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STATE STREET Corp  
Form 13F-HR  
May 10, 2011

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if amendment  Amendment Number

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

|                      |                       |             |
|----------------------|-----------------------|-------------|
| /s/ James J. Malerba | Boston, Massachusetts | May 4, 2011 |
| -----                | -----                 | -----       |
| [Signature]          | [City, State]         | [Date]      |

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

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FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 12

Form 13F Information Table Entry Total: 3,676

Form 13F Information Table Value Total: 616,096,959 (thousands)

List of Other Included Managers:

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

| NO. | FORM 13F FILE NUMBER | NAME   |
|-----|----------------------|--|
| 1   | 28-00733             | State Street Bank and Trust Company            |
| 2   | 28-11338             | SSgA Funds Management, Inc.                    |
| 3   | 28-11339             | Tuckerman Group, LLC                           |
| 4   | 28-11328             | Rexiter Capital Management LTD                 |
| 5   | 28-11326             | State Street Global Advisors LTD               |
| 6   | 28-11327             | State Street Global Advisors Ltd.              |
| 8   | 28-11330             | State Street Global Advisors, Australia        |
| 10  | 28-11332             | State Street Global Advisors (Japan) Co., Ltd. |
| 12  | 28-11331             | State Street Global Advisors Asia LTD          |
| 13  | 28-11334             | State Street Global Advisors GmbH              |
| 18  | 28-13812             | State Street Global Advisors France, S.A.      |
| 19  | 00-00000             | Bank of Ireland Asset Management Ltd           |

FORM 13F INFORMATION TABLE AS OF 3/31/2011

| ISSUER                   | CLASS                | CUSIP     | VALUE   | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANA        |
|--------------------------|----------------------|-----------|---------|-------------|---------|-----------|------------|-------------|
| ADOBE SYSTEMS INC        | Common equity shares | 00724F101 | 618769  | 18660237    | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| AGILENT TECHNOLOGIES INC | Common equity shares | 00846U101 | 549795  | 12277702    | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| ANALOG DEVICES           | Common equity shares | 032654105 | 440490  | 11185591    | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| AON CORP                 | Common equity shares | 037389103 | 836301  | 15791233    | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| APOLLO GROUP INC -CL A   | Common equity shares | 037604105 | 192154  | 4606775     | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| BB&T CORP                | Common equity shares | 054937107 | 780550  | 28435389    | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| CARDINAL HEALTH INC      | Common equity shares | 14149Y108 | 627264  | 15250839    | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| CARMAX INC               | Common equity shares | 143130102 | 259014  | 8069097     | SH      |           | DEFINED    | 1,2,5,6,8,1 |
| CATERPILLAR INC          | Common equity shares | 149123101 | 8253000 | 74117663    | SH      |           | DEFINED    | 1,2,5,6,8,1 |

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|                                 |               |           |         |           |    |         |                  |
|---------------------------------|---------------|-----------|---------|-----------|----|---------|------------------|
| CHUBB CORP                      | Common equity | 171232101 | 814084  | 13278193  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| CIENA CORP                      | Common equity | 171779309 | 66126   | 2547088   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| COMPUWARE CORP                  | Common equity | 205638109 | 84011   | 7273899   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| CONAGRA FOODS INC               | Common equity | 205887102 | 543405  | 22879719  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| DANAHER CORP                    | Common equity | 235851102 | 1018023 | 19614940  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| DARDEN RESTAURANTS<br>INC       | Common equity | 237194105 | 264171  | 5376927   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| DEAN FOODS CO                   | Common equity | 242370104 | 62264   | 6225989   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| DELL INC                        | Common equity | 24702R101 | 951358  | 65565787  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| DONNELLEY (R R) &<br>SONS CO    | Common Stock  | 257867101 | 165372  | 8741144   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EATON CORP                      | Common equity | 278058102 | 690200  | 12449494  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| DISH NETWORK CORP               | Common equity | 25470M109 | 105980  | 4350291   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| ECOLAB INC                      | Common equity | 278865100 | 509406  | 9984343   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| FIRSTENERGY CORP                | Common equity | 337932107 | 1081036 | 29146155  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| FOOT LOCKER INC                 | Common equity | 344849104 | 99960   | 5069197   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| FORD MOTOR CO                   | Common equity | 345370860 | 1910979 | 128167668 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| INTEL CORP                      | Common equity | 458140100 | 4225078 | 209473716 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         | , 19             |
| LIFE TECHNOLOGIES<br>CORP       | Common equity | 53217V109 | 348069  | 6639778   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| KELLOGG CO                      | Common equity | 487836108 | 504331  | 9342835   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| KROGER CO                       | Common equity | 501044101 | 608628  | 25391354  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| LEGG MASON INC                  | Common equity | 524901105 | 215674  | 5976176   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| LINEAR TECHNOLOGY<br>CORP       | Common equity | 535678106 | 288877  | 8589866   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| LOWE`S COMPANIES<br>INC         | Common equity | 548661107 | 1466864 | 55499714  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| MANPOWERGROUP                   | Common equity | 56418H100 | 173327  | 2756423   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| MARATHON OIL CORP               | Common equity | 565849106 | 1743640 | 32707580  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| MARSHALL & ILSLEY<br>CORP       | Common equity | 571837103 | 167832  | 21005553  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| MARVELL TECHNOLOGY<br>GROUP LTD | Common equity | G5876H105 | 149800  | 9633638   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| MAXIM INTEGRATED<br>PRODUCTS    | Common Stock  | 57772K101 | 144096  | 5628907   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MCDONALD`S CORP                 | Common equity | 580135101 | 3344880 | 43959575  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         | , 19             |
| MEDCO HEALTH<br>SOLUTIONS INC   | Common equity | 58405U102 | 846298  | 15069518  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| MEDTRONIC INC                   | Common equity | 585055106 | 1525313 | 38762600  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |
| MICROCHIP<br>TECHNOLOGY INC     | Common equity | 595017104 | 265387  | 6982181   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
|                                 | shares        |           |         |           |    |         |                  |

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|                                    |               |           |         |          |    |         |                    |
|------------------------------------|---------------|-----------|---------|----------|----|---------|--------------------|
| MONSANTO CO                        | Common equity | 61166W101 | 1515064 | 20966776 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| MOTOROLA SOLUTIONS<br>INC          | Common equity | 620076307 | 549580  | 12297720 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| NATIONAL<br>SEMICONDUCTOR CORP     | Common equity | 637640103 | 137273  | 9572516  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| NEW YORK CMNTY<br>BANCORP INC      | Common equity | 649445103 | 307221  | 17799620 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| NEW YORK TIMES CO<br>-CL A         | Common equity | 650111107 | 33199   | 3505617  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| NORTHROP GRUMMAN<br>CORP           | Common equity | 666807102 | 2084133 | 33234433 | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
|                                    | shares        |           |         |          |    |         |                    |
| NVIDIA CORP                        | Common equity | 67066G104 | 389197  | 21082952 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| OLD REPUBLIC INTL<br>CORP          | Common equity | 680223104 | 102486  | 8076154  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| OMNICARE INC                       | Common equity | 681904108 | 109478  | 3650266  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| PATTERSON COMPANIES<br>INC         | Common equity | 703395103 | 113362  | 3521617  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| PEPCO HOLDINGS INC                 | Common equity | 713291102 | 198352  | 10635327 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| PETSMART INC                       | Common equity | 716768106 | 171121  | 4178665  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| PIONEER NATURAL<br>RESOURCES CO    | Common equity | 723787107 | 599123  | 5878502  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| PMI GROUP INC                      | Common equity | 69344M101 | 8022    | 2969740  | SH | DEFINED | 1,2,5,6,8          |
|                                    | shares        |           |         |          |    |         |                    |
| RADIAN GROUP INC                   | Common equity | 750236101 | 18884   | 2772553  | SH | DEFINED | 1,2,5,6,8          |
|                                    | shares        |           |         |          |    |         |                    |
| RENAISSANCERE<br>HOLDINGS LTD      | Common equity | G7496G103 | 76138   | 1103637  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| REPUBLIC SERVICES<br>INC           | Common equity | 760759100 | 353097  | 11754351 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| ROSS STORES INC                    | Common equity | 778296103 | 330032  | 4640370  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| SANDISK CORP                       | Common equity | 80004C101 | 387183  | 8400660  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| SCANA CORP                         | Common equity | 80589M102 | 201110  | 5108070  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| SPX CORP                           | Common equity | 784635104 | 135469  | 1706190  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| SYNOPSYS INC                       | Common equity | 871607107 | 130016  | 4702520  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| TCF FINANCIAL CORP                 | Common equity | 872275102 | 76605   | 4829981  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| TELEPHONE & DATA<br>SYSTEMS INC    | Common equity | 879433100 | 100377  | 2978607  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| 3M CO                              | Common equity | 88579Y101 | 4913101 | 52546526 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| ABBOTT LABORATORIES                | Common equity | 002824100 | 2849156 | 58086761 | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
|                                    | shares        |           |         |          |    |         |                    |
| ACCENTURE PLC                      | Common equity | G1151C101 | 613155  | 11154466 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| AES CORP                           | Common equity | 00130H105 | 397766  | 30597033 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| AMERICAN<br>INTERNATIONAL<br>GROUP | Common equity | 026874784 | 184629  | 5253858  | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| ANADARKO PETROLEUM<br>CORP         | Common equity | 032511107 | 1836791 | 22421766 | SH | DEFINED | 1,2,5,6,8,1        |
|                                    | shares        |           |         |          |    |         |                    |
| ARCHER-DANIELS-                    | Common equity | 039483102 | 960499  | 26672808 | SH | DEFINED | 1,2,5,6,8,1        |

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|                                 |                         |           |         |            |    |         |                  |
|---------------------------------|-------------------------|-----------|---------|------------|----|---------|------------------|
| MIDLAND CO<br>AUTOZONE INC      | shares<br>Common equity | 053332102 | 286786  | 1048360    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BALL CORP                       | shares<br>Common equity | 058498106 | 261161  | 7285036    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BANK OF AMERICA<br>CORP         | shares<br>Common equity | 060505104 | 6120338 | 459140568  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BANK OF NEW YORK<br>MELLON CORP | shares<br>Common equity | 064058100 | 1445976 | 48408792   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BED BATH & BEYOND<br>INC        | shares<br>Common equity | 075896100 | 479128  | 9925934    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BOEING CO                       | shares<br>Common equity | 097023105 | 2335422 | 31589725   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BOSTON PROPERTIES<br>INC        | Investment<br>Trust     | 101121101 | 657085  | 6927668    | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| CABLEVISION SYS<br>CORP -CL A   | Common equity           | 12686C109 | 303602  | 8772129    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CAREER EDUCATION<br>CORP        | shares<br>Common equity | 141665109 | 40765   | 1794461    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CINCINNATI<br>FINANCIAL CORP    | shares<br>Common equity | 172062101 | 360955  | 11004811   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CITIGROUP INC                   | shares<br>Common equity | 172967101 | 4832666 | 1093363766 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CLOROX CO/DE                    | shares<br>Common equity | 189054109 | 487178  | 6952921    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COACH INC                       | shares<br>Common equity | 189754104 | 556464  | 10692889   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COMPUTER SCIENCES<br>CORP       | Common equity           | 205363104 | 304523  | 6249180    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CONVERGYS CORP                  | shares<br>Common equity | 212485106 | 45818   | 3190786    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DISNEY (WALT) CO                | shares<br>Common equity | 254687106 | 3120205 | 72411315   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DST SYSTEMS INC                 | shares<br>Common equity | 233326107 | 53899   | 1020500    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DTE ENERGY CO                   | shares<br>Common equity | 233331107 | 382742  | 7817590    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DUN & BRADSTREET<br>CORP        | Common equity           | 26483E100 | 147258  | 1835420    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EVEREST RE GROUP<br>LTD         | shares<br>Common equity | G3223R108 | 168603  | 1911981    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EXPRESS SCRIPTS INC             | shares<br>Common equity | 302182100 | 1042540 | 18747410   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FIRST HORIZON<br>NATIONAL CORP  | shares<br>Common equity | 320517105 | 112056  | 9995575    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FLEXTRONICS<br>INTERNATIONAL    | Common Stock            | Y2573F102 | 66232   | 8866745    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FLUOR CORP                      | Common equity           | 343412102 | 481289  | 6533911    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| FORTUNE BRANDS INC              | shares<br>Common equity | 349631101 | 330304  | 5336990    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GENUINE PARTS CO                | shares<br>Common equity | 372460105 | 421131  | 7851201    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GOLDMAN SACHS GROUP<br>INC      | Common equity           | 38141G104 | 3287350 | 20744311   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HARTFORD FINANCIAL<br>SERVICES  | shares<br>Common equity | 416515104 | 719631  | 26722369   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HEALTH MANAGEMENT<br>ASSOC      | Common equity           | 421933102 | 78326   | 7185780    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HERSHEY CO                      | shares<br>Common equity | 427866108 | 322042  | 5925385    | SH | DEFINED | 1, 2, 5, 6, 8, 1 |

