 | 0 | 145676 |
| SPDR INDEX SHS FDS | MSCI ACWI EXU | 78463X848 | 450 | 13259 | SH | SOLE | 0 | 0 | 13259 |
| SPDR INDEX SHS FDS | S&P CHINA ETF | 78463X400 | 1938 | 25423 | SH | SOLE | 0 | 0 | 25423 |
| SPDR INDEX SHS FDS | S&P INTL SMLC | 78463X871 | 318 | 10320 | SH | SOLE | 0 | 0 | 10320 |
| SPDR INDEX SHS FDS | DJ INTL RL ET | 78463X863 | 3443 | 88438 | SH | SOLE | 0 | 0 | 88438 |
| SPDR S&P MIDCAP 400 ETF TR | UTSER1 S&PDCR | 78467Y107 | 10 | 60 | SH | SOLE | 0 | 0 | 60 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 4739 | 37683 | SH | SOLE | 0 | 0 | 37683 |
| SPDR SERIES TRUST | BRCLYS YLD ET | 78464A417 | 8114 | 204326 | SH | SOLE | 0 | 0 | 204326 |
| SPDR SERIES TRUST | KBW REGN BK E | 78464A698 | 2425 | 91698 | SH | SOLE | 0 | 0 | 91698 |
| SPDR SERIES TRUST | BRCLYS INTER | 78464A672 | 9218 | 157381 | SH | SOLE | 0 | 0 | 157381 |
| SPDR SERIES TRUST | BRCLYS AGG ET | 78464A649 | 137 | 2469 | SH | SOLE | 0 | 0 | 2469 |
| SPDR SERIES TRUST | DJ REIT ETF | 78464A607 | 296 | 4852 | SH | SOLE | 0 | 0 | 4852 |
| SPDR SERIES TRUST | BRCLYS INTL E | 78464A516 | 3259 | 55754 | SH | SOLE | 0 | 0 | 55754 |
| SPDR SERIES TRUST | NUVN BRCLY MU | 78464A458 | 916 | 42352 | SH | SOLE | 0 | 0 | 42352 |
| SPECTRA ENERGY CORP | COM | 847560109 | 2170 | 86848 | SH | SOLE | 0 | 0 | 86848 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 1093 | 52529 | SH | SOLE | 0 | 0 | 52529 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 24669 | 5831931 | SH | SOLE | 0 | 0 | 5831931 |
| SPS COMM INC | COM | 78463M107 | 33 | 2067 | SH | SOLE | 0 | 0 | 2067 |
| SPX CORP | COM | 784635104 | 19277 | 269646 | SH | SOLE | 0 | 0 | 269646 |
| SRA INTL INC | CL A | 78464R105 | 2154 | 105307 | SH | SOLE | 0 | 0 | 105307 |
| SS&C TECHNOLOGIES HLDGS INC | COM | 78467J100 | 75 | 3659 | SH | SOLE | 0 | 0 | 3659 |
| ST JUDE MED INC | COM | 790849103 | 62986 | 1473365 | SH | SOLE | 0 | 0 | 1473365 |
| ST MARY LD & EXPL CO | NOTE 3.500% | 4792228AD0 | 3922 | 3221000 | PRN | SOLE | 0 | 0 | 3221000 |
| STAGE STORES INC | COM NEW | 85254C305 | 1566 | 90300 | SH | SOLE | 0 | 0 | 90300 |
| STANCORP FINL GROUP INC | COM | 852891100 | 8370 | 185430 | SH | SOLE | 0 | 0 | 185430 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 3063 | 106246 | SH | SOLE | 0 | 0 | 106246 |
| STANDARD PARKING CORP | COM | 853790103 | 54 | 2846 | SH | SOLE | 0 | 0 | 2846 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 30888 | 461916 | SH | SOLE | 0 | 0 | 461916 |
| STANLEY BLACK & DECKER INC | UNIT 99/99/99 | 854502309 | 3853 | 35359 | SH | SOLE | 0 | 0 | 35359 |
| STANLEY WKS | FRNT 5/1 | 854616AM1 | 1753 | 1551000 | PRN | SOLE | 0 | 0 | 1551000 |
| STAPLES INC | COM | 855030102 | 29558 | 1298110 | SH | SOLE | 0 | 0 | 1298110 |
| STAR BULK CARRIERS CORP | COM | Y8162K105 | 36 | 13499 | SH | SOLE | 0 | 0 | 13499 |
| STARBUCKS CORP | COM | 855244109 | 117281 | 3650208 | SH | SOLE | 0 | 0 | 3650208 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 67845 | 1116238 | SH | SOLE | 0 | 0 | 1116238 |
| STARWOOD PTY TR INC | COM | 85571B105 | 116 | 5408 | SH | SOLE | 0 | 0 | 5408 |
| STATE STR CORP | COM | 857477103 | 86094 | 1857887 | SH | SOLE | 0 | 0 | 1857887 |
| STATOIL ASA | SPONSORED ADR | 85771P102 | 70364 | 2960208 | SH | SOLE | 0 | 0 | 2960208 |
| STEC INC | COM | 784774101 | 383 | 21711 | SH | SOLE | 0 | 0 | 21711 |
| STEEL DYNAMICS INC | COM | 858119100 | 6518 | 356190 | SH | SOLE | 0 | 0 | 356190 |
| STEEL DYNAMICS INC | NOTE 5.125% | 6858119AP5 | 4050 | 3195000 | PRN | SOLE | 0 | 0 | 3195000 |
| STEINER LEISURE LTD | ORD | P8744Y102 | 2296 | 49169 | SH | SOLE | 0 | 0 | 49169 |
| STERICYCLE INC | COM | 858912108 | 18180 | 224664 | SH | SOLE | 0 | 0 | 224664 |
| STERIS CORP | COM | 859152100 | 4812 | 131985 | SH | SOLE | 0 | 0 | 131985 |
| STERLING BANCORP | COM | 859158107 | 26 | 2436 | SH | SOLE | 0 | 0 | 2436 |
| STERLING BANCSHARES INC | COM | 858907108 | 55 | 7839 | SH | SOLE | 0 | 0 | 7839 |
| STERLITE INDS INDIA LTD | ADS | 859737207 | 4723 | 285533 | SH | SOLE | 0 | 0 | 285533 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 434 | 64848 | SH | SOLE | 0 | 0 | 64848 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 46 | 4026 | SH | SOLE | 0 | 0 | 4026 |
| STIFEL FINL CORP | COM | 860630102 | 2123 | 34217 | SH | SOLE | 0 | 0 | 34217 |
| STILLWATER MNG CO | COM | 86074Q102 | 1623 | 76023 | SH | SOLE | 0 | 0 | 76023 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 10352 | 991586 | SH | SOLE | 0 | 0 | 991586 |
| STONE ENERGY CORP | COM | 861642106 | 669 | 29997 | SH | SOLE | 0 | 0 | 29997 |
| STONERIDGE INC | COM | 86183P102 | 26 | 1649 | SH | SOLE | 0 | 0 | 1649 |
| STR HLDGS INC | COM | 78478V100 | 1278 | 63880 | SH | SOLE | 0 | 0 | 63880 |
| STRATASYS INC | COM | 862685104 | 96 | 2947 | SH | SOLE | 0 | 0 | 2947 |
| STRATEGIC HOTELS & RESORTS I | COM | 86272T106 | 121 | 22803 | SH | SOLE | 0 | 0 | 22803 |
| STRAYER ED INC | COM | 863236105 | 2791 | 18335 | SH | SOLE | 0 | 0 | 18335 |