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|                                 |                                    |           |         |           |    |         |                    |
|---------------------------------|------------------------------------|-----------|---------|-----------|----|---------|--------------------|
| HOME DEPOT INC                  | Common equity                      | 437076102 | 2392819 | 64565958  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| HOST HOTELS &<br>RESORTS INC    | Real Estate<br>Investment<br>Trust | 44107P104 | 589523  | 33476657  | SH | DEFINED | 1,2,3,5,6,8        |
| ILLINOIS TOOL WORKS             | Common equity                      | 452308109 | 920509  | 17135331  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| INTL FLAVORS &<br>FRAGRANCES    | Common equity                      | 459506101 | 220408  | 3537774   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| INTUIT INC                      | Common equity                      | 461202103 | 568163  | 10699817  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| ISTAR FINANCIAL INC             | Real Estate<br>Investment<br>Trust | 45031U101 | 18533   | 2018906   | SH | DEFINED | 1,2,5,6,8          |
| JABIL CIRCUIT INC               | Common equity                      | 466313103 | 137962  | 6752795   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| JOHNSON CONTROLS<br>INC         | Common equity                      | 478366107 | 971035  | 23359130  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| JONES GROUP INC                 | Common equity                      | 48020T101 | 30045   | 2184767   | SH | DEFINED | 1,2,5,6,8          |
|                                 | shares                             |           |         |           |    |         |                    |
| JPMORGAN CHASE & CO             | Common equity                      | 46625H100 | 7532448 | 163393908 | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
|                                 | shares                             |           |         |           |    |         |                    |
| LABORATORY CP OF<br>AMER HLDGS  | Common equity                      | 50540R409 | 337428  | 3662593   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| LAUDER (ESTEE) COS<br>INC -CL A | Common equity                      | 518439104 | 407344  | 4227377   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| LILLY (ELI) & CO                | Common equity                      | 532457108 | 1355098 | 38529963  | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
|                                 | shares                             |           |         |           |    |         |                    |
| LIMITED BRANDS INC              | Common equity                      | 532716107 | 350733  | 10666984  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| MCCORMICK & CO INC              | Common equity                      | 579780206 | 322069  | 6733732   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| MOODY`S CORP                    | Common equity                      | 615369105 | 259447  | 7650939   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| AFLAC INC                       | Common equity                      | 001055102 | 1008246 | 19102865  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| AIR PRODUCTS &<br>CHEMICALS INC | Common equity                      | 009158106 | 856857  | 9501803   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| AMERICAN EXPRESS CO             | Common equity                      | 025816109 | 2032303 | 44962566  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| AMERISOURCEBERGEN<br>CORP       | Common equity                      | 03073E105 | 413779  | 10459466  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| AMGEN INC                       | Common equity                      | 031162100 | 1979676 | 37037904  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| APACHE CORP                     | Common equity                      | 037411105 | 2080913 | 15894501  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| APARTMENT INVST &<br>MGMT CO    | Real Estate<br>Investment<br>Trust | 03748R101 | 132403  | 5198575   | SH | DEFINED | 1,2,3,5,6,8        |
| AVERY DENNISON CORP             | Common equity                      | 053611109 | 172639  | 4114215   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| AVON PRODUCTS                   | Common equity                      | 054303102 | 478094  | 17681045  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| BIOGEN IDEC INC                 | Common equity                      | 09062X103 | 711411  | 9693458   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| BLOCK H & R INC                 | Common equity                      | 093671105 | 184295  | 11008660  | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| BMC SOFTWARE INC                | Common Stock                       | 055921100 | 339844  | 6832451   | SH | DEFINED | 1,2,5,6,8,1        |
| BRINKER INTL INC                | Common equity                      | 109641100 | 65464   | 2587419   | SH | DEFINED | 1,2,5,6,8,1        |
|                                 | shares                             |           |         |           |    |         |                    |
| AVIS BUDGET GROUP<br>INC        | Common Stock                       | 053774105 | 44353   | 2476699   | SH | DEFINED | 1,2,5,6,8          |

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|                             |                              |           |         |           |    |         |                |
|-----------------------------|------------------------------|-----------|---------|-----------|----|---------|----------------|
| CA INC                      | Common equity                | 12673P105 | 409358  | 16929245  | SH | DEFINED | 1,2,5,6,8,19   |
| CAMERON INTERNATIONAL CORP  | Common equity                | 13342B105 | 631102  | 11052665  | SH | DEFINED | 1,2,5,6,8,19   |
| CSX CORP                    | Common equity                | 126408103 | 1108185 | 14098947  | SH | DEFINED | 1,2,5,6,8,19   |
| D R HORTON INC              | Common equity                | 23331A109 | 149604  | 12841463  | SH | DEFINED | 1,2,5,6,8,19   |
| DOVER CORP                  | Common equity                | 260003108 | 522036  | 7940844   | SH | DEFINED | 1,2,5,6,8,19   |
| DOW CHEMICAL                | Common equity                | 260543103 | 1746415 | 46262540  | SH | DEFINED | 1,2,5,6,8,19   |
| DUKE REALTY CORP            | Real Estate Investment Trust | 264411505 | 158308  | 11299997  | SH | DEFINED | 1,2,3,5,6,8,19 |
| EMERSON ELECTRIC CO         | Common equity                | 291011104 | 1667856 | 28544591  | SH | DEFINED | 1,2,5,6,8,19   |
| EQUITY RESIDENTIAL          | Real Estate Investment Trust | 29476L107 | 798512  | 14155586  | SH | DEFINED | 1,2,3,5,6,8,19 |
| EXPEDITORS INTL WASH INC    | Common equity                | 302130109 | 379635  | 7571603   | SH | DEFINED | 1,2,5,6,8,19   |
| FRANKLIN RESOURCES INC      | Common equity                | 354613101 | 717706  | 5737842   | SH | DEFINED | 1,2,5,6,8,19   |
| GENERAL ELECTRIC CO         | Common equity                | 369604103 | 7967648 | 397388360 | SH | DEFINED | 1,2,5,6,8,19   |
| GENERAL MILLS INC           | Common equity                | 370334104 | 1475429 | 40367304  | SH | DEFINED | 1,2,5,6,8,19   |
| HASBRO INC                  | Common Stock                 | 418056107 | 217533  | 4644275   | SH | DEFINED | 1,2,5,6,8,19   |
| HONEYWELL INTERNATIONAL INC | Common equity                | 438516106 | 4664671 | 78121965  | SH | DEFINED | 1,2,5,6,8,19   |
| INTERPUBLIC GROUP OF COS    | Common equity                | 460690100 | 223861  | 17809199  | SH | DEFINED | 1,2,5,6,8,19   |
| LENNAR CORP                 | Common equity                | 526057104 | 117217  | 6468987   | SH | DEFINED | 1,2,5,6,8,19   |
| LEVEL 3 COMMUNICATIONS INC  | Common equity                | 52729N100 | 32032   | 21789469  | SH | DEFINED | 1,2,5,6,8,19   |
| LSI CORP                    | Common equity                | 502161102 | 172269  | 25334104  | SH | DEFINED | 1,2,5,6,8,19   |
| MERCK & CO                  | Common equity                | 58933Y105 | 3868943 | 117204967 | SH | DEFINED | 1,2,5,6,8,19   |
| MOHAWK INDUSTRIES INC       | Common equity                | 608190104 | 137603  | 2250395   | SH | DEFINED | 1,2,5,6,8,19   |
| MORGAN STANLEY              | Common equity                | 617446448 | 4789626 | 175315735 | SH | DEFINED | 1,2,5,6,8,19   |
| ADVANCED MICRO DEVICES      | Common equity                | 007903107 | 218759  | 25436506  | SH | DEFINED | 1,2,5,6,8,19   |
| AMAZON.COM INC              | Common equity                | 023135106 | 2262929 | 12562820  | SH | DEFINED | 1,2,5,6,8,19   |
| AMEREN CORP                 | Common equity                | 023608102 | 306783  | 10929283  | SH | DEFINED | 1,2,5,6,8,19   |
| AVALONBAY COMMUNITIES INC   | Real Estate Investment Trust | 053484101 | 510729  | 4253340   | SH | DEFINED | 1,2,3,5,6,8,19 |
| BARD (C.R.) INC             | Common equity                | 067383109 | 329361  | 3316442   | SH | DEFINED | 1,2,5,6,8,19   |
| BECTON DICKINSON & CO       | Common equity                | 075887109 | 1071231 | 13454246  | SH | DEFINED | 1,2,5,6,8,19   |
| BOSTON SCIENTIFIC CORP      | Common equity                | 101137107 | 385351  | 53594292  | SH | DEFINED | 1,2,5,6,8,19   |
| BRUNSWICK CORP              | Common equity                | 117043109 | 49421   | 1943291   | SH | DEFINED | 1,2,5,6,8,19   |

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|                                |   |           |          |           |    |         |                    |
|--------------------------------|---|-----------|----------|-----------|----|---------|--------------------|
| CAMPBELL SOUP CO               | Common equity                             | 134429109 | 236112   | 7131157   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| CARNIVAL CORP/PLC<br>(USA)     | Composition<br>of more than<br>1 security | 143658300 | 589327   | 15362881  | SH | DEFINED | 1,2,5,6,8,1        |
| CHEVRON CORP                   | Common equity                             | 166764100 | 11188088 | 104142986 | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
| CHICOS FAS INC                 | Common equity                             | 168615102 | 86200    | 5785545   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| COMCAST CORP                   | Common equity                             | 20030N101 | 2390003  | 96682999  | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
|                                | shares                                    |           |          |           |    |         |                    |
| CONSOLIDATED EDISON<br>INC     | Common equity                             | 209115104 | 847489   | 16709299  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| DEERE & CO                     | Common equity                             | 244199105 | 1490671  | 15385108  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| DU PONT (E I) DE<br>NEMOURS    | Common equity                             | 263534109 | 2347244  | 42700408  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| EASTMAN KODAK CO               | Common equity                             | 277461109 | 32547    | 10075720  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| EDISON<br>INTERNATIONAL        | Common equity                             | 281020107 | 1264796  | 34566529  | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
|                                | shares                                    |           |          |           |    |         |                    |
| ENCANA CORP                    | Common equity                             | 292505104 | 737      | 21329     | SH | DEFINED | 1,2                |
|                                | shares                                    |           |          |           |    |         |                    |
| FIFTH THIRD BANCORP            | Common equity                             | 316773100 | 567381   | 40878179  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| NEXTERA ENERGY INC             | Common equity                             | 65339F101 | 996958   | 18086962  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| FREEMONT-MCMORAN<br>COP&GOLD   | Common equity                             | 35671D857 | 2150137  | 38706522  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| GANNETT CO                     | Common equity                             | 364730101 | 116922   | 7677165   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| GENERAL DYNAMICS<br>CORP       | Common equity                             | 369550108 | 1020734  | 13332525  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| GENERAL GROWTH<br>PPTY INC     | Real Estate<br>Investment<br>Trust        | 370023103 | 171762   | 11095721  | SH | DEFINED | 1,2,3,5,6,8        |
| GENZYME CORP                   | Common equity                             | 372917104 | 723264   | 9497832   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| HARLEY-DAVIDSON INC            | Common equity                             | 412822108 | 344067   | 8097832   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| HEALTH NET INC                 | Common equity                             | 42222G108 | 87112    | 2664012   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| HOSPIRA INC                    | Common equity                             | 441060100 | 340041   | 6160188   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| INTL BUSINESS<br>MACHINES CORP | Common equity                             | 459200101 | 10559106 | 64751996  | SH | DEFINED | 1,2,5,6,8,1<br>,19 |
|                                | shares                                    |           |          |           |    |         |                    |
| JDS UNIPHASE CORP              | Common equity                             | 46612J507 | 147654   | 7085142   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| JUNIPER NETWORKS<br>INC        | Common Stock                              | 48203R104 | 804658   | 19122154  | SH | DEFINED | 1,2,5,6,8,1        |
| KIMCO REALTY CORP              | Real Estate<br>Investment<br>Trust        | 49446R109 | 369117   | 20125937  | SH | DEFINED | 1,2,3,5,6,8        |
|                                | Trust                                     |           |          |           |    |         |                    |
| KLA-TENCOR CORP                | Common equity                             | 482480100 | 306543   | 6471145   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| LEGGETT & PLATT INC            | Common equity                             | 524660107 | 341343   | 13932303  | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| LEXMARK INTL INC<br>-CL A      | Common equity                             | 529771107 | 99829    | 2695137   | SH | DEFINED | 1,2,5,6,8,1        |
|                                | shares                                    |           |          |           |    |         |                    |
| LIBERTY PROPERTY<br>TRUST      | Real Estate<br>Investment<br>Trust        | 531172104 | 161465   | 4907656   | SH | DEFINED | 1,2,3,5,6,8        |
|                                | Trust                                     |           |          |           |    |         |                    |