| STRYKER CORP | COM | 863667101 | 8401 | 156442 | SH | SOLE | 0 | 0 | 156442 |
| STURM RUGER & CO INC | COM | 864159108 | 376 | 24594 | SH | SOLE | 0 | 0 | 24594 |
| SUCCESSFACTORS INC | COM | 864596101 | 2897 | 100034 | SH | SOLE | 0 | 0 | 100034 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR | 86562M209 | 64863 | 9122805 | SH | SOLE | 0 | 0 | 9122805 |
| SUN COMMUNITIES INC | COM | 866674104 | 80 | 2411 | SH | SOLE | 0 | 0 | 2411 |
| SUN HYDRAULICS CORP | COM | 866942105 | 537 | 14207 | SH | SOLE | 0 | 0 | 14207 |
| SUNCOR ENERGY INC NEW | COM | 867224107 | 83970 | 2192997 | SH | SOLE | 0 | 0 | 2192997 |
| SUNOCO INC | COM | 86764P109 | 8609 | 213573 | SH | SOLE | 0 | 0 | 213573 |
| SUNOPTA INC | COM | 8676EP108 | 16530 | 2113795 | SH | SOLE | 0 | 0 | 2113795 |

| | | | | | | | | | | |
|------------------------------|-----------|----------|---------------|--------|---------|-----|------|---|---|---------|
| SUNPOWER CORP | COM | CL A | 867652109 | 9137 | 712161 | SH | SOLE | 0 | 0 | 712161 |
| SUNSTONE HOTEL INVS INC NEW | COM | | 867892101 | 1925 | 186325 | SH | SOLE | 0 | 0 | 186325 |
| SUNTRUST BKS INC | COM | | 867914103 | 49689 | 1683790 | SH | SOLE | 0 | 0 | 1683790 |
| SUPER MICRO COMPUTER INC | COM | | 86800U104 | 6 | 549 | SH | SOLE | 0 | 0 | 549 |
| SUPERGEN INC | COM | | 868059106 | 41 | 15696 | SH | SOLE | 0 | 0 | 15696 |
| SUPERIOR ENERGY SVCS INC | COM | | 868157108 | 9513 | 271886 | SH | SOLE | 0 | 0 | 271886 |
| SUPERVALU INC | COM | | 868536103 | 3080 | 319870 | SH | SOLE | 0 | 0 | 319870 |
| SUPPORT COM INC | COM | | 86858W101 | 24 | 3638 | SH | SOLE | 0 | 0 | 3638 |
| SUSQUEHANNA BANCSHARES INC P | COM | | 869099101 | 1980 | 204515 | SH | SOLE | 0 | 0 | 204515 |
| SVB FINL GROUP | COM | | 78486Q101 | 1766 | 33297 | SH | SOLE | 0 | 0 | 33297 |
| SWIFT ENERGY CO | COM | | 870738101 | 2747 | 70155 | SH | SOLE | 0 | 0 | 70155 |
| SWS GROUP INC | COM | | 78503N107 | 1084 | 214600 | SH | SOLE | 0 | 0 | 214600 |
| SXC HEALTH SOLUTIONS CORP | COM | | 78505P100 | 5658 | 132003 | SH | SOLE | 0 | 0 | 132003 |
| SYKES ENTERPRISES INC | COM | | 871237103 | 2647 | 130665 | SH | SOLE | 0 | 0 | 130665 |
| SYMANTEC CORP | COM | | 871503108 | 34986 | 2089950 | SH | SOLE | 0 | 0 | 2089950 |
| SYMANTEC CORP | NOTE | 1.000% | 6871503AF5 | 4152 | 3654000 | PRN | SOLE | 0 | 0 | 3654000 |
| SYMETRA FINL CORP | COM | | 87151Q106 | 26 | 1912 | SH | SOLE | 0 | 0 | 1912 |
| SYMMETRICOM INC | COM | | 871543104 | 1599 | 225541 | SH | SOLE | 0 | 0 | 225541 |
| SYNAPTICS INC | COM | | 87157D109 | 2429 | 82668 | SH | SOLE | 0 | 0 | 82668 |
| SYNGENTA AG | SPONSORED | ADR | 87160A100 | 14509 | 246839 | SH | SOLE | 0 | 0 | 246839 |
| SYNIVERSE HLDGS INC | COM | | 87163F106 | 2838 | 92003 | SH | SOLE | 0 | 0 | 92003 |
| SYNNEX CORP | COM | | 87162W100 | 764 | 24488 | SH | SOLE | 0 | 0 | 24488 |
| SYNOPSIS INC | COM | | 871607107 | 8713 | 323791 | SH | SOLE | 0 | 0 | 323791 |
| SYNOVUS FINL CORP | COM | | 87161C105 | 255 | 96503 | SH | SOLE | 0 | 0 | 96503 |
| SYNTEL INC | COM | | 87162H103 | 11 | 233 | SH | SOLE | 0 | 0 | 233 |
| SYSO CORP | COM | | 871829107 | 28591 | 972497 | SH | SOLE | 0 | 0 | 972497 |
| T-3 ENERGY SRVCS INC | COM | | 87306E107 | 2721 | 68321 | SH | SOLE | 0 | 0 | 68321 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED | ADR | 874039100 | 85482 | 6816713 | SH | SOLE | 0 | 0 | 6816713 |
| TAL INTL GROUP INC | COM | | 874083108 | 1241 | 40195 | SH | SOLE | 0 | 0 | 40195 |
| TALBOTS INC | COM | | 874161102 | 1537 | 180435 | SH | SOLE | 0 | 0 | 180435 |
| TALEO CORP | CL A | | 87424N104 | 1058 | 38281 | SH | SOLE | 0 | 0 | 38281 |
| TALISMAN ENERGY INC | COM | | 87425E103 | 15810 | 712471 | SH | SOLE | 0 | 0 | 712471 |
| TANGER FACTORY OUTLET CTRS I | COM | | 875465106 | 3159 | 61709 | SH | SOLE | 0 | 0 | 61709 |
| TARGACEPT INC | COM | | 87611R306 | 30 | 1123 | SH | SOLE | 0 | 0 | 1123 |
| TARGET CORP | COM | | 87612E106 | 210975 | 3508643 | SH | SOLE | 0 | 0 | 3508643 |
| TATA MTRS LTD | SPONSORED | ADR | 876568502 | 16439 | 560277 | SH | SOLE | 0 | 0 | 560277 |
| TAUBMAN CTRS INC | COM | | 876664103 | 10594 | 209858 | SH | SOLE | 0 | 0 | 209858 |
| TCF FINL CORP | COM | | 872275102 | 1518 | 102487 | SH | SOLE | 0 | 0 | 102487 |
| TD AMERITRADE HLDG CORP | COM | | 87236Y108 | 17975 | 946549 | SH | SOLE | 0 | 0 | 946549 |
| TECH DATA CORP | COM | | 878237106 | 4974 | 113003 | SH | SOLE | 0 | 0 | 113003 |
| TECHNE CORP | COM | | 878377100 | 9178 | 139766 | SH | SOLE | 0 | 0 | 139766 |
| TECK RESOURCES LTD | CL B | | 878742204 | 38726 | 626332 | SH | SOLE | 0 | 0 | 626332 |
| TECO ENERGY INC | COM | | 872375100 | 85 | 4773 | SH | SOLE | 0 | 0 | 4773 |
| TEEKAY CORPORATION | COM | | Y8564W103 | 1085 | 32806 | SH | SOLE | 0 | 0 | 32806 |
| TEEKAY TANKERS LTD | CL A | | Y8565N102 | 845 | 68495 | SH | SOLE | 0 | 0 | 68495 |
| TEJON RANCH CO | COM | | 879080109 | 488 | 17731 | SH | SOLE | 0 | 0 | 17731 |
| TELE NORTE LESTE PART S A | SPON | ADR | PFD 879246106 | 2646 | 179977 | SH | SOLE | 0 | 0 | 179977 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED | ADR | 879278208 | 885 | 105320 | SH | SOLE | 0 | 0 | 105320 |
| TELECOM ITALIA S P A NEW | SPON | ADR | SVGS87927Y201 | 37882 | 3462749 | SH | SOLE | 0 | 0 | 3462749 |
| TELECOM ITALIA S P A NEW | SPON | ADR | ORD 87927Y102 | 18266 | 1411574 | SH | SOLE | 0 | 0 | 1411574 |
| TELECOMMUNICATION SYS INC | CL A | | 87929J103 | 10 | 2107 | SH | SOLE | 0 | 0 | 2107 |
| TELEDYNE TECHNOLOGIES INC | COM | | 879360105 | 1473 | 33495 | SH | SOLE | 0 | 0 | 33495 |
| TELEFLEX INC | COM | | 879369106 | 16190 | 300880 | SH | SOLE | 0 | 0 | 300880 |
| TELEFLEX INC | NOTE | 3.875% | 8879369AA4 | 3495 | 3329000 | PRN | SOLE | 0 | 0 | 3329000 |
| TELEFONICA S A | SPONSORED | ADR | 879382208 | 60669 | 886717 | SH | SOLE | 0 | 0 | 886717 |
| TELEFONOS DE MEXICO S A B | SPON | ADR | ORD 879403780 | 2427 | 150371 | SH | SOLE | 0 | 0 | 150371 |
| TELEPHONE & DATA SYS INC | COM | | 879433100 | 154 | 4217 | SH | SOLE | 0 | 0 | 4217 |
| TELEPHONE & DATA SYS INC | SPL | COM | 879433860 | 4598 | 145890 | SH | SOLE | 0 | 0 | 145890 |
| TELLABS INC | COM | | 879664100 | 7228 | 1066067 | SH | SOLE | 0 | 0 | 1066067 |
| TELVENT GIT SA | SHS | | E90215109 | 79 | 2996 | SH | SOLE | 0 | 0 | 2996 |
| TEMPLE INLAND INC | COM | | 879868107 | 7617 | 358603 | SH | SOLE | 0 | 0 | 358603 |
| TEMPUR PEDIC INTL INC | COM | | 88023U101 | 1577 | 39363 | SH | SOLE | 0 | 0 | 39363 |
| TENARIS S A | SPONSORED | ADR | 88031M109 | 26152 | 533939 | SH | SOLE | 0 | 0 | 533939 |
| TENET HEALTHCARE CORP | COM | | 88033G100 | 21883 | 3271056 | SH | SOLE | 0 | 0 | 3271056 |
| TENNANT CO | COM | | 880345103 | 16 | 424 | SH | SOLE | 0 | 0 | 424 |
| TENNECO INC | COM | | 880349105 | 2993 | 72725 | SH | SOLE | 0 | 0 | 72725 |
| TERADATA CORP DEL | COM | | 88076W103 | 21292 | 517294 | SH | SOLE | 0 | 0 | 517294 |
| TERADYNE INC | COM | | 880770102 | 8374 | 596426 | SH | SOLE | 0 | 0 | 596426 |
| TEREX CORP NEW | COM | | 880779103 | 6303 | 203051 | SH | SOLE | 0 | 0 | 203051 |
| TERRENO RLTY CORP | COM | | 88146M101 | 300 | 16730 | SH | SOLE | 0 | 0 | 16730 |
| TESCO CORP | COM | | 88157K101 | 3686 | 232095 | SH | SOLE | 0 | 0 | 232095 |
| TESORO CORP | COM | | 881609101 | 46 | 2468 | SH | SOLE | 0 | 0 | 2468 |
| TETRA TECH INC NEW | COM | | 88162G103 | 933 | 37243 | SH | SOLE | 0 | 0 | 37243 |
| TEVA PHARMACEUTICAL FIN CO B | NOTE | 1.750% | 288165FAA0 | 9309 | 8492000 | PRN | SOLE | 0 | 0 | 8492000 |
| TEVA PHARMACEUTICAL FIN II L | DBC | V 0.250% | 288164RAB3 | 5 | 3000 | PRN | SOLE | 0 | 0 | 3000 |
| TEVA PHARMACEUTICAL FIN LLC | DBC | V 0.250% | 288163VAE9 | 1897 | 1616000 | PRN | SOLE | 0 | 0 | 1616000 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | 881624209 | 156933 | 3010414 | SH | SOLE | 0 | 0 | 3010414 |
| TEXAS CAPITAL BANCSHARES INC | COM | | 88224Q107 | 6151 | 288245 | SH | SOLE | 0 | 0 | 288245 |
| TEXAS INSTRS INC | COM | | 882508104 | 191465 | 5891233 | SH | SOLE | 0 | 0 | 5891233 |
| TEXAS ROADHOUSE INC | COM | | 882681109 | 1589 | 92567 | SH | SOLE | 0 | 0 | 92567 |
| TEXTAINER GROUP HOLDINGS LTD | SHS | | G8766E109 | 2379 | 83488 | SH | SOLE | 0 | 0 | 83488 |
| TEXTRON INC | COM | | 883203101 | 8033 | 339802 | SH | SOLE | 0 | 0 | 339802 |
| TEXTRON INC | NOTE | 4.500% | 5883203BNO | 5784 | 3044000 | PRN | SOLE | 0 | 0 | 3044000 |
| THERMO FISHER SCIENTIFIC INC | COM | | 883556102 | 69588 | 1257000 | SH | SOLE | 0 | 0 | 1257000 |
| THOMAS & BETTS CORP | COM | | 884315102 | 3689 | 76387 | SH | SOLE | 0 | 0 | 76387 |
| THOMPSON CREEK METALS CO INC | COM | | 884768102 | 4045 | 274824 | SH | SOLE | 0 | 0 | 274824 |

| | | | | | | | | | |
|------------------------------|---------------|-------------|--------|---------|-----|------|---|---|---------|
| THOMSON REUTERS CORP | COM | 884903105 | 6978 | 187219 | SH | SOLE | 0 | 0 | 187219 |
| THOR INDS INC | COM | 885160101 | 5072 | 149340 | SH | SOLE | 0 | 0 | 149340 |
| THORATEC CORP | COM NEW | 885175307 | 4816 | 170071 | SH | SOLE | 0 | 0 | 170071 |
| THQ INC | COM NEW | 872443403 | 1819 | 300238 | SH | SOLE | 0 | 0 | 300238 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 8190 | 415510 | SH | SOLE | 0 | 0 | 415510 |
| TIDEWATER INC | COM | 886423102 | 5978 | 111029 | SH | SOLE | 0 | 0 | 111029 |
| TIER TECHNOLOGIES INC | CL B | 88650Q100 | 130 | 21651 | SH | SOLE | 0 | 0 | 21651 |
| TIFFANY & CO NEW | COM | 886547108 | 35882 | 576234 | SH | SOLE | 0 | 0 | 576234 |
| TIM HORTONS INC | COM | 88706M103 | 7165 | 173782 | SH | SOLE | 0 | 0 | 173782 |
| TIM PARTICIPACOES S A | SPONS ADR PFD | 88706P106 | 2131 | 62408 | SH | SOLE | 0 | 0 | 62408 |
| TIME WARNER CABLE INC | COM | 88732J207 | 25900 | 392249 | SH | SOLE | 0 | 0 | 392249 |
| TIME WARNER INC | COM NEW | 887317303 | 98524 | 3062596 | SH | SOLE | 0 | 0 | 3062596 |
| TIMKEN CO | COM | 887389104 | 9260 | 194010 | SH | SOLE | 0 | 0 | 194010 |
| TITAN INTL INC ILL | COM | 88830M102 | 394 | 20179 | SH | SOLE | 0 | 0 | 20179 |