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|                              |                              |           |         |          |    |         |                  |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|------------------|
| MICRON TECHNOLOGY INC        | Common Stock                 | 595112103 | 366356  | 31968153 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PUBLIC STORAGE               | Real Estate Investment Trust | 74460D109 | 765051  | 6898037  | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| TYSON FOODS INC -CL A        | Common equity shares         | 902494103 | 242454  | 12634617 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VARIAN MEDICAL SYSTEMS INC   | Common equity shares         | 92220P105 | 297026  | 4391179  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VERISIGN INC                 | Common equity shares         | 92343E102 | 240049  | 6629502  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| VORNADO REALTY TRUST         | Real Estate Investment Trust | 929042109 | 730666  | 8350335  | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| WASHINGTON POST -CL B        | Common equity shares         | 939640108 | 107640  | 245962   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WEATHERFORD INTERNATIONAL    | Common equity shares         | H27013103 | 289260  | 12799289 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WHOLE FOODS MARKET INC       | Common equity shares         | 966837106 | 361107  | 5479591  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WISCONSIN ENERGY CORP        | Common equity shares         | 976657106 | 318524  | 10443041 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ALTERA CORP                  | Common equity shares         | 021441100 | 500094  | 11360676 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ALTRIA GROUP INC             | Common equity shares         | 02209S103 | 2204144 | 84677360 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HESS CORP                    | Common equity shares         | 42809H107 | 1150654 | 13503775 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMERICAN AXLE & MFG HOLDINGS | Common equity shares         | 024061103 | 15258   | 1211771  | SH | DEFINED | 1, 2, 5, 6, 8    |
| AMERN EAGLE OUTFITTERS INC   | Common equity shares         | 02553E106 | 106653  | 6711699  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WELLPOINT INC                | Common equity shares         | 94973V107 | 1311436 | 18791039 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AVNET INC                    | Common equity shares         | 053807103 | 166003  | 4869851  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BARNES & NOBLE INC           | Common equity shares         | 067774109 | 20830   | 2266818  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CAPITAL ONE FINANCIAL CORP   | Common equity shares         | 14040H105 | 997538  | 19198338 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CHARLES RIVER LABS INTL INC  | Common equity shares         | 159864107 | 57563   | 1499712  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CIGNA CORP                   | Common equity shares         | 125509109 | 489577  | 11056343 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CON-WAY INC                  | Common equity shares         | 205944101 | 57994   | 1476079  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COVENTRY HEALTH CARE INC     | Common equity shares         | 222862104 | 174079  | 5458574  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DORAL FINANCIAL CORP         | Common equity shares         | 25811P886 | 408     | 370387   | SH | DEFINED | 1, 2, 6          |
| EXELON CORP                  | Common equity shares         | 30161N101 | 1224637 | 29695402 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| KIMBERLY-CLARK CORP          | Common equity shares         | 494368103 | 1135075 | 17390650 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TORONTO DOMINION BANK        | Common equity shares         | 891160509 | 2101    | 23719    | SH | DEFINED | 1, 10            |

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| ISSUER                       | CLASS                | CUSIP     | VALUE   | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRETION | MANA           |
|------------------------------|----------------------|-----------|---------|----------------|------------|--------------|------------|----------------|
| AETNA INC                    | Common equity shares | 00817Y108 | 890814  | 23799251       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| ALLSTATE CORP                | Common equity shares | 020002101 | 654509  | 20594963       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| APPLIED MATERIALS INC        | Common equity shares | 038222105 | 797315  | 51044407       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| BAKER HUGHES INC             | Common equity shares | 057224107 | 1351526 | 18405678       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| CADENCE DESIGN SYSTEMS INC   | Common equity shares | 127387108 | 73409   | 7529519        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| CONSTELLATION ENERGY GRP INC | Common equity shares | 210371100 | 275158  | 8839314        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| CORNING INC                  | Common equity shares | 219350105 | 1158981 | 56179398       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| CVS CAREMARK CORP            | Common equity shares | 126650100 | 1728934 | 50376761       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| DIRECTV                      | Common equity shares | 25490A101 | 1616091 | 34531640       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| EL PASO CORP                 | Common equity shares | 28336L109 | 580123  | 32229056       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| ENERGIZER HOLDINGS INC       | Common equity shares | 29266R108 | 168275  | 2364720        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| EQUIFAX INC                  | Common equity shares | 294429105 | 225029  | 5792287        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| FISERV INC                   | Common equity shares | 337738108 | 362034  | 5772371        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| HALLIBURTON CO               | Common equity shares | 406216101 | 1884848 | 37817914       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| HUNTINGTON BANCSHARES        | Common equity shares | 446150104 | 279149  | 42040901       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| INTL GAME TECHNOLOGY         | Common equity shares | 459902102 | 175518  | 10814716       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| ITT CORP                     | Common equity shares | 450911102 | 477341  | 7949147        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| LIBERTY GLOBAL INC           | Common equity shares | 530555101 | 138637  | 3347637        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| LIZ CLAIBORNE INC            | Common equity shares | 539320101 | 10978   | 2036552        | SH         |              | DEFINED    | 1,2,5,6,8      |
| MICROSOFT CORP               | Common equity shares | 594918104 | 7326523 | 288900714      | SH         |              | DEFINED    | 1,2,5,6,8,1,19 |
| ALCOA INC                    | Common equity shares | 013817101 | 883808  | 50074632       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| FIDELITY NATIONAL INFO SVCS  | Common equity shares | 31620M106 | 316320  | 9676538        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| COSTCO WHOLESALE CORP        | Common equity shares | 22160K105 | 1186153 | 16177794       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| DOMINION RESOURCES INC       | Common equity shares | 25746U109 | 1134440 | 25379084       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| ELECTRONIC ARTS INC          | Common equity shares | 285512109 | 230518  | 11802823       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| FEDEX CORP                   | Common equity shares | 31428X106 | 1082913 | 11575861       | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| HARMAN INTERNATIONAL INDS    | Common equity shares | 413086109 | 108058  | 2308082        | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| HEWLETT-PACKARD CO           | Common equity shares | 428236103 | 4429431 | 108114112      | SH         |              | DEFINED    | 1,2,5,6,8,1    |
| HILL-ROM HOLDINGS            | Common equity        | 431475102 | 73395   | 1932316        | SH         |              | DEFINED    | 1,2,5,6,8,1    |

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|                              |               |           |          |           |    |         |                  |  |
|------------------------------|---------------|-----------|----------|-----------|----|---------|------------------|--|
| INC                          | shares        |           |          |           |    |         |                  |  |
| INTL PAPER CO                | Common equity | 460146103 | 1022235  | 33871441  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| KRAFT FOODS INC              | Common equity | 50075N104 | 2692933  | 85871509  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| LINCARE HOLDINGS INC         | Common equity | 532791100 | 79077    | 2666001   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| LINCOLN NATIONAL CORP        | Common equity | 534187109 | 371354   | 12362428  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| MARSH & MCLENNAN COS         | Common equity | 571748102 | 607216   | 20369169  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| METLIFE INC                  | Common equity | 59156R108 | 1877006  | 41963089  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| ALBERTO-CULVER CO            | Common equity | 013078100 | 84987    | 2280581   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| ALLEGHENY TECHNOLOGIES INC   | Common equity | 01741R102 | 302056   | 4460369   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| ALLERGAN INC                 | Common equity | 018490102 | 773473   | 10890969  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| AMERICAN ELECTRIC POWER CO   | Common equity | 025537101 | 752759   | 21421916  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| APPLE INC                    | Common equity | 037833100 | 12116691 | 34773139  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| ASHLAND INC                  | Common equity | 044209104 | 124546   | 2156250   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| AUTODESK INC                 | Common equity | 052769106 | 368143   | 8346039   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| AUTOMATIC DATA PROCESSING    | Common equity | 053015103 | 1029204  | 20058605  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| AUTONATION INC               | Common equity | 05329W102 | 87297    | 2467973   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| BEMIS CO INC                 | Common equity | 081437105 | 231251   | 7048252   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| BEST BUY CO INC              | Common equity | 086516101 | 367616   | 12800039  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| BIG LOTS INC                 | Common equity | 089302103 | 115210   | 2652639   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| OFFICEMAX INC                | Common equity | 67622P101 | 36543    | 2824401   | SH | DEFINED | 1, 2, 5, 6, 8    |  |
|                              | shares        |           |          |           |    |         |                  |  |
| BRISTOL-MYERS SQUIBB CO      | Common equity | 110122108 | 1661034  | 62846169  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| BROADCOM CORP                | Common equity | 111320107 | 705109   | 17905275  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| BROWN-FORMAN -CL B           | Common equity | 115637209 | 323353   | 4734436   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| CENTERPOINT ENERGY INC       | Common equity | 15189T107 | 347013   | 19761394  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| CENTURYLINK INC              | Common equity | 156700106 | 686340   | 16518427  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| CINTAS CORP                  | Common equity | 172908105 | 156952   | 5185118   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| CISCO SYSTEMS INC            | Common equity | 17275R102 | 3653998  | 213061346 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| FRONTIER COMMUNICATIONS CORP | Common equity | 35906A108 | 302246   | 36769478  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| CITRIX SYSTEMS INC           | Common equity | 177376100 | 497148   | 6767711   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| CMS ENERGY CORP              | Common equity | 125896100 | 193034   | 9828517   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |
| COCA-COLA CO                 | Common equity | 191216100 | 5695698  | 85843167  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
|                              | shares        |           |          |           |    |         |                  |  |

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|                           |                      |           |          |           |    |         |                |
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| COLGATE-PALMOLIVE CO      | Common equity shares | 194162103 | 3068800  | 37998934  | SH | DEFINED | 1,2,5,6,8,1    |
| COMERICA INC              | Common equity shares | 200340107 | 307661   | 8378422   | SH | DEFINED | 1,2,5,6,8,1    |
| CONOCOPHILLIPS            | Common equity shares | 20825C104 | 4639284  | 58092667  | SH | DEFINED | 1,2,5,6,8,1,19 |
| COOPER INDUSTRIES PLC     | Common equity shares | G24140108 | 184740   | 2846631   | SH | DEFINED | 1,2,5,6,8,1    |
| COOPER TIRE & RUBBER CO   | Common equity shares | 216831107 | 39979    | 1552442   | SH | DEFINED | 1,2,5,6,8      |
| MOLSON COORS BREWING CO   | Common equity shares | 60871R209 | 282193   | 6018229   | SH | DEFINED | 1,2,5,6,8,1    |
| CRANE CO                  | Common equity shares | 224399105 | 64192    | 1325429   | SH | DEFINED | 1,2,5,6,8,1    |
| CUMMINS INC               | Common equity shares | 231021106 | 1536014  | 14012147  | SH | DEFINED | 1,2,5,6,8,1    |
| DELUXE CORP               | Common equity shares | 248019101 | 51247    | 1930878   | SH | DEFINED | 1,2,5,6,8,1    |
| DEVON ENERGY CORP         | Common equity shares | 25179M103 | 1657071  | 18056872  | SH | DEFINED | 1,2,5,6,8,1    |
| DILLARDS INC -CL A        | Common equity shares | 254067101 | 55649    | 1387098   | SH | DEFINED | 1,2,5,6,8,1    |
| DUKE ENERGY CORP          | Common equity shares | 26441C105 | 1044386  | 57541776  | SH | DEFINED | 1,2,5,6,8,1    |
| DYNEGY INC                | Common equity shares | 26817G300 | 13312    | 2339126   | SH | DEFINED | 1,2,5,6,8      |
| E TRADE FINANCIAL CORP    | Common equity shares | 269246401 | 109253   | 6989409   | SH | DEFINED | 1,2,5,6,8,1    |
| EASTMAN CHEMICAL CO       | Common equity shares | 277432100 | 305404   | 3074938   | SH | DEFINED | 1,2,5,6,8,1    |
| EBAY INC                  | Common equity shares | 278642103 | 1309165  | 42176669  | SH | DEFINED | 1,2,5,6,8,1    |
| EMC CORP/MA               | Common equity shares | 268648102 | 1999966  | 75328270  | SH | DEFINED | 1,2,5,6,8,1    |
| ENTERGY CORP              | Common equity shares | 29364G103 | 537489   | 7997181   | SH | DEFINED | 1,2,5,6,8,1    |
| EOG RESOURCES INC         | Common equity shares | 26875P101 | 1297289  | 10946640  | SH | DEFINED | 1,2,5,6,8,1    |
| EXXON MOBIL CORP          | Common equity shares | 30231G102 | 16923894 | 201163576 | SH | DEFINED | 1,2,5,6,8,1,19 |
| FAMILY DOLLAR STORES      | Common equity shares | 307000109 | 239196   | 4660878   | SH | DEFINED | 1,2,5,6,8,1    |
| MACY`S INC                | Common equity shares | 55616P104 | 411684   | 16969495  | SH | DEFINED | 1,2,5,6,8,1    |
| FEDERATED INVESTORS INC   | Common equity shares | 314211103 | 81415    | 3043583   | SH | DEFINED | 1,2,5,6,8,1    |
| FOREST LABORATORIES -CL A | Common equity shares | 345838106 | 357908   | 11080845  | SH | DEFINED | 1,2,5,6,8,1    |
| GAP INC                   | Common equity shares | 364760108 | 405142   | 17879507  | SH | DEFINED | 1,2,5,6,8,1    |
| GILEAD SCIENCES INC       | Common equity shares | 375558103 | 1269312  | 29908335  | SH | DEFINED | 1,2,5,6,8,1    |
| GOODRICH CORP             | Common equity shares | 382388106 | 400882   | 4687023   | SH | DEFINED | 1,2,5,6,8,1    |
| GOODYEAR TIRE & RUBBER CO | Common equity shares | 382550101 | 129248   | 8629422   | SH | DEFINED | 1,2,5,6,8,1    |
| GRAINGER (W W) INC        | Common equity shares | 384802104 | 310536   | 2255504   | SH | DEFINED | 1,2,5,6,8,1    |
| HEINZ (H J) CO            | Common equity shares | 423074103 | 571204   | 11700099  | SH | DEFINED | 1,2,5,6,8,1    |
| HUMANA INC                | Common equity shares | 444859102 | 433308   | 6195158   | SH | DEFINED | 1,2,5,6,8,1    |