| TITAN MACHY INC | COM | 88830R101 | 24 | 1224 | SH | SOLE | 0 | 0 | 1224 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 12762 | 742845 | SH | SOLE | 0 | 0 | 742845 |
| TJX COS INC NEW | COM | 872540109 | 104374 | 2351301 | SH | SOLE | 0 | 0 | 2351301 |
| TOLL BROTHERS INC | COM | 889478103 | 202 | 10616 | SH | SOLE | 0 | 0 | 10616 |
| TORCHMARK CORP | COM | 891027104 | 4871 | 81537 | SH | SOLE | 0 | 0 | 81537 |
| TORO CO | COM | 891092108 | 1996 | 32384 | SH | SOLE | 0 | 0 | 32384 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 44613 | 600361 | SH | SOLE | 0 | 0 | 600361 |
| TORTOISE ENERGY INFRSTRCTR C | COM | 89147L100 | 41 | 1063 | SH | SOLE | 0 | 0 | 1063 |
| TORTOISE NORTH AMRN ENRGY CO | COM | 89147T103 | 10 | 396 | SH | SOLE | 0 | 0 | 396 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 226010 | 4226073 | SH | SOLE | 0 | 0 | 4226073 |
| TOWER GROUP INC | COM | 891777104 | 1083 | 42299 | SH | SOLE | 0 | 0 | 42299 |
| TOWER INTL INC | COM | 891826109 | 299 | 16924 | SH | SOLE | 0 | 0 | 16924 |
| TOWERS WATSON & CO | CL A | 891894107 | 3024 | 58079 | SH | SOLE | 0 | 0 | 58079 |
| TOYOTA MOTOR CORP | SP ADR REP | 892331307 | 70415 | 895519 | SH | SOLE | 0 | 0 | 895519 |
| TRACTOR SUPPLY CO | COM | 892356106 | 16927 | 349091 | SH | SOLE | 0 | 0 | 349091 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 16410 | 317903 | SH | SOLE | 0 | 0 | 317903 |
| TRANSCANADA CORP | COM | 89353D107 | 22649 | 595403 | SH | SOLE | 0 | 0 | 595403 |
| TRANSCEND SERVICES INC | COM NEW | 893929208 | 94 | 4808 | SH | SOLE | 0 | 0 | 4808 |
| TRANSDIGM GROUP INC | COM | 893641100 | 14685 | 203925 | SH | SOLE | 0 | 0 | 203925 |
| TRANSOCEAN INC | NOTE 1.500% | 12893830AV1 | 6904 | 7009000 | PRN | SOLE | 0 | 0 | 7009000 |
| TRANSOCEAN INC | NOTE 1.500% | 12893830AW9 | 3337 | 3449000 | PRN | SOLE | 0 | 0 | 3449000 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 21403 | 307917 | SH | SOLE | 0 | 0 | 307917 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 172930 | 3104119 | SH | SOLE | 0 | 0 | 3104119 |
| TREDEGAR CORP | COM | 894650100 | 721 | 37217 | SH | SOLE | 0 | 0 | 37217 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 11218 | 219570 | SH | SOLE | 0 | 0 | 219570 |
| TREX CO INC | COM | 89531P105 | 829 | 34585 | SH | SOLE | 0 | 0 | 34585 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 73 | 40863 | SH | SOLE | 0 | 0 | 40863 |
| TRIMAS CORP | COM NEW | 896215209 | 484 | 23652 | SH | SOLE | 0 | 0 | 23652 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 3420 | 85657 | SH | SOLE | 0 | 0 | 85657 |
| TRINITY INDS INC | COM | 896522109 | 3684 | 138457 | SH | SOLE | 0 | 0 | 138457 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 3029 | 259131 | SH | SOLE | 0 | 0 | 259131 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 2725 | 30481 | SH | SOLE | 0 | 0 | 30481 |
| TRIUMPH GROUP INC NEW | NOTE 2.625% | 10896818AB7 | 5406 | 3235000 | PRN | SOLE | 0 | 0 | 3235000 |
| TRUE RELIGION APPAREL INC | COM | 89784N104 | 1315 | 59087 | SH | SOLE | 0 | 0 | 59087 |
| TRUEBLUE INC | COM | 89785X101 | 1665 | 92579 | SH | SOLE | 0 | 0 | 92579 |
| TRUSTMARK CORP | COM | 898402102 | 1698 | 68352 | SH | SOLE | 0 | 0 | 68352 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 3775 | 71639 | SH | SOLE | 0 | 0 | 71639 |
| TSAKOS ENERGY NAVIGATION LTD | SHS | G9108L108 | 366 | 36640 | SH | SOLE | 0 | 0 | 36640 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 816 | 54684 | SH | SOLE | 0 | 0 | 54684 |
| TTM TECHNOLOGIES INC | NOTE 3.250% | 587305RAC3 | 2109 | 1763000 | PRN | SOLE | 0 | 0 | 1763000 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 4063 | 85233 | SH | SOLE | 0 | 0 | 85233 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 19960 | 1165217 | SH | SOLE | 0 | 0 | 1165217 |
| TUTOR PERINI CORP | COM | 901109108 | 151 | 7068 | SH | SOLE | 0 | 0 | 7068 |
| TW TELECOM INC | COM | 87311L104 | 3804 | 223086 | SH | SOLE | 0 | 0 | 223086 |
| TYCO ELECTRONICS LTD SWITZER | SHS | H8912P106 | 43884 | 1239650 | SH | SOLE | 0 | 0 | 1239650 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 70612 | 1703947 | SH | SOLE | 0 | 0 | 1703947 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 13 | 623 | SH | SOLE | 0 | 0 | 623 |
| TYSON FOODS INC | CL A | 902494103 | 1771 | 102833 | SH | SOLE | 0 | 0 | 102833 |
| U M H PROPERTIES INC | COM | 903002103 | 90 | 8849 | SH | SOLE | 0 | 0 | 8849 |
| U S HOME SYS INC | COM | 90335C100 | 25 | 5035 | SH | SOLE | 0 | 0 | 5035 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 6 | 307 | SH | SOLE | 0 | 0 | 307 |
| U STORE IT TR | COM | 91274F104 | 414 | 43437 | SH | SOLE | 0 | 0 | 43437 |
| UBS AG | SHS NEW | H89231338 | 49274 | 2991716 | SH | SOLE | 0 | 0 | 2991716 |
| UBS AG JERSEY BRH | LIVESTK ETN | 3902641828 | 1 | 50 | SH | SOLE | 0 | 0 | 50 |
| UDR INC | COM | 902653104 | 31294 | 1330522 | SH | SOLE | 0 | 0 | 1330522 |
| UGI CORP NEW | COM | 902681105 | 28687 | 908381 | SH | SOLE | 0 | 0 | 908381 |
| UIL HLDG CORP | COM | 902748102 | 1771 | 59127 | SH | SOLE | 0 | 0 | 59127 |
| ULTA SALON COSMETCS & FRAG I | COM | 90384S303 | 8276 | 243410 | SH | SOLE | 0 | 0 | 243410 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 1436 | 29524 | SH | SOLE | 0 | 0 | 29524 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 5621 | 117677 | SH | SOLE | 0 | 0 | 117677 |
| ULTRAPAR PARTICIPACOES S A | SP ADR REP PF | 90400P101 | 10755 | 166428 | SH | SOLE | 0 | 0 | 166428 |
| ULTRAPETROL BAHAMAS LTD | COM | P94398107 | 698 | 108563 | SH | SOLE | 0 | 0 | 108563 |
| UMB FINL CORP | COM | 902788108 | 1744 | 42084 | SH | SOLE | 0 | 0 | 42084 |
| UMPQUA HLDGS CORP | COM | 904214103 | 9669 | 793816 | SH | SOLE | 0 | 0 | 793816 |
| UNDER ARMOUR INC | CL A | 904311107 | 1318 | 24030 | SH | SOLE | 0 | 0 | 24030 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 86652 | 2759623 | SH | SOLE | 0 | 0 | 2759623 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 60603 | 1962537 | SH | SOLE | 0 | 0 | 1962537 |
| UNION PAC CORP | COM | 907818108 | 177988 | 1920871 | SH | SOLE | 0 | 0 | 1920871 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 699 | 19498 | SH | SOLE | 0 | 0 | 19498 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 2882 | 98682 | SH | SOLE | 0 | 0 | 98682 |
| UNITED CONTL HLDGS INC | COM | 910047109 | 24007 | 1007859 | SH | SOLE | 0 | 0 | 1007859 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 1443 | 456652 | SH | SOLE | 0 | 0 | 456652 |

| | | | | | | | | | |
|------------------------------|----------------|-------------|--------|---------|-----|------|---|---|---------|
| UNITED NAT FOODS INC | COM | 911163103 | 28108 | 766304 | SH | SOLE | 0 | 0 | 766304 |
| UNITED ONLINE INC | COM | 911268100 | 1467 | 222297 | SH | SOLE | 0 | 0 | 222297 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 112007 | 1543218 | SH | SOLE | 0 | 0 | 1543218 |
| UNITED RENTALS INC | COM | 911363109 | 3807 | 167345 | SH | SOLE | 0 | 0 | 167345 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 47092 | 806087 | SH | SOLE | 0 | 0 | 806087 |
| UNITED STATES STL CORP NEW | NOTE 4.000% | 5912909AE8 | 289 | 149000 | PRN | SOLE | 0 | 0 | 149000 |
| UNITED STATIONERS INC | COM | 913004107 | 808 | 12668 | SH | SOLE | 0 | 0 | 12668 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 253786 | 3223912 | SH | SOLE | 0 | 0 | 3223912 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 2994 | 47361 | SH | SOLE | 0 | 0 | 47361 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 238026 | 6591691 | SH | SOLE | 0 | 0 | 6591691 |
| UNITIL CORP | COM | 913259107 | 387 | 17015 | SH | SOLE | 0 | 0 | 17015 |
| UNIVERSAL CORP VA | COM | 913456109 | 16692 | 410115 | SH | SOLE | 0 | 0 | 410115 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 2886 | 101741 | SH | SOLE | 0 | 0 | 101741 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 66 | 1697 | SH | SOLE | 0 | 0 | 1697 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 2094 | 57318 | SH | SOLE | 0 | 0 | 57318 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 8611 | 198314 | SH | SOLE | 0 | 0 | 198314 |
| UNIVERSAL TECHNICAL INST INC | COM | 913915104 | 4410 | 200292 | SH | SOLE | 0 | 0 | 200292 |
| UNIVEST CORP PA | COM | 915271100 | 23 | 1215 | SH | SOLE | 0 | 0 | 1215 |
| UNUM GROUP | COM | 91529Y106 | 46372 | 1914623 | SH | SOLE | 0 | 0 | 1914623 |
| URBAN OUTFITTERS INC | COM | 917047102 | 6600 | 184301 | SH | SOLE | 0 | 0 | 184301 |
| URS CORP NEW | COM | 903236107 | 10762 | 258630 | SH | SOLE | 0 | 0 | 258630 |
| US BANCORP DEL | COM NEW | 902973304 | 149386 | 5538961 | SH | SOLE | 0 | 0 | 5538961 |
| US ECOLOGY INC | COM | 91732J102 | 34 | 1969 | SH | SOLE | 0 | 0 | 1969 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 46 | 1062 | SH | SOLE | 0 | 0 | 1062 |
| USEC INC | COM | 90333E108 | 2619 | 435064 | SH | SOLE | 0 | 0 | 435064 |
| USEC INC | NOTE 3.000% | 1090333EAC2 | 270 | 300000 | PRN | SOLE | 0 | 0 | 300000 |
| UTI WORLDWIDE INC | ORD | G87210103 | 3851 | 181653 | SH | SOLE | 0 | 0 | 181653 |
| V F CORP | COM | 918204108 | 119698 | 1388927 | SH | SOLE | 0 | 0 | 1388927 |
| VAIL RESORTS INC | COM | 91879Q109 | 4534 | 87126 | SH | SOLE | 0 | 0 | 87126 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 3498 | 108142 | SH | SOLE | 0 | 0 | 108142 |
| VALE CAP II | GTD CV 6.75% | 191912F201 | 2544 | 26376 | SH | SOLE | 0 | 0 | 26376 |
| VALE S A | ADR REPSTG PF | 91912E204 | 22512 | 744944 | SH | SOLE | 0 | 0 | 744944 |
| VALE S A | ADR | 91912E105 | 26489 | 766240 | SH | SOLE | 0 | 0 | 766240 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911K102 | 6734 | 238049 | SH | SOLE | 0 | 0 | 238049 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 47799 | 2067429 | SH | SOLE | 0 | 0 | 2067429 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 2156 | 70431 | SH | SOLE | 0 | 0 | 70431 |
| VALLEY NATL BANCORP | COM | 919794107 | 0 | 24 | SH | SOLE | 0 | 0 | 24 |
| VALMONT INDS INC | COM | 920253101 | 2635 | 29698 | SH | SOLE | 0 | 0 | 29698 |
| VALSPAR CORP | COM | 920355104 | 28396 | 823563 | SH | SOLE | 0 | 0 | 823563 |