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|                             |               |           |         |           |    |         |             |
|-----------------------------|---------------|-----------|---------|-----------|----|---------|-------------|
| INGERSOLL-RAND PLC          | Common equity | G47791101 | 561014  | 11612778  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| JANUS CAPITAL GROUP INC     | Common equity | 47102X105 | 84360   | 6765319   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| JOHNSON & JOHNSON           | Common equity | 478160104 | 8221685 | 138762629 | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         | ,19         |
| KB HOME                     | Common equity | 48666K109 | 52419   | 4214017   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| KEYCORP                     | Common equity | 493267108 | 398155  | 44837480  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| KOHL`S CORP                 | Common equity | 500255104 | 583870  | 11008162  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| LOCKHEED MARTIN CORP        | Common equity | 539830109 | 5588775 | 69512181  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| LOEWS CORP                  | Common equity | 540424108 | 527541  | 12242541  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| LOUISIANA-PACIFIC CORP      | Common equity | 546347105 | 49049   | 4671069   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| M & T BANK CORP             | Common equity | 55261F104 | 433574  | 4900777   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MARRIOTT INTL INC           | Common equity | 571903202 | 401813  | 11293400  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MASCO CORP                  | Common equity | 574599106 | 216414  | 15547637  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MATTEL INC                  | Common Stock  | 577081102 | 321636  | 12901652  | SH | DEFINED | 1,2,5,6,8,1 |
| MBIA INC                    | Common equity | 55262C100 | 24206   | 2411498   | SH | DEFINED | 1,2,5,6,8   |
|                             | shares        |           |         |           |    |         |             |
| MCGRAW-HILL COMPANIES       | Common equity | 580645109 | 520849  | 13219460  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MCKESSON CORP               | Common equity | 58155Q103 | 764485  | 9670977   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MEADWESTVACO CORP           | Common equity | 583334107 | 233917  | 7712705   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MEREDITH CORP               | Common equity | 589433101 | 32170   | 948212    | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MGIC INVESTMENT CORP/WI     | Common equity | 552848103 | 45040   | 5066044   | SH | DEFINED | 1,2,5,6,8   |
|                             | shares        |           |         |           |    |         |             |
| MOLEX INC                   | Common equity | 608554101 | 107136  | 4264765   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| MONSTER WORLDWIDE INC       | Common Stock  | 611742107 | 63556   | 3997096   | SH | DEFINED | 1,2,5,6,8,1 |
|                             |               |           |         |           |    |         |             |
| MYLAN INC                   | Common Stock  | 628530107 | 359133  | 15841888  | SH | DEFINED | 1,2,5,6,8,1 |
|                             |               |           |         |           |    |         |             |
| NABORS INDUSTRIES LTD       | Common equity | G6359F103 | 431786  | 14213060  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NAVISTAR INTERNATIONAL CORP | Common Stock  | 63934E108 | 59234   | 854399    | SH | DEFINED | 1,2,5,6,8,1 |
|                             |               |           |         |           |    |         |             |
| NCR CORP                    | Common equity | 62886E108 | 85256   | 4525307   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NETAPP INC                  | Common equity | 64110D104 | 641270  | 13309983  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NEWELL RUBBERMAID INC       | Common equity | 651229106 | 200313  | 10471260  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NEWMONT MINING CORP         | Common equity | 651639106 | 1103226 | 20213025  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NICOR INC                   | Common equity | 654086107 | 118026  | 2197870   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NIKE INC                    | Common equity | 654106103 | 983516  | 12992231  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NISOURCE INC                | Common equity | 65473P105 | 269672  | 14060068  | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |
| NOBLE CORP                  | Common equity | H5833N103 | 394991  | 8658282   | SH | DEFINED | 1,2,5,6,8,1 |
|                             | shares        |           |         |           |    |         |             |

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|                              |                              |           |         |           |    |         |             |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|-------------|
| NORDSTROM INC                | Common equity                | 655664100 | 282305  | 6290243   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| NORFOLK SOUTHERN CORP        | Common equity                | 655844108 | 939536  | 13563367  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| NORTHERN TRUST CORP          | Common equity                | 665859104 | 522249  | 10290433  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| NOVELL INC                   | Common equity                | 670006105 | 69851   | 11779565  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| NOVELLUS SYSTEMS INC         | Common equity                | 670008101 | 110549  | 2977377   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| NUCOR CORP                   | Common equity                | 670346105 | 611120  | 13279402  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| OCCIDENTAL PETROLEUM CORP    | Common equity                | 674599105 | 3433646 | 32860998  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| OFFICE DEPOT INC             | Common equity                | 676220106 | 45990   | 9932615   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| OMNICOM GROUP                | Common equity                | 681919106 | 493970  | 10068798  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| ORACLE CORP                  | Common equity                | 68389X105 | 4848407 | 145292589 | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PACCAR INC                   | Common equity                | 693718108 | 694557  | 13267464  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PALL CORP                    | Common equity                | 696429307 | 248882  | 4319960   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PARAMETRIC TECHNOLOGY CORP   | Common equity                | 699173209 | 91197   | 4055042   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PARKER-HANNIFIN CORP         | Common equity                | 701094104 | 589664  | 6228001   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PAYCHEX INC                  | Common equity                | 704326107 | 362069  | 11545533  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PENNEY (J C) CO              | Common equity                | 708160106 | 937659  | 26111179  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PEPSICO INC                  | Common equity                | 713448108 | 3757924 | 58343826  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         | ,19         |
| PERKINELMER INC              | Common equity                | 714046109 | 99627   | 3792456   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PFIZER INC                   | Common equity                | 717081103 | 6248933 | 307677526 | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         | ,19         |
| PG&E CORP                    | Common equity                | 69331C108 | 769579  | 17418989  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PINNACLE WEST CAPITAL CORP   | Common equity                | 723484101 | 325542  | 7607837   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PITNEY BOWES INC             | Common equity                | 724479100 | 406373  | 15818068  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PLUM CREEK TIMBER CO INC     | Real Estate Investment Trust | 729251108 | 264008  | 6053892   | SH | DEFINED | 1,2,5,6,8,1 |
| PMC-SIERRA INC               | Common equity                | 69344F106 | 25104   | 3346984   | SH | DEFINED | 1,2,5,6,8   |
|                              | shares                       |           |         |           |    |         |             |
| PNC FINANCIAL SVCS GROUP INC | Common equity                | 693475105 | 1377529 | 21869031  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| POWER-ONE INC                | Common Stock                 | 73930R102 | 12623   | 1442296   | SH | DEFINED | 1,2,6,8     |
| PPG INDUSTRIES INC           | Common equity                | 693506107 | 769722  | 8084411   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         | ,19         |
| PPL CORP                     | Common equity                | 69351T106 | 534651  | 21132402  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PRAXAIR INC                  | Common equity                | 74005P104 | 1163558 | 11452307  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PRICE (T. ROWE) GROUP        | Common equity                | 74144T108 | 638593  | 9614397   | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |
| PRINCIPAL FINANCIAL GRP INC  | Common equity                | 74251V102 | 401614  | 12507491  | SH | DEFINED | 1,2,5,6,8,1 |
|                              | shares                       |           |         |           |    |         |             |

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|                               |                              |           |         |           |    |         |                |
|-------------------------------|------------------------------|-----------|---------|-----------|----|---------|----------------|
| PROCTER & GAMBLE CO           | Common equity shares         | 742718109 | 6905154 | 112096602 | SH | DEFINED | 1,2,5,6,8,19   |
| PROGRESS ENERGY INC           | Common equity shares         | 743263105 | 1213207 | 26294140  | SH | DEFINED | 1,2,5,6,8,19   |
| PROGRESSIVE CORP-OHIO         | Common equity shares         | 743315103 | 521530  | 24682138  | SH | DEFINED | 1,2,5,6,8,19   |
| PROLOGIS                      | Real Estate Investment Trust | 743410102 | 448693  | 28078061  | SH | DEFINED | 1,2,3,5,6,8,19 |
| PRUDENTIAL FINANCIAL INC      | Common equity shares         | 744320102 | 1146354 | 18615582  | SH | DEFINED | 1,2,5,6,8,19   |
| PUBLIC SERVICE ENTRP GRP INC  | Common equity shares         | 744573106 | 699118  | 22187301  | SH | DEFINED | 1,2,5,6,8,19   |
| PULTEGROUP INC                | Common equity shares         | 745867101 | 117656  | 15899429  | SH | DEFINED | 1,2,5,6,8,19   |
| QLOGIC CORP                   | Common equity shares         | 747277101 | 53022   | 2858389   | SH | DEFINED | 1,2,5,6,8,19   |
| QUALCOMM INC                  | Common equity shares         | 747525103 | 3268425 | 59610102  | SH | DEFINED | 1,2,5,6,8,19   |
| QUEST DIAGNOSTICS INC         | Common equity shares         | 74834L100 | 310376  | 5377202   | SH | DEFINED | 1,2,5,6,8,19   |
| QWEST COMMUNICATIONS INTL INC | Common equity shares         | 749121109 | 699115  | 102359696 | SH | DEFINED | 1,2,5,6,8,19   |
| RADIOSHACK CORP               | Common equity shares         | 750438103 | 64525   | 4297784   | SH | DEFINED | 1,2,5,6,8,19   |
| RAYTHEON CO                   | Common equity shares         | 755111507 | 700935  | 13778986  | SH | DEFINED | 1,2,5,6,8,19   |
| REGIONS FINANCIAL CORP        | Common equity shares         | 7591EP100 | 432292  | 59544742  | SH | DEFINED | 1,2,5,6,8,19   |
| REYNOLDS AMERICAN INC         | Common equity shares         | 761713106 | 442042  | 12441360  | SH | DEFINED | 1,2,5,6,8,19   |
| ROBERT HALF INTL INC          | Common equity shares         | 770323103 | 167744  | 5481798   | SH | DEFINED | 1,2,5,6,8,19   |
| ROCKWELL AUTOMATION           | Common equity shares         | 773903109 | 502293  | 5306878   | SH | DEFINED | 1,2,5,6,8,19   |
| ROCKWELL COLLINS INC          | Common equity shares         | 774341101 | 379236  | 5849757   | SH | DEFINED | 1,2,5,6,8,19   |
| ROWAN COS INC                 | Common equity shares         | 779382100 | 304237  | 6886422   | SH | DEFINED | 1,2,5,6,8,19   |
| RYDER SYSTEM INC              | Common equity shares         | 783549108 | 96172   | 1900677   | SH | DEFINED | 1,2,5,6,8,19   |
| SAFEWAY INC                   | Common equity shares         | 786514208 | 353688  | 15025191  | SH | DEFINED | 1,2,5,6,8,19   |
| SANMINA-SCI CORP              | Common equity shares         | 800907206 | 18038   | 1608861   | SH | DEFINED | 1,2,5,6,8,19   |
| SARA LEE CORP                 | Common equity shares         | 803111103 | 410032  | 23205102  | SH | DEFINED | 1,2,5,6,8,19   |
| AT&T INC                      | Common equity shares         | 00206R102 | 6919070 | 226113407 | SH | DEFINED | 1,2,5,6,8,19   |
| SCHLUMBERGER LTD              | Common equity shares         | 806857108 | 5134676 | 55057633  | SH | DEFINED | 1,2,5,6,8,19   |
| SCHWAB (CHARLES) CORP         | Common equity shares         | 808513105 | 668207  | 37061027  | SH | DEFINED | 1,2,5,6,8,19   |
| SEALED AIR CORP               | Common equity shares         | 81211K100 | 177864  | 6671507   | SH | DEFINED | 1,2,5,6,8,19   |
| SEMPRA ENERGY                 | Common equity shares         | 816851109 | 581482  | 10868881  | SH | DEFINED | 1,2,5,6,8,19   |
| SHERWIN-WILLIAMS CO           | Common equity shares         | 824348106 | 386440  | 4601014   | SH | DEFINED | 1,2,5,6,8,19   |
| SIGMA-ALDRICH CORP            | Common equity shares         | 826552101 | 312175  | 4905297   | SH | DEFINED | 1,2,5,6,8,19   |
| SIMON PROPERTY                | Real Estate                  | 828806109 | 1564764 | 14602070  | SH | DEFINED | 1,2,3,5,6,8,19 |