| VALUECLICK INC | COM | 92046N102 | 1220 | 76100 | SH | SOLE | 0 | 0 | 76100 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 233 | 24626 | SH | SOLE | 0 | 0 | 24626 |
| VANGUARD BD INDEX FD INC | TOTAL BND MRK | 921937835 | 1585 | 19746 | SH | SOLE | 0 | 0 | 19746 |
| VANGUARD BD INDEX FD INC | SHORT TRM BON | 921937827 | 37072 | 460749 | SH | SOLE | 0 | 0 | 460749 |
| VANGUARD BD INDEX FD INC | INTERMED TERM | 921937819 | 9252 | 112160 | SH | SOLE | 0 | 0 | 112160 |
| VANGUARD INDEX FDS | SMALL CP ETF | 922908751 | 127 | 1755 | SH | SOLE | 0 | 0 | 1755 |
| VANGUARD INDEX FDS | VALUE ETF | 922908744 | 51268 | 961343 | SH | SOLE | 0 | 0 | 961343 |
| VANGUARD INDEX FDS | GROWTH ETF | 922908736 | 62192 | 1012574 | SH | SOLE | 0 | 0 | 1012574 |
| VANGUARD INDEX FDS | LARGE CAP ETF | 922908637 | 1932 | 33530 | SH | SOLE | 0 | 0 | 33530 |
| VANGUARD INDEX FDS | SM CP VAL ETF | 922908611 | 8806 | 131705 | SH | SOLE | 0 | 0 | 131705 |
| VANGUARD INDEX FDS | SML CP GRW ETF | 922908595 | 13903 | 178153 | SH | SOLE | 0 | 0 | 178153 |
| VANGUARD INDEX FDS | REIT ETF | 922908553 | 12178 | 219944 | SH | SOLE | 0 | 0 | 219944 |
| VANGUARD INDEX FDS | MCAP GR IDXVI | 922908538 | 827 | 13279 | SH | SOLE | 0 | 0 | 13279 |
| VANGUARD INDEX FDS | MCAP VL IDXVI | 922908512 | 341 | 6436 | SH | SOLE | 0 | 0 | 6436 |
| VANGUARD INDEX FDS | STK MRK ETF | 922908769 | 32465 | 499996 | SH | SOLE | 0 | 0 | 499996 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT ETF | 922042858 | 2587 | 53741 | SH | SOLE | 0 | 0 | 53741 |
| VANGUARD INTL EQUITY INDEX F | ALLWRLD EX US | 922042775 | 1537 | 32205 | SH | SOLE | 0 | 0 | 32205 |
| VANGUARD INTL EQUITY INDEX F | TT WRLD ST ET | 922042742 | 3 | 64 | SH | SOLE | 0 | 0 | 64 |
| VANGUARD SCOTTSDALE FDS | LONG-TERM GOV | 92206C847 | 14260 | 236603 | SH | SOLE | 0 | 0 | 236603 |
| VANGUARD SCOTTSDALE FDS | SHRT-TERM COR | 92206C409 | 32754 | 423129 | SH | SOLE | 0 | 0 | 423129 |
| VANGUARD WORLD FD | MEGA VALUE | 30921910840 | 25331 | 654217 | SH | SOLE | 0 | 0 | 654217 |
| VANGUARD WORLD FD | MEGA GRWTH IN | 921910816 | 25860 | 546615 | SH | SOLE | 0 | 0 | 546615 |
| VANGUARD WORLD FDS | CONSUM DIS ET | 92204A108 | 8304 | 137322 | SH | SOLE | 0 | 0 | 137322 |
| VANGUARD WORLD FDS | ENERGY ETF | 92204A306 | 9344 | 93749 | SH | SOLE | 0 | 0 | 93749 |
| VANGUARD WORLD FDS | CONSUM STP ET | 92204A207 | 5117 | 69729 | SH | SOLE | 0 | 0 | 69729 |
| VANGUARD WORLD FDS | TELCOMM ETF | 92204A884 | 3176 | 48398 | SH | SOLE | 0 | 0 | 48398 |
| VANGUARD WORLD FDS | MATERIALS ETF | 92204A801 | 2331 | 28219 | SH | SOLE | 0 | 0 | 28219 |
| VANGUARD WORLD FDS | INF TECH ETF | 92204A702 | 23911 | 388672 | SH | SOLE | 0 | 0 | 388672 |
| VANGUARD WORLD FDS | INDUSTRIAL ET | 92204A603 | 12821 | 197798 | SH | SOLE | 0 | 0 | 197798 |
| VANGUARD WORLD FDS | FINANCIALS ET | 92204A405 | 4886 | 148616 | SH | SOLE | 0 | 0 | 148616 |
| VARIAN MED SYS INC | COM | 92220P105 | 30988 | 447280 | SH | SOLE | 0 | 0 | 447280 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 3740 | 101174 | SH | SOLE | 0 | 0 | 101174 |
| VCA ANTECH INC | COM | 918194101 | 4443 | 190751 | SH | SOLE | 0 | 0 | 190751 |
| VECTREN CORP | COM | 92240G101 | 2968 | 116925 | SH | SOLE | 0 | 0 | 116925 |
| VEECO INSTRS INC DEL | COM | 922417100 | 2739 | 63758 | SH | SOLE | 0 | 0 | 63758 |
| VENTAS INC | COM | 92276F100 | 6209 | 118320 | SH | SOLE | 0 | 0 | 118320 |
| VEOLIA ENVIRONNEMENT | SPONSORED ADR | 923334N103 | 2870 | 97750 | SH | SOLE | 0 | 0 | 97750 |
| VERIFONE SYS INC | COM | 92342Y109 | 4241 | 109983 | SH | SOLE | 0 | 0 | 109983 |
| VERINT SYS INC | COM | 92343X100 | 1365 | 43067 | SH | SOLE | 0 | 0 | 43067 |
| VERISIGN INC | COM | 92343E102 | 9130 | 279447 | SH | SOLE | 0 | 0 | 279447 |
| VERISIGN INC | SDCV 3.250% | 892343EAD4 | 2214 | 1975000 | PRN | SOLE | 0 | 0 | 1975000 |
| VERISK ANALYTICS INC | CL A | 92345Y106 | 10995 | 322612 | SH | SOLE | 0 | 0 | 322612 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 237187 | 6629036 | SH | SOLE | 0 | 0 | 6629036 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 18287 | 522038 | SH | SOLE | 0 | 0 | 522038 |
| VIACOM INC NEW | CL B | 92553P201 | 50729 | 1280717 | SH | SOLE | 0 | 0 | 1280717 |
| VIASAT INC | COM | 92552V100 | 3598 | 81012 | SH | SOLE | 0 | 0 | 81012 |
| VIRGIN MEDIA INC | COM | 92769L101 | 1505 | 55233 | SH | SOLE | 0 | 0 | 55233 |

| | | | | | | | | | | |
|------------------------------|-----------|----------|---------------|--------|----------|-----|------|---|---|----------|
| VIRGIN MEDIA INC | NOTE | 6.500% | 1192769LAB7 | 2337 | 1412000 | PRN | SOLE | 0 | 0 | 1412000 |
| VIRGINIA COMM BANCORP INC | COM | | 92778Q109 | 345 | 55779 | SH | SOLE | 0 | 0 | 55779 |
| VIRNETX HLDG CORP | COM | | 92823T108 | 177 | 11942 | SH | SOLE | 0 | 0 | 11942 |
| VISA INC | COM | CL A | 92826C839 | 134268 | 1907755 | SH | SOLE | 0 | 0 | 1907755 |
| VISHAY INTERTECHNOLOGY INC | COM | | 928298108 | 5072 | 345498 | SH | SOLE | 0 | 0 | 345498 |
| VISTAPRINT N V | SHS | | N93540107 | 1271 | 27635 | SH | SOLE | 0 | 0 | 27635 |
| VITAL IMAGES INC | COM | | 92846N104 | 522 | 37333 | SH | SOLE | 0 | 0 | 37333 |
| VITAMIN SHOPPE INC | COM | | 92849E101 | 3138 | 93269 | SH | SOLE | 0 | 0 | 93269 |
| VIVO PARTICIPACOES S A | SPON | ADR | PFD 92855S200 | 3310 | 101568 | SH | SOLE | 0 | 0 | 101568 |
| VIVUS INC | COM | | 928551100 | 2144 | 228806 | SH | SOLE | 0 | 0 | 228806 |
| VMWARE INC | CL A | COM | 928563402 | 37172 | 418091 | SH | SOLE | 0 | 0 | 418091 |
| VOCUS INC | COM | | 92858J108 | 29 | 1040 | SH | SOLE | 0 | 0 | 1040 |
| VODAFONE GROUP PLC NEW | SPONS | ADR | NEW92857W209 | 202460 | 7657331 | SH | SOLE | 0 | 0 | 7657331 |
| VOLCANO CORPORATION | COM | | 928645100 | 1593 | 58317 | SH | SOLE | 0 | 0 | 58317 |
| VORNADO RLTY TR | SH | BEN INT | 929042109 | 46261 | 555157 | SH | SOLE | 0 | 0 | 555157 |
| VULCAN MATLS CO | COM | | 929160109 | 1 | 21 | SH | SOLE | 0 | 0 | 21 |
| W & T OFFSHORE INC | COM | | 92922P106 | 449 | 25132 | SH | SOLE | 0 | 0 | 25132 |
| WABASH NATL CORP | COM | | 929566107 | 57 | 4834 | SH | SOLE | 0 | 0 | 4834 |
| WABCO HLDGS INC | COM | | 92927K102 | 23013 | 377702 | SH | SOLE | 0 | 0 | 377702 |
| WABTEC CORP | COM | | 929740108 | 1521 | 28755 | SH | SOLE | 0 | 0 | 28755 |
| WACOAL HOLDINGS CORP | ADR | | 930004205 | 31984 | 440859 | SH | SOLE | 0 | 0 | 440859 |
| WADDELL & REED FINL INC | CL A | | 930059100 | 5331 | 151070 | SH | SOLE | 0 | 0 | 151070 |
| WAL MART STORES INC | COM | | 931142103 | 174156 | 3229297 | SH | SOLE | 0 | 0 | 3229297 |
| WALGREEN CO | COM | | 931422109 | 58922 | 1512382 | SH | SOLE | 0 | 0 | 1512382 |
| WALTER ENERGY INC | COM | | 93317Q105 | 14437 | 112933 | SH | SOLE | 0 | 0 | 112933 |
| WARNACO GROUP INC | COM | NEW | 934390402 | 2560 | 46493 | SH | SOLE | 0 | 0 | 46493 |
| WARNER CHILCOTT PLC IRELAND | SHS | A | G94368100 | 1040 | 46110 | SH | SOLE | 0 | 0 | 46110 |
| WARREN RES INC | COM | | 93564A100 | 531 | 117384 | SH | SOLE | 0 | 0 | 117384 |
| WASHINGTON BKG CO OAK HBR WA | COM | | 937303105 | 30 | 2155 | SH | SOLE | 0 | 0 | 2155 |
| WASHINGTON FED INC | COM | | 938824109 | 5840 | 345155 | SH | SOLE | 0 | 0 | 345155 |
| WASHINGTON POST CO | CL | B | 939640108 | 0 | 1 | SH | SOLE | 0 | 0 | 1 |
| WASHINGTON REAL ESTATE INVT | SH | BEN INT | 939653101 | 4811 | 155241 | SH | SOLE | 0 | 0 | 155241 |
| WASTE CONNECTIONS INC | COM | | 941053100 | 12827 | 465926 | SH | SOLE | 0 | 0 | 465926 |
| WASTE MGMT INC DEL | COM | | 94106L109 | 51014 | 1383614 | SH | SOLE | 0 | 0 | 1383614 |
| WATERS CORP | COM | | 941848103 | 15235 | 196055 | SH | SOLE | 0 | 0 | 196055 |
| WATSCO INC | COM | | 942622200 | 1027 | 16278 | SH | SOLE | 0 | 0 | 16278 |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 9899 | 191660 | SH | SOLE | 0 | 0 | 191660 |
| WATTS WATER TECHNOLOGIES INC | CL | A | 942749102 | 1498 | 40935 | SH | SOLE | 0 | 0 | 40935 |
| WAUSAU PAPER CORP | COM | | 943315101 | 3048 | 354031 | SH | SOLE | 0 | 0 | 354031 |
| WD-40 CO | COM | | 929236107 | 18599 | 461740 | SH | SOLE | 0 | 0 | 461740 |
| WEATHERFORD INTERNATIONAL LT | REG | | H27013103 | 15359 | 673642 | SH | SOLE | 0 | 0 | 673642 |
| WEBMD HEALTH CORP | COM | | 94770V102 | 15204 | 297773 | SH | SOLE | 0 | 0 | 297773 |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 607 | 30798 | SH | SOLE | 0 | 0 | 30798 |
| WEINGARTEN RLTY INVS | SH | BEN INT | 948741103 | 673 | 28308 | SH | SOLE | 0 | 0 | 28308 |
| WEIS MKTS INC | COM | | 948849104 | 18181 | 450801 | SH | SOLE | 0 | 0 | 450801 |
| WELLPOINT INC | COM | | 94973V107 | 49822 | 876218 | SH | SOLE | 0 | 0 | 876218 |
| WELLS FARGO & CO NEW | PERP | PFD CNV | 949746804 | 10325 | 10319 | SH | SOLE | 0 | 0 | 10319 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 516925 | 16680382 | SH | SOLE | 0 | 0 | 16680382 |
| WERNER ENTERPRISES INC | COM | | 950755108 | 1169 | 51714 | SH | SOLE | 0 | 0 | 51714 |
| WESCO FINL CORP | COM | | 950817106 | 247 | 671 | SH | SOLE | 0 | 0 | 671 |
| WESCO INTL INC | COM | | 95082P105 | 3509 | 66450 | SH | SOLE | 0 | 0 | 66450 |
| WESCO INTL INC | DBC | V 6.000% | 995082PAH8 | 3105 | 1568000 | PRN | SOLE | 0 | 0 | 1568000 |
| WEST PHARMACEUTICAL SVSC INC | COM | | 955306105 | 171 | 4155 | SH | SOLE | 0 | 0 | 4155 |
| WESTAMERICA BANCORPORATION | COM | | 957090103 | 4312 | 77737 | SH | SOLE | 0 | 0 | 77737 |
| WESTAR ENERGY INC | COM | | 95709T100 | 5005 | 198934 | SH | SOLE | 0 | 0 | 198934 |
| WESTERN ALLIANCE BANCORP | COM | | 957638109 | 4414 | 599671 | SH | SOLE | 0 | 0 | 599671 |
| WESTERN DIGITAL CORP | COM | | 958102105 | 16008 | 472225 | SH | SOLE | 0 | 0 | 472225 |
| WESTERN UN CO | COM | | 959802109 | 54286 | 2923330 | SH | SOLE | 0 | 0 | 2923330 |
| WESTLAKE CHEM CORP | COM | | 960413102 | 521 | 11980 | SH | SOLE | 0 | 0 | 11980 |
| WESTPAC BKG CORP | SPONSORED | ADR | 961214301 | 20036 | 175047 | SH | SOLE | 0 | 0 | 175047 |
| WESTPORT INNOVATIONS INC | COM | NEW | 960908309 | 34 | 1846 | SH | SOLE | 0 | 0 | 1846 |