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|                              |                      |           |         |           |    |         |                |
|------------------------------|----------------------|-----------|---------|-----------|----|---------|----------------|
| GROUP INC                    | Investment Trust     |           |         |           |    |         |                |
| SLM CORP                     | Common equity shares | 78442P106 | 318081  | 20789098  | SH | DEFINED | 1,2,5,6,8,1    |
| SNAP-ON INC                  | Common equity shares | 833034101 | 114709  | 1909884   | SH | DEFINED | 1,2,5,6,8,1    |
| SOUTHERN CO                  | Common equity shares | 842587107 | 1394138 | 36581988  | SH | DEFINED | 1,2,5,6,8,1    |
| SOUTHWEST AIRLINES           | Common equity shares | 844741108 | 320512  | 25377055  | SH | DEFINED | 1,2,5,6,8,1    |
| SPRINT NEXTEL CORP           | Common equity shares | 852061100 | 520062  | 112082723 | SH | DEFINED | 1,2,5,6,8,1    |
| ST JUDE MEDICAL INC          | Common equity shares | 790849103 | 620056  | 12096099  | SH | DEFINED | 1,2,5,6,8,1    |
| TRAVELERS COS INC            | Common equity shares | 89417E109 | 1384345 | 23274118  | SH | DEFINED | 1,2,5,6,8,1    |
| STANLEY BLACK & DECKER INC   | Common equity shares | 854502101 | 551240  | 7196302   | SH | DEFINED | 1,2,5,6,8,1    |
| STAPLES INC                  | Common equity shares | 855030102 | 502211  | 25860750  | SH | DEFINED | 1,2,5,6,8,1    |
| STARBUCKS CORP               | Common equity shares | 855244109 | 983575  | 26619292  | SH | DEFINED | 1,2,5,6,8,1    |
| STARWOOD HOTELS&RESORTS WRLD | Common equity shares | 85590A401 | 471873  | 8118898   | SH | DEFINED | 1,2,3,5,6,8    |
| STATE STREET CORP            | Common equity shares | 857477103 | 1084331 | 24128429  | SH | DEFINED | 1,2,5,6,8,1    |
| STRYKER CORP                 | Common equity shares | 863667101 | 719961  | 11841476  | SH | DEFINED | 1,2,5,6,8,1,19 |
| SUNOCO INC                   | Common equity shares | 86764P109 | 394655  | 8656590   | SH | DEFINED | 1,2,5,6,8,1    |
| SUNTRUST BANKS INC           | Common equity shares | 867914103 | 645920  | 22396634  | SH | DEFINED | 1,2,5,6,8,1    |
| SUPERVALU INC                | Common equity shares | 868536103 | 122854  | 13758017  | SH | DEFINED | 1,2,5,6,8,1    |
| SYMANTEC CORP                | Common equity shares | 871503108 | 557796  | 30085599  | SH | DEFINED | 1,2,5,6,8,1    |
| SYNOVUS FINANCIAL CORP       | Common equity shares | 87161C105 | 63843   | 26601284  | SH | DEFINED | 1,2,5,6,8,1    |
| SYSCO CORP                   | Common equity shares | 871829107 | 592846  | 21402433  | SH | DEFINED | 1,2,5,6,8,1    |
| TARGET CORP                  | Common equity shares | 87612E106 | 3172019 | 63427901  | SH | DEFINED | 1,2,5,6,8,1    |
| TECO ENERGY INC              | Common equity shares | 872375100 | 162511  | 8662434   | SH | DEFINED | 1,2,5,6,8,1    |
| TELLABS INC                  | Common equity shares | 879664100 | 66214   | 12635695  | SH | DEFINED | 1,2,5,6,8,1    |
| TEMPLE-INLAND INC            | Common equity shares | 879868107 | 70153   | 2997998   | SH | DEFINED | 1,2,5,6,8,1    |
| TENET HEALTHCARE CORP        | Common equity shares | 88033G100 | 176530  | 23695322  | SH | DEFINED | 1,2,5,6,8,1    |
| TERADYNE INC                 | Common equity shares | 880770102 | 108446  | 6089080   | SH | DEFINED | 1,2,5,6,8,1    |
| TEXAS INSTRUMENTS INC        | Common equity shares | 882508104 | 1526897 | 44180990  | SH | DEFINED | 1,2,5,6,8,1    |
| TEXTRON INC                  | Common equity shares | 883203101 | 273130  | 9971745   | SH | DEFINED | 1,2,5,6,8,1    |
| THERMO FISHER SCIENTIFIC INC | Common equity shares | 883556102 | 789953  | 14220419  | SH | DEFINED | 1,2,5,6,8,1    |
| THOMAS & BETTS CORP          | Common equity shares | 884315102 | 79557   | 1337687   | SH | DEFINED | 1,2,5,6,8,1    |
| TIFFANY & CO                 | Common equity        | 886547108 | 281439  | 4580841   | SH | DEFINED | 1,2,5,6,8,1    |



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|                        |                         |           |         |          |    |         |                  |
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| TIME WARNER INC        | shares<br>Common equity | 887317303 | 1458074 | 40842334 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TJX COMPANIES INC      | shares<br>Common equity | 872540109 | 728990  | 14658798 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TORCHMARK CORP         | shares<br>Common equity | 891027104 | 203437  | 3060175  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TRANSOCEAN LTD         | shares<br>Common equity | H8817H100 | 60284   | 773426   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TYCO INTERNATIONAL LTD | shares<br>Common equity | H89128104 | 878008  | 19611513 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| U S BANCORP            | shares<br>Common equity | 902973304 | 2030033 | 76807707 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNION PACIFIC CORP     | shares<br>Common equity | 907818108 | 1783766 | 18140683 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |

| ISSUER                     | CLASS                   | CUSIP     | VALUE   | SHS/PRN VAL | SH/PRN | PUT/ CALL | DISCRETION | MANA                 |
|----------------------------|-------------------------|-----------|---------|-------------|--------|-----------|------------|----------------------|
| UNISYS CORP                | Common equity<br>shares | 909214306 | 33387   | 1069473     | SH     |           | DEFINED    | 1, 2, 5, 6, 8        |
| UNITED PARCEL SERVICE INC  | Common equity<br>shares | 911312106 | 2406723 | 32383089    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| UNITED STATES STEEL CORP   | Common equity<br>shares | 912909108 | 343132  | 6361367     | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| UNITED TECHNOLOGIES CORP   | Common equity<br>shares | 913017109 | 9455978 | 111706810   | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| UNITEDHEALTH GROUP INC     | Common equity<br>shares | 91324P102 | 1860479 | 41161060    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1, 19 |
| UNUM GROUP                 | Common equity<br>shares | 91529Y106 | 343090  | 13069655    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| VALERO ENERGY CORP         | Common equity<br>shares | 91913Y100 | 792266  | 26567782    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1, 19 |
| VERIZON COMMUNICATIONS INC | Common equity<br>shares | 92343V104 | 4318718 | 112057987   | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1, 19 |
| VF CORP                    | Common equity<br>shares | 918204108 | 412656  | 4188157     | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| CBS CORP                   | Common equity<br>shares | 124857202 | 603850  | 24115329    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| VULCAN MATERIALS CO        | Common equity<br>shares | 929160109 | 231347  | 5073135     | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| WAL-MART STORES INC        | Common equity<br>shares | 931142103 | 4193503 | 80566855    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1, 19 |
| WALGREEN CO                | Common equity<br>shares | 931422109 | 1462096 | 36425053    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1, 19 |
| WASTE MANAGEMENT INC       | Common equity<br>shares | 94106L109 | 775394  | 20765677    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| WATERS CORP                | Common equity<br>shares | 941848103 | 296619  | 3413335     | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| WATSON PHARMACEUTICALS INC | Common equity<br>shares | 942683103 | 247043  | 4410795     | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| WELLS FARGO & CO           | Common equity<br>shares | 949746101 | 6385343 | 201430222   | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |
| WEYERHAEUSER CO            | Common equity           | 962166104 | 490351  | 19932836    | SH     |           | DEFINED    | 1, 2, 5, 6, 8, 1     |

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|                                  |                         |           |         |          |    |         |                  |
|----------------------------------|-------------------------|-----------|---------|----------|----|---------|------------------|
| WHIRLPOOL CORP                   | shares<br>Common equity | 963320106 | 267617  | 3135100  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WILLIAMS COS INC                 | shares<br>Common equity | 969457100 | 893412  | 28653726 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WORTHINGTON<br>INDUSTRIES        | shares<br>Common equity | 981811102 | 76709   | 3666766  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XCEL ENERGY INC                  | shares<br>Common equity | 98389B100 | 501262  | 20981830 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XEROX CORP                       | shares<br>Common equity | 984121103 | 853999  | 80187468 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XILINX INC                       | shares<br>Common equity | 983919101 | 319236  | 9732534  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| XL GROUP PLC                     | shares<br>Common equity | G98290102 | 312831  | 12716282 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| YAHOO INC                        | shares<br>Common equity | 984332106 | 860029  | 51653370 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| YUM BRANDS INC                   | shares<br>Common equity | 988498101 | 1069863 | 20822596 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ZIMMER HOLDINGS INC              | shares<br>Common equity | 98956P102 | 499891  | 8258645  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ZIONS<br>BANCORPORATION          | shares<br>Common equity | 989701107 | 214433  | 9298966  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NEWS CORP                        | Common Stock            | 65248E104 | 1395948 | 79495674 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SHIP FINANCE INTL<br>LTD         | shares<br>Common equity | G81075106 | 22823   | 1100972  | SH | DEFINED | 1, 2, 5, 6       |
| CNO FINANCIAL GROUP<br>INC       | shares<br>Common equity | 12621E103 | 38927   | 5183433  | SH | DEFINED | 1, 2, 5, 6, 8    |
| CEPHALON INC                     | shares<br>Common equity | 156708109 | 226077  | 2983236  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HARRIS CORP                      | shares<br>Common equity | 413875105 | 258464  | 5210913  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SEARS HOLDINGS CORP              | shares<br>Common equity | 812350106 | 302203  | 3656321  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| KINROSS GOLD CORP                | shares<br>Common equity | 496902404 | 469     | 29721    | SH | DEFINED | 1, 18            |
| MEMC ELECTRONIC<br>MATERIALS INC | shares<br>Common equity | 552715104 | 108248  | 8352303  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| YRC WORLDWIDE INC                | shares<br>Common equity | 984249300 | 179     | 102080   | SH | DEFINED | 1, 5, 6, 8       |
| CREE INC                         | shares<br>Common equity | 225447101 | 158332  | 3430031  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CHESAPEAKE ENERGY<br>CORP        | shares<br>Common equity | 165167107 | 946753  | 28244333 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ALLIANT TECHSYSTEMS<br>INC       | shares<br>Common equity | 018804104 | 60850   | 861115   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TIMBERLAND CO -CL A              | shares<br>Common equity | 887100105 | 60207   | 1458199  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ABERCROMBIE &<br>FITCH -CL A     | shares<br>Common equity | 002896207 | 190717  | 3248976  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ACXIOM CORP                      | shares<br>Common equity | 005125109 | 41017   | 2858302  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AFFYMETRIX INC                   | shares<br>Common equity | 00826T108 | 8482    | 1627692  | SH | DEFINED | 1, 2, 5, 6, 8    |
| HUBBELL INC -CL B                | shares<br>Common equity | 443510201 | 112398  | 1582389  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| LANCASTER COLONY<br>CORP         | shares<br>Common equity | 513847103 | 43318   | 714845   | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PENTAIR INC                      | shares<br>Common equity | 709631105 | 190440  | 5039354  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TOTAL SYSTEM<br>SERVICES INC     | shares<br>Common equity | 891906109 | 117333  | 6511268  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |

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|                              |                              |           |        |          |    |         |             |
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| KEY ENERGY SERVICES INC      | Common equity shares         | 492914106 | 61777  | 3972473  | SH | DEFINED | 1,2,5,6,8   |
| LABRANCHE & CO INC           | Common equity shares         | 505447102 | 3516   | 894593   | SH | DEFINED | 1,2,8       |
| EAGLE MATERIALS INC          | Common equity shares         | 26969P108 | 16482  | 544748   | SH | DEFINED | 1,2,5,6,8   |
| NORTHEAST UTILITIES          | Common equity shares         | 664397106 | 295894 | 8551808  | SH | DEFINED | 1,2,5,6,8,1 |
| PIPER JAFFRAY COS INC        | Common equity shares         | 724078100 | 17274  | 416907   | SH | DEFINED | 1,2,5,6,8   |
| L-3 COMMUNICATIONS HLDGS INC | Common equity shares         | 502424104 | 322093 | 4113088  | SH | DEFINED | 1,2,5,6,8,1 |
| WILEY (JOHN) & SONS -CL A    | Common equity shares         | 968223206 | 64115  | 1261136  | SH | DEFINED | 1,2,5,6,8,1 |
| ATMEL CORP                   | Common equity shares         | 049513104 | 168019 | 12326727 | SH | DEFINED | 1,2,5,6,8,1 |
| SEI INVESTMENTS CO           | Common equity shares         | 784117103 | 106829 | 4473687  | SH | DEFINED | 1,2,5,6,8,1 |
| ADTRAN INC                   | Common equity shares         | 00738A106 | 99919  | 2353328  | SH | DEFINED | 1,2,5,6,8,1 |
| ADVANCE AUTO PARTS INC       | Common equity shares         | 00751Y106 | 206937 | 3153630  | SH | DEFINED | 1,2,5,6,8,1 |
| BECKMAN COULTER INC          | Common equity shares         | 075811109 | 182118 | 2192200  | SH | DEFINED | 1,2,5,6,8,1 |
| CONSTELLATION BRANDS         | Common equity shares         | 21036P108 | 142348 | 7018995  | SH | DEFINED | 1,2,5,6,8,1 |
| CYTEC INDUSTRIES INC         | Common equity shares         | 232820100 | 72258  | 1328984  | SH | DEFINED | 1,2,5,6,8,1 |
| DOLLAR TREE INC              | Common equity shares         | 256746108 | 245795 | 4427112  | SH | DEFINED | 1,2,5,6,8,1 |
| DPL INC                      | Common equity shares         | 233293109 | 87016  | 3174690  | SH | DEFINED | 1,2,5,6,8,1 |
| HARTE HANKS INC              | Common equity shares         | 416196103 | 16868  | 1417666  | SH | DEFINED | 1,2,5,6,8,1 |
| ITT EDUCATIONAL SERVICES INC | Common equity shares         | 45068B109 | 54334  | 753076   | SH | DEFINED | 1,2,5,6,8,1 |
| JEFFERIES GROUP INC          | Common equity shares         | 472319102 | 94647  | 3795223  | SH | DEFINED | 1,2,5,6,8,1 |
| NVR INC                      | Common equity shares         | 62944T105 | 152599 | 201841   | SH | DEFINED | 1,2,5,6,8,1 |
| PACKAGING CORP OF AMERICA    | Common equity shares         | 695156109 | 77786  | 2692566  | SH | DEFINED | 1,2,5,6,8,1 |
| POPULAR INC                  | Common equity shares         | 733174106 | 42945  | 14756620 | SH | DEFINED | 1,2,5,6,8,1 |
| PRECISION CASTPARTS CORP     | Common equity shares         | 740189105 | 751537 | 5106257  | SH | DEFINED | 1,2,5,6,8,1 |
| RAYONIER INC                 | Real Estate Investment Trust | 754907103 | 161785 | 2596503  | SH | DEFINED | 1,2,5,6,8,1 |
| RENT-A-CENTER INC            | Common equity shares         | 76009N100 | 100896 | 2890217  | SH | DEFINED | 1,2,5,6,8,1 |
| RYLAND GROUP INC             | Common equity shares         | 783764103 | 49949  | 3141241  | SH | DEFINED | 1,2,5,6,8,1 |
| SAKS INC                     | Common equity shares         | 79377W108 | 69143  | 6113427  | SH | DEFINED | 1,2,5,6,8,1 |
| SPDR S&P 500 ETF             | ETF                          | 78462F103 | 974679 | 7355293  | SH | DEFINED | 1,2,5,10    |
| UTSTARCOM INC                | Common equity shares         | 918076100 | 5686   | 2420022  | SH | DEFINED | 1,2,5,8     |
| PATTERSON-UTI ENERGY INC     | Common equity shares         | 703481101 | 143705 | 4889648  | SH | DEFINED | 1,2,5,6,8,1 |
| NABI BIOPHARMACEUTICALS      | Common Stock                 | 629519109 | 7885   | 1356944  | SH | DEFINED | 1,2,5,6,8   |

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|                                |               |           |        |         |    |         |             |
|--------------------------------|---------------|-----------|--------|---------|----|---------|-------------|
| WMS INDUSTRIES INC             | Common equity | 929297109 | 55217  | 1561928 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| PANERA BREAD CO                | Common equity | 69840W108 | 111245 | 875928  | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| LAWSON SOFTWARE INC            | Common equity | 52078P102 | 36679  | 3031419 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| ADOLOR CORP                    | Common equity | 00724X102 | 49     | 34882   | SH | DEFINED | 1           |
|                                | shares        |           |        |         |    |         |             |
| AFFILIATED MANAGERS<br>GRP INC | Common equity | 008252108 | 154281 | 1410610 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| ANSYS INC                      | Common equity | 03662Q105 | 131573 | 2428001 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| APTARGROUP INC                 | Common equity | 038336103 | 92525  | 1845710 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| AXCELIS<br>TECHNOLOGIES INC    | Common equity | 054540109 | 5066   | 1912112 | SH | DEFINED | 1,2         |
|                                | shares        |           |        |         |    |         |             |
| BENCHMARK<br>ELECTRONICS INC   | Common equity | 08160H101 | 32154  | 1695061 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| BROCADE<br>COMMUNICATIONS SYS  | Common equity | 111621306 | 33747  | 5487469 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| BROOKS AUTOMATION<br>INC       | Common equity | 114340102 | 19902  | 1449495 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| CARTER`S INC                   | Common equity | 146229109 | 37077  | 1295127 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| CUMULUS MEDIA INC              | Common equity | 231082108 | 1557   | 359087  | SH | DEFINED | 1,2         |
|                                | shares        |           |        |         |    |         |             |
| EMULEX CORP                    | Common equity | 292475209 | 21419  | 2007935 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| ENTEGRIS INC                   | Common equity | 29362U104 | 27454  | 3130199 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| EXTREME NETWORKS<br>INC        | Common Stock  | 30226D106 | 6485   | 1852693 | SH | DEFINED | 1,2,5,6     |
|                                |               |           |        |         |    |         |             |
| FORWARD AIR CORP               | Common equity | 349853101 | 21075  | 688128  | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| GATX CORP                      | Common equity | 361448103 | 49125  | 1270669 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| GENTEX CORP                    | Common equity | 371901109 | 116080 | 3837390 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| IDEX CORP                      | Common equity | 45167R104 | 97669  | 2237605 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| LTX-CREDENCE CORP              | Common Stock  | 502403207 | 8334   | 912667  | SH | DEFINED | 1,2,8       |
| MANHATTAN<br>ASSOCIATES INC    | Common equity | 562750109 | 19105  | 583883  | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| MICROS SYSTEMS INC             | Common equity | 594901100 | 107320 | 2171038 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| MYRIAD GENETICS INC            | Common equity | 62855J104 | 35321  | 1753055 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| NATIONAL<br>INSTRUMENTS CORP   | Common equity | 636518102 | 79017  | 2411294 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| NPS PHARMACEUTICALS<br>INC     | Common equity | 62936P103 | 20217  | 2112380 | SH | DEFINED | 1,2,6,8     |
|                                | shares        |           |        |         |    |         |             |
| OSHKOSH CORP                   | Common equity | 688239201 | 94450  | 2669589 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| P F CHANGS CHINA<br>BISTRO INC | Common equity | 69333Y108 | 27836  | 602637  | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| PLEXUS CORP                    | Common equity | 729132100 | 30837  | 879248  | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| ROPER INDUSTRIES<br>INC/DE     | Common equity | 776696106 | 293596 | 3395704 | SH | DEFINED | 1,2,5,6,8,1 |
|                                | shares        |           |        |         |    |         |             |
| RUBY TUESDAY INC               | Common equity | 781182100 | 19745  | 1505623 | SH | DEFINED | 1,2,5,6,8   |
|                                | shares        |           |        |         |    |         |             |
| SPARTECH CORP                  | Common equity | 847220209 | 5168   | 713277  | SH | DEFINED | 1,2,5,6,8   |
|                                |               |           |        |         |    |         |             |

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|                                  |                                    |           |        |         |    |         |                  |
|----------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| TEEKAY CORP                      | shares<br>Common equity            | Y8564W103 | 20300  | 549584  | SH | DEFINED | 1, 2, 5, 6       |
| VISHAY<br>INTERTECHNOLOGY<br>INC | shares<br>Common equity            | 928298108 | 87002  | 4904369 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GREATBATCH INC                   | Common equity                      | 39153L106 | 13436  | 507887  | SH | DEFINED | 1, 2, 5, 6, 8    |
| WINTRUST FINANCIAL<br>CORP       | shares<br>Common equity            | 97650W108 | 45560  | 1239768 | SH | DEFINED | 1, 2, 5, 6, 8    |
| ST JOE CO                        | shares<br>Common equity            | 790148100 | 27370  | 1091756 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MACERICH CO                      | Real Estate<br>Investment<br>Trust | 554382101 | 283718 | 5728198 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ACADIA REALTY TRUST              | Real Estate<br>Investment<br>Trust | 004239109 | 26796  | 1416294 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| BROOKFIELD<br>PROPERTIES CORP    | Common equity                      | 112900105 | 9489   | 535554  | SH | DEFINED | 1, 2, 3          |
| CAMDEN PROPERTY<br>TRUST         | Real Estate<br>Investment<br>Trust | 133131102 | 147465 | 2595310 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| CORP OFFICE PPTYS<br>TR INC      | Real Estate<br>Investment<br>Trust | 22002T108 | 96361  | 2666471 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| DEVELOPERS<br>DIVERSIFIED RLTY   | Real Estate<br>Investment<br>Trust | 251591103 | 72575  | 5183888 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| EASTGROUP<br>PROPERTIES          | Real Estate<br>Investment<br>Trust | 277276101 | 41032  | 933133  | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ESSEX PROPERTY<br>TRUST          | Real Estate<br>Investment<br>Trust | 297178105 | 151687 | 1223282 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HOSPITALITY<br>PROPERTIES TRUST  | Real Estate<br>Investment<br>Trust | 44106M102 | 116575 | 5035374 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| LASALLE HOTEL<br>PROPERTIES      | Real Estate<br>Investment<br>Trust | 517942108 | 69143  | 2560821 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| RAMCO-GERSHENSON<br>PROPERTIES   | Real Estate<br>Investment<br>Trust | 751452202 | 14993  | 1196591 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| REGENCY CENTERS<br>CORP          | Real Estate<br>Investment<br>Trust | 758849103 | 151948 | 3494601 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| TANGER FACTORY<br>OUTLET CTRS    | Real Estate<br>Investment<br>Trust | 875465106 | 73006  | 2782261 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| MECHEL OAO                       | American<br>Depository<br>Receipt  | 583840103 | 45719  | 1484933 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MOBILE TELESYSTEMS<br>OJSC       | American<br>Depository<br>Receipt  | 607409109 | 91792  | 4323660 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TENARIS SA                       | American<br>Depository<br>Receipt  | 88031M109 | 875    | 17672   | SH | DEFINED | 1, 8             |
| LAM RESEARCH CORP                | Common equity                      | 512807108 | 218874 | 3862903 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RAMBUS INC                       | shares<br>Common equity            | 750917106 | 25591  | 1292558 | SH | DEFINED | 1, 2, 5, 6, 8    |