| WEYERHAEUSER CO | COM | | 962166104 | 60373 | 3189285 | SH | SOLE | 0 | 0 | 3189285 |
| WGL HLDGS INC | COM | | 92924F106 | 1106 | 30911 | SH | SOLE | 0 | 0 | 30911 |
| WHIRLPOOL CORP | COM | | 963320106 | 2944 | 33141 | SH | SOLE | 0 | 0 | 33141 |
| WHITE MTNS INS GROUP LTD | COM | | G9618E107 | 3458 | 10303 | SH | SOLE | 0 | 0 | 10303 |
| WHITING PETE CORP NEW | COM | | 966387102 | 45491 | 388183 | SH | SOLE | 0 | 0 | 388183 |
| WHITNEY HLDG CORP | COM | | 966612103 | 1264 | 89299 | SH | SOLE | 0 | 0 | 89299 |
| WHOLE FOODS MKT INC | COM | | 966837106 | 5393 | 106594 | SH | SOLE | 0 | 0 | 106594 |
| WILEY JOHN & SONS INC | CL | A | 968223206 | 13211 | 292026 | SH | SOLE | 0 | 0 | 292026 |
| WILLBROS GROUP INC DEL | COM | | 969203108 | 56 | 5689 | SH | SOLE | 0 | 0 | 5689 |
| WILLIAMS CLAYTON ENERGY INC | COM | | 969490101 | 49 | 580 | SH | SOLE | 0 | 0 | 580 |
| WILLIAMS COS INC DEL | COM | | 969457100 | 22936 | 927816 | SH | SOLE | 0 | 0 | 927816 |
| WILLIAMS SONOMA INC | COM | | 969904101 | 13166 | 368910 | SH | SOLE | 0 | 0 | 368910 |
| WILLIS GROUP HOLDINGS PUBLIC | SHS | | G96666105 | 14771 | 426546 | SH | SOLE | 0 | 0 | 426546 |
| WILMINGTON TRUST CORP | COM | | 971807102 | 495 | 114157 | SH | SOLE | 0 | 0 | 114157 |
| WIMM BILL DANN FOODS OJSC | SPONSORED | ADR | 97263M109 | 40 | 1211 | SH | SOLE | 0 | 0 | 1211 |
| WINDSTREAM CORP | COM | | 97381W104 | 2141 | 153606 | SH | SOLE | 0 | 0 | 153606 |
| WINN DIXIE STORES INC | COM | NEW | 974280307 | 1579 | 219896 | SH | SOLE | 0 | 0 | 219896 |
| WINTRUST FINANCIAL CORP | COM | | 97650W108 | 1239 | 37501 | SH | SOLE | 0 | 0 | 37501 |
| WISCONSIN ENERGY CORP | COM | | 976657106 | 12375 | 210238 | SH | SOLE | 0 | 0 | 210238 |
| WISDOMTREE TRUST | INDIA | ERNGS | F97717W422 | 1060 | 40169 | SH | SOLE | 0 | 0 | 40169 |
| WMS INDS INC | COM | | 929297109 | 2794 | 61758 | SH | SOLE | 0 | 0 | 61758 |
| WOLVERINE WORLD WIDE INC | COM | | 978097103 | 23257 | 729507 | SH | SOLE | 0 | 0 | 729507 |
| WONDER AUTO TECHNOLOGY INC | COM | | 978166106 | 289 | 38339 | SH | SOLE | 0 | 0 | 38339 |
| WOODWARD GOVERNOR CO | COM | | 980745103 | 2472 | 65820 | SH | SOLE | 0 | 0 | 65820 |
| WOORI FIN HLDGS CO LTD | ADR | | 981063100 | 14881 | 358155 | SH | SOLE | 0 | 0 | 358155 |

| | | | | | | | | | |
|----------------------------|---------------|-------------|--------|---------|-----|------|---|---|---------|
| WORLD ACCEP CORP DEL | COM | 981419104 | 19 | 355 | SH | SOLE | 0 | 0 | 355 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 24469 | 676676 | SH | SOLE | 0 | 0 | 676676 |
| WORTHINGTON INDS INC | COM | 981811102 | 1848 | 100451 | SH | SOLE | 0 | 0 | 100451 |
| WPP PLC | ADR | 92933H101 | 35711 | 576258 | SH | SOLE | 0 | 0 | 576258 |
| WRIGHT EXPRESS CORP | COM | 98233Q105 | 4410 | 95861 | SH | SOLE | 0 | 0 | 95861 |
| WRIGHT MED GROUP INC | COM | 98235T107 | 447 | 28785 | SH | SOLE | 0 | 0 | 28785 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 19167 | 639762 | SH | SOLE | 0 | 0 | 639762 |
| WYNN RESORTS LTD | COM | 983134107 | 47897 | 461258 | SH | SOLE | 0 | 0 | 461258 |
| XCEL ENERGY INC | COM | 98389B100 | 3067 | 130226 | SH | SOLE | 0 | 0 | 130226 |
| XEROX CORP | COM | 984121103 | 98826 | 8578667 | SH | SOLE | 0 | 0 | 8578667 |
| XILINX INC | COM | 983919101 | 26289 | 907152 | SH | SOLE | 0 | 0 | 907152 |
| XL GROUP PLC | SHS | G98290102 | 8369 | 383529 | SH | SOLE | 0 | 0 | 383529 |
| YAHOO INC | COM | 984332106 | 61608 | 3704625 | SH | SOLE | 0 | 0 | 3704625 |
| YAMANA GOLD INC | COM | 98462Y100 | 33023 | 2579921 | SH | SOLE | 0 | 0 | 2579921 |
| YANZHOU COAL MNG CO LTD | SPON ADR H | SH984846105 | 19997 | 653501 | SH | SOLE | 0 | 0 | 653501 |
| YOUKU COM INC | SPONSORED ADR | 98742U100 | 1504 | 42971 | SH | SOLE | 0 | 0 | 42971 |
| YOUNG INNOVATIONS INC | COM | 987520103 | 1707 | 53332 | SH | SOLE | 0 | 0 | 53332 |
| YRC WORLDWIDE INC | COM NEW | 984249300 | 0 | 119 | SH | SOLE | 0 | 0 | 119 |
| YUM BRANDS INC | COM | 988498101 | 59349 | 1209975 | SH | SOLE | 0 | 0 | 1209975 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 288 | 7569 | SH | SOLE | 0 | 0 | 7569 |
| ZHONGPIN INC | COM | 98952K107 | 1698 | 83233 | SH | SOLE | 0 | 0 | 83233 |
| ZIMMER HLDGS INC | COM | 98956P102 | 32013 | 596366 | SH | SOLE | 0 | 0 | 596366 |
| ZIONS BANCORPORATION | COM | 989701107 | 20581 | 849420 | SH | SOLE | 0 | 0 | 849420 |
| ZOLL MED CORP | COM | 989922109 | 1960 | 52634 | SH | SOLE | 0 | 0 | 52634 |
| ZOLTEK COS INC | COM | 98975W104 | 838 | 72408 | SH | SOLE | 0 | 0 | 72408 |
| ZUMIEZ INC | COM | 989817101 | 14 | 524 | SH | SOLE | 0 | 0 | 524 |
| 1 800 FLOWERS COM | CL A | 68243Q106 | 27 | 10113 | SH | SOLE | 0 | 0 | 10113 |
| 1ST UNITED BANCORP INC FLA | COM | 33740N105 | 31 | 4548 | SH | SOLE | 0 | 0 | 4548 |
| 3M CO | COM | 88579Y101 | 167571 | 1941723 | SH | SOLE | 0 | 0 | 1941723 |
| 3M CO | NOTE 11/2 | 88579YAB7 | 1971 | 2131000 | PRN | SOLE | 0 | 0 | 2131000 |
| 7 DAYS GROUP HLDGS LTD | ADR | 81783J101 | 21 | 989 | SH | SOLE | 0 | 0 | 989 |

</TABLE>