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|                              |                                    |           |        |         |    |         |                  |
|------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| METTLER-TOLEDO INTL INC      | shares<br>Common equity            | 592688105 | 157174 | 913795  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NEENAH PAPER INC             | shares<br>Common equity            | 640079109 | 9491   | 431869  | SH | DEFINED | 1, 2, 6          |
| EW SCRIPPS -CL A             | shares<br>Common equity            | 811054402 | 7780   | 785563  | SH | DEFINED | 1, 2, 6, 8       |
| FMC TECHNOLOGIES INC         | shares<br>Common equity            | 30249U101 | 533316 | 5644629 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMPHENOL CORP                | shares<br>Common equity            | 032095101 | 343541 | 6316340 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BJ`S WHOLESALE CLUB INC      | shares<br>Common equity            | 05548J106 | 81402  | 1667390 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CME GROUP INC                | shares<br>Common equity            | 12572Q105 | 753690 | 2499399 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COMMUNITY HEALTH SYSTEMS INC | shares<br>Common equity            | 203668108 | 102398 | 2560465 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| COVANCE INC                  | shares<br>Common equity            | 222816100 | 102758 | 1877969 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GEN-PROBE INC                | shares<br>Common equity            | 36866T103 | 90181  | 1359152 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| REGIS CORP/MN                | shares<br>Common equity            | 758932107 | 38385  | 2163591 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SL GREEN REALTY CORP         | Real Estate<br>Investment<br>Trust | 78440X101 | 230875 | 3070119 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| STANCORP FINANCIAL GROUP INC | Common equity<br>shares            | 852891100 | 58754  | 1273882 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TELEFLEX INC                 | Common equity<br>shares            | 879369106 | 64145  | 1106407 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| URBAN OUTFITTERS INC         | Common equity<br>shares            | 917047102 | 146389 | 4907312 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AGCO CORP                    | Common equity<br>shares            | 001084102 | 200397 | 3645839 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EDWARDS LIFESCIENCES CORP    | Common equity<br>shares            | 28176E108 | 378051 | 4345332 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| LUBRIZOL CORP                | Common equity<br>shares            | 549271104 | 290009 | 2164872 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AAON INC                     | Common equity<br>shares            | 000360206 | 8600   | 261454  | SH | DEFINED | 1, 2, 5, 6, 8    |
| AAR CORP                     | Common equity<br>shares            | 000361105 | 27415  | 989071  | SH | DEFINED | 1, 2, 5, 6, 8    |
| AMERIS BANCORP               | Common equity<br>shares            | 03076K108 | 5124   | 504087  | SH | DEFINED | 1, 2             |
| A.C. MOORE ARTS & CRAFTS INC | Common equity<br>shares            | 00086T103 | 40     | 14746   | SH | DEFINED | 1                |
| ABM INDUSTRIES INC           | Common equity<br>shares            | 000957100 | 30644  | 1206926 | SH | DEFINED | 1, 2, 5, 6, 8    |
| AEP INDUSTRIES INC           | Common equity<br>shares            | 001031103 | 2915   | 98077   | SH | DEFINED | 1, 2             |
| AGL RESOURCES INC            | Common equity<br>shares            | 001204106 | 91881  | 2306192 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AK STEEL HOLDING CORP        | Common equity<br>shares            | 001547108 | 98348  | 6232343 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AMB PROPERTY CORP            | Real Estate<br>Investment<br>Trust | 00163T109 | 267619 | 7440171 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| AMR CORP/DE                  | Common equity<br>shares            | 001765106 | 29714  | 4599152 | SH | DEFINED | 1, 2, 5, 6, 8    |
| APAC CUSTOMER SERVICES INC   | Common Stock                       | 00185E106 | 3264   | 543318  | SH | DEFINED | 1, 2, 6          |
| ATMI INC                     | Common equity                      | 00207R101 | 14243  | 754201  | SH | DEFINED | 1, 2, 5, 6, 8    |

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|                                 |   |           |        |         |    |         |                  |
|---------------------------------|---|-----------|--------|---------|----|---------|------------------|
| ATP OIL & GAS CORP              | shares<br>Common equity   | 00208J108 | 36100  | 1993384 | SH | DEFINED | 1, 2, 5, 6, 8    |
| AVI BIOPHARMA INC               | shares<br>Common equity   | 002346104 | 4008   | 2142932 | SH | DEFINED | 1, 2, 5          |
| AVX CORP                        | shares<br>Common equity   | 002444107 | 9162   | 614649  | SH | DEFINED | 1, 2, 5, 6, 8    |
| AXT INC                         | Common Stock  | 00246W103 | 3745   | 522586  | SH | DEFINED | 1, 2             |
| AZZ INC                         | Common equity   | 002474104 | 13264  | 290834  | SH | DEFINED | 1, 2, 5, 6, 8    |
| AARON`S INC                     | shares<br>Common equity   | 002535300 | 64784  | 2554625 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AASTROM BIOSCIENCES<br>INC      | shares<br>Common equity   | 00253U305 | 50     | 19746   | SH | DEFINED | 1                |
| ABAXIS INC                      | shares<br>Common equity   | 002567105 | 13983  | 484834  | SH | DEFINED | 1, 2, 6, 8       |
| ABIOMED INC                     | Common Stock  | 003654100 | 9332   | 642053  | SH | DEFINED | 1, 2, 5, 6, 8    |
| ABRAXAS PETROLEUM<br>CORP/NV    | Common equity   | 003830106 | 24998  | 4272879 | SH | DEFINED | 1, 2, 6          |
| ACETO CORP                      | Common equity   | 004446100 | 3882   | 486921  | SH | DEFINED | 1, 2, 8          |
| ACTIVE POWER INC                | shares<br>Common equity   | 00504W100 | 142    | 48354   | SH | DEFINED | 1                |
| ACTUATE CORP                    | shares<br>Common equity   | 00508B102 | 5051   | 971216  | SH | DEFINED | 1, 2, 5, 6       |
| ACTUANT CORP -CL A              | shares<br>Common equity   | 00508X203 | 42240  | 1456648 | SH | DEFINED | 1, 2, 5, 6, 8    |
| INSPERITY INC                   | Common equity   | 45778Q107 | 14839  | 488565  | SH | DEFINED | 1, 2, 5, 6, 8    |
| AMAG<br>PHARMACEUTICALS<br>INC  | Common Stock  | 00163U106 | 7330   | 438936  | SH | DEFINED | 1, 2, 5, 6, 8    |
| ADVANCED PHOTONIX<br>INC -CL A  | Common equity   | 00754E107 | 23     | 11300   | SH | DEFINED | 1                |
| AP PHARMA INC                   | Common Stock  | 00202J203 | 3      | 15200   | SH | DEFINED | 2                |
| ADVANCED SEMICON<br>ENGINEERING | American<br>Depository<br>Receipt                                       | 00756M404 | 3179   | 580133  | SH | DEFINED | 1, 6, 8          |
| RENAISSANCE<br>LEARNING INC     | Common equity   | 75968L105 | 2934   | 249595  | SH | DEFINED | 1, 2, 5, 8       |
| DENNYS CORP                     | shares<br>Common equity   | 24869P104 | 8862   | 2182099 | SH | DEFINED | 1, 2, 5, 6, 8    |
| AEGON NV                        | Similar to<br>ADR<br>Certificates<br>representing<br>ordinary<br>shares | 007924103 | 125    | 16713   | SH | DEFINED | 1, 2             |
| ADVANCED ENERGY<br>INDS INC     | Common equity   | 007973100 | 12416  | 759505  | SH | DEFINED | 1, 2, 5, 6, 8    |
| ADVENT SOFTWARE INC             | shares<br>Common equity   | 007974108 | 35940  | 1253628 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AGREE REALTY CORP               | Real Estate<br>Investment<br>Trust                                      | 008492100 | 4505   | 200757  | SH | DEFINED | 1, 2, 3, 8       |
| AGRIUM INC                      | Common equity   | 008916108 | 1882   | 20400   | SH | DEFINED | 18               |
| AIR METHODS CORP                | shares<br>Common equity   | 009128307 | 16297  | 242325  | SH | DEFINED | 1, 2, 6, 8       |
| AIRGAS INC                      | Common equity   | 009363102 | 204970 | 3086016 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| AIRTRAN HOLDINGS                | shares<br>Common equity   | 00949P108 | 34718  | 4660717 | SH | DEFINED | 1, 2, 5, 6, 12   |

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|   |                              |           |        |            |         |                  |  |
|---|------------------------------|-----------|--------|------------|---------|------------------|--|
| INC   | shares                       |           |        |            |         |                  |  |
| AKAMAI TECHNOLOGIES INC                     | Common equity                | 00971T101 | 258117 | 6792587 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| AKORN INC                                   | Common Stock                 | 009728106 | 5961   | 1033586 SH | DEFINED | 1, 2, 6          |  |
| ALAMO GROUP INC                             | Common equity                | 011311107 | 4812   | 175232 SH  | DEFINED | 1, 2             |  |
| ALASKA AIR GROUP INC                        | Common equity                | 011659109 | 90162  | 1421665 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| ALASKA COMMUNICATIONS SYSTEMS GP            | Common equity                | 01167P101 | 9661   | 907137 SH  | DEFINED | 1, 2, 5, 6, 8    |  |
| ALBANY INTL CORP -CL A                      | Common equity                | 012348108 | 15605  | 626937 SH  | DEFINED | 1, 2, 5, 6, 8    |  |
| ALBANY MOLECULAR RESH INC                   | Common Stock                 | 012423109 | 2223   | 522189 SH  | DEFINED | 1, 2, 6          |  |
| ALBEMARLE CORP                              | Common equity                | 012653101 | 139495 | 2333817 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| ALCATEL-LUCENT                              | American Depositary Receipt  | 013904305 | 914    | 157473 SH  | DEFINED | 1, 5, 8, 12      |  |
| ALEXANDER & BALDWIN INC                     | Common equity                | 014482103 | 48110  | 1053857 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| ALEXANDER`S INC                             | Real Estate Investment Trust | 014752109 | 32827  | 80661 SH   | DEFINED | 1, 2, 3, 5, 6, 8 |  |
| ALEXANDRIA REAL ESTATE INVESTMENT TRUST INC | Real Estate Investment Trust | 015271109 | 164390 | 2108372 SH | DEFINED | 1, 2, 3, 5, 6, 8 |  |
| ALEXION PHARMACEUTICALS INC                 | Common Stock                 | 015351109 | 159003 | 1611335 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| ALICO INC                                   | Common equity                | 016230104 | 1918   | 71648 SH   | DEFINED | 1, 2, 6          |  |
| ALIGN TECHNOLOGY INC                        | Common equity                | 016255101 | 26735  | 1305332 SH | DEFINED | 1, 2, 5, 6, 8    |  |
| ALKERMES INC                                | Common equity                | 01642T108 | 33359  | 2576019 SH | DEFINED | 1, 2, 5, 6, 8    |  |
| ALLEGHANY CORP                              | Common equity                | 017175100 | 27630  | 83478 SH   | DEFINED | 1, 2, 5, 6, 8    |  |
| ALLETE INC                                  | Common equity                | 018522300 | 30718  | 788221 SH  | DEFINED | 1, 2, 5, 6, 8    |  |
| BALLY TECHNOLOGIES INC                      | Common equity                | 05874B107 | 55155  | 1457187 SH | DEFINED | 1, 2, 5, 6, 8    |  |
| ALLIANCE RESOURCE PARTNERS -LP              | Limited Partnership          | 01877R108 | 4152   | 50991 SH   | DEFINED | 1                |  |
| ALLIANT ENERGY CORP                         | Common equity                | 018802108 | 140472 | 3608279 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| ALLIANCE FINANCIAL CORP/NY                  | Common equity                | 019205103 | 2601   | 77997 SH   | DEFINED | 1, 2             |  |
| HANOVER INSURANCE GROUP INC                 | Common equity                | 410867105 | 53566  | 1183662 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| ALLOS THERAPEUTICS INC                      | Common Stock                 | 019777101 | 4916   | 1550301 SH | DEFINED | 1, 2, 5, 6, 8    |  |
| ALLSCRIPTS HEALTHCARE SOLUTIONS CORP        | Common equity                | 01988P108 | 91248  | 4347099 SH | DEFINED | 1, 2, 5, 6, 8, 1 |  |
| JARDEN CORP                                 | Common equity                | 471109108 | 37969  | 1067462 SH | DEFINED | 1, 2, 5, 6, 8    |  |
| ALMOST FAMILY INC                           | Common Stock                 | 020409108 | 6261   | 166323 SH  | DEFINED | 1, 2, 6, 8       |  |



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| ISSUER                            | CLASS                              | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRETION | MANA        |
|-----------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|------------|-------------|
| EMPIRE RESORTS INC                | Common equity<br>shares            | 292052107 | 238    | 383088         | SH         |              | DEFINED    | 1,2         |
| SKYWORKS SOLUTIONS<br>INC         | Common equity<br>shares            | 83088M102 | 156573 | 4829371        | SH         |              | DEFINED    | 1,2,5,6,8,1 |
| ALTAIR<br>NANOTECHNOLOGIES<br>INC | Common equity<br>shares            | 021373204 | 40     | 25102          | SH         |              | DEFINED    | 1,5         |
| AMCOL INTERNATIONAL<br>CORP       | Common equity<br>shares            | 02341W103 | 27123  | 753856         | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMEDISYS INC                      | Common equity<br>shares            | 023436108 | 24733  | 706449         | SH         |              | DEFINED    | 1,2,5,6,8,1 |
| AMERCO                            | Common equity<br>shares            | 023586100 | 19256  | 198500         | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICA MOVIL SA DE<br>CV         | American<br>Depository<br>Receipt  | 02364W105 | 198565 | 3417603        | SH         |              | DEFINED    | 1,2,4,5,6,8 |
| US AIRWAYS GROUP<br>INC           | Common equity<br>shares            | 90341W108 | 34109  | 3915623        | SH         |              | DEFINED    | 1,2,5,6,8   |
| MFA FINANCIAL INC                 | Real Estate<br>Investment<br>Trust | 55272X102 | 66452  | 8103702        | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICAN CAPITAL<br>LTD.          | Common equity<br>shares            | 02503Y103 | 68396  | 6908771        | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICAN DENTAL<br>PARTNERS INC   | Common equity<br>shares            | 025353103 | 3809   | 290491         | SH         |              | DEFINED    | 1,2         |
| US ECOLOGY INC                    | Common equity<br>shares            | 91732J102 | 6657   | 382146         | SH         |              | DEFINED    | 1,2,5,8     |
| AMERICAN FINANCIAL<br>GROUP INC   | Common equity<br>shares            | 025932104 | 76600  | 2187167        | SH         |              | DEFINED    | 1,2,5,6,8,1 |
| AMERICAN GREETINGS<br>-CL A       | Common equity<br>shares            | 026375105 | 36849  | 1561515        | SH         |              | DEFINED    | 1,2,5,6,8,1 |
| HEALTHWAYS INC                    | Common equity<br>shares            | 422245100 | 11483  | 746816         | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICAN MEDICAL<br>SYSTEMS HLDS  | Common equity<br>shares            | 02744M108 | 36951  | 1707498        | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICAN NATL<br>BANKSHARES       | Common equity<br>shares            | 027745108 | 2281   | 101220         | SH         |              | DEFINED    | 1,2,17      |
| AMERICAN NATIONAL<br>INSURANCE    | Common equity<br>shares            | 028591105 | 8651   | 109171         | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICAN SCIENCE<br>ENGINEERING   | Common equity<br>shares            | 029429107 | 18404  | 199275         | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICAN SOFTWARE<br>-CL A        | Common equity<br>shares            | 029683109 | 2985   | 404274         | SH         |              | DEFINED    | 1,2         |
| AMERICAN STATES<br>WATER CO       | Common equity<br>shares            | 029899101 | 16001  | 446245         | SH         |              | DEFINED    | 1,2,5,6,8   |
| AMERICAN TOWER CORP               | Common equity<br>shares            | 029912201 | 784463 | 15138101       | SH         |              | DEFINED    | 1,2,5,6,8,1 |
| AMERICAN<br>SUPERCONDUCTOR CP     | Common Stock                       | 030111108 | 27387  | 1101340        | SH         |              | DEFINED    | 1,2,5,6,8   |
| LRAD CORP                         | Common equity<br>shares            | 50213V109 | 41     | 14897          | SH         |              | DEFINED    | 1           |
| AMERICAN VANGUARD<br>CORP         | Common equity<br>shares            | 030371108 | 3538   | 407536         | SH         |              | DEFINED    | 1,2,8       |
| AMERICAN WOODMARK<br>CORP         | Common equity<br>shares            | 030506109 | 4662   | 223338         | SH         |              | DEFINED    | 1,2,5,8     |

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| AMERIGON INC                     | Common Stock                          | 03070L300 | 6349   | 415739   | SH | DEFINED | 1,2,5       |
| AMERISTAR CASINOS<br>INC         | Common equity<br>shares               | 03070Q101 | 9500   | 535280   | SH | DEFINED | 1,2,5,8     |
| AMERON<br>INTERNATIONAL CORP     | Common equity<br>shares               | 030710107 | 25037  | 358715   | SH | DEFINED | 1,2,5,6,8   |
| TD AMERITRADE<br>HOLDING CORP    | Common equity<br>shares               | 87236Y108 | 88040  | 4218607  | SH | DEFINED | 1,2,5,6,8,1 |
| AMERIGAS PARTNERS<br>-LP         | Limited<br>Partnership                | 030975106 | 3697   | 76916    | SH | DEFINED | 1           |
| AMES NATIONAL CORP               | Common equity<br>shares               | 031001100 | 2548   | 133210   | SH | DEFINED | 1,2         |
| AMETEK INC                       | Common equity<br>shares               | 031100100 | 219057 | 4993460  | SH | DEFINED | 1,2,5,6,8,1 |
| AMKOR TECHNOLOGY<br>INC          | Common equity<br>shares               | 031652100 | 17279  | 2564012  | SH | DEFINED | 1,2,5,6,8   |
| AMPAL AMERICAN<br>ISRAEL -CL A   | Common equity<br>shares               | 032015109 | 18     | 10512    | SH | DEFINED | 1           |
| AMPCO-PITTSBURGH<br>CORP         | Common equity<br>shares               | 032037103 | 5415   | 196194   | SH | DEFINED | 1,2,8       |
| CALIF FIRST<br>NATIONAL BANCORP  | Common equity<br>shares               | 130222102 | 773    | 50579    | SH | DEFINED | 1,2,17      |
| AMSURG CORP                      | Common equity<br>shares               | 03232P405 | 17450  | 686038   | SH | DEFINED | 1,2,5,6,8   |
| AMYLIN<br>PHARMACEUTICALS<br>INC | Common equity<br>shares               | 032346108 | 32092  | 2822186  | SH | DEFINED | 1,2,5,6,8   |
| ANADIGICS INC                    | Common Stock                          | 032515108 | 5924   | 1323147  | SH | DEFINED | 1,2,6,8     |
| ANALOGIC CORP                    | Common equity<br>shares               | 032657207 | 16333  | 288808   | SH | DEFINED | 1,2,5,6,8   |
| ANAREN INC                       | Common equity<br>shares               | 032744104 | 8674   | 431554   | SH | DEFINED | 1,2,6       |
| ANCHOR BANCORP<br>INC/WI         | Common equity<br>shares               | 032839102 | 11     | 10919    | SH | DEFINED | 1           |
| ANDERSONS INC                    | Common equity<br>shares               | 034164103 | 20278  | 416234   | SH | DEFINED | 1,2,5,6,8   |
| ANGLOGOLD ASHANTI<br>LTD         | American<br>Depository<br>Receipt     | 035128206 | 5322   | 110970   | SH | DEFINED | 1,2,6       |
| ANIXTER INTL INC                 | Common equity<br>shares               | 035290105 | 50024  | 715709   | SH | DEFINED | 1,2,5,6,8,1 |
| ANNALY CAPITAL<br>MANAGEMENT     | Real Estate<br>Investment<br>Trust    | 035710409 | 249870 | 14319005 | SH | DEFINED | 1,2,5,6,8,1 |
| ANN INC                          | Common equity<br>shares               | 035623107 | 73804  | 2535462  | SH | DEFINED | 1,2,5,6,8,1 |
| ANTARES PHARMA INC               | Common equity<br>shares               | 036642106 | 1969   | 1094034  | SH | DEFINED | 1,2         |
| ARRIS GROUP INC                  | Common equity<br>shares               | 04269Q100 | 42058  | 3301374  | SH | DEFINED | 1,2,5,6,8   |
| HACKETT GROUP INC                | Common equity<br>shares               | 404609109 | 2437   | 634848   | SH | DEFINED | 1,2,5       |
| AGENUS INC                       | Common Stock                          | 00847G101 | 42     | 45866    | SH | DEFINED | 1           |
| ANWORTH MTG ASSET<br>CORP        | Real Estate<br>Investment<br>Trust    | 037347101 | 21739  | 3065788  | SH | DEFINED | 1,2,5,6,8   |
| APCO OIL AND GAS<br>INTL INC     | Common equity<br>shares               | G0471F109 | 14528  | 169448   | SH | DEFINED | 1,2,6       |
| APOGEE ENTERPRISES<br>INC        | Common equity<br>shares               | 037598109 | 16499  | 1250768  | SH | DEFINED | 1,2,5,8     |
| CELERA CORP                      | Tracking<br>stocks are<br>issued by a | 15100E106 | 18494  | 2280282  | SH | DEFINED | 1,2,5,6,8   |

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|                                 | parent co to<br>monitor or<br>track the<br>underlying<br>performance<br>and earnin |           |        |         |    |         |                  |
|---------------------------------|--|-----------|--------|---------|----|---------|------------------|
| APPLIED INDUSTRIAL<br>TECH INC  | Common equity  | 03820C105 | 34075  | 1024464 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARCH CHEMICALS INC              | Common equity  | 03937R102 | 22806  | 548320  | SH | DEFINED | 1, 2, 5, 6, 8    |
| ARCH COAL INC                   | Common equity  | 039380100 | 216922 | 6018989 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARCTIC CAT INC                  | Common Stock   | 039670104 | 3778   | 243118  | SH | DEFINED | 1, 2             |
| ARDEN GROUP INC<br>-CL A        | Common equity  | 039762109 | 2075   | 27173   | SH | DEFINED | 1, 2, 17         |
| ARENA<br>PHARMACEUTICALS<br>INC | Common Stock   | 040047102 | 3233   | 2324991 | SH | DEFINED | 1, 2, 5, 6, 8    |
| ARIAD<br>PHARMACEUTICALS<br>INC | Common equity  | 04033A100 | 36893  | 4905913 | SH | DEFINED | 1, 2, 6, 8       |
| ARIBA INC                       | Common Stock   | 04033V203 | 63560  | 1861824 | SH | DEFINED | 1, 2, 5, 6, 8    |
| CARDIUM<br>THERAPEUTICS INC     | Common equity  | 141916106 | 15     | 38600   | SH | DEFINED | 1                |
| ARKANSAS BEST CORP              | Common equity  | 040790107 | 15933  | 614651  | SH | DEFINED | 1, 2, 5, 6, 8    |
| ARQULE INC                      | Common equity  | 04269E107 | 8503   | 1187231 | SH | DEFINED | 1, 2, 6, 8       |
| ARRAY BIOPHARMA INC             | Common equity  | 04269X105 | 3342   | 1092121 | SH | DEFINED | 1, 2             |
| ARROW ELECTRONICS<br>INC        | Common equity  | 042735100 | 164901 | 3937326 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARROW FINANCIAL<br>CORP         | Common equity  | 042744102 | 5182   | 209590  | SH | DEFINED | 1, 2, 5, 8       |
| ARTESIAN RESOURCES<br>-CL A     | Common Stock   | 043113208 | 2361   | 121073  | SH | DEFINED | 1, 2, 5          |
| ARTHROCARE CORP                 | Common Stock   | 043136100 | 18295  | 548695  | SH | DEFINED | 1, 2, 6, 8       |
| MERITOR INC                     | Common equity  | 59001K100 | 32372  | 1907466 | SH | DEFINED | 1, 2, 5, 6, 8    |
| ASIAINFO-LINKAGE<br>INC         | Common Stock   | 04518A104 | 1931   | 89101   | SH | DEFINED | 1, 2, 5, 6, 8    |
| ASPEN TECHNOLOGY<br>INC         | Common Stock   | 045327103 | 18707  | 1248416 | SH | DEFINED | 1, 2, 6          |
| ASSOCIATED BANC-<br>CORP        | Common equity  | 045487105 | 88725  | 5974804 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ASSOCIATED ESTATES<br>RLTY CORP | Real Estate<br>Investment<br>Trust   | 045604105 | 16582  | 1044450 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| ASTA FUNDING INC                | Common equity  | 046220109 | 1300   | 151951  | SH | DEFINED | 1, 2             |
| ASTEC INDUSTRIES<br>INC         | Common equity  | 046224101 | 17142  | 459786  | SH | DEFINED | 1, 2, 5, 6, 8    |
| ASTORIA FINANCIAL<br>CORP       | Common equity  | 046265104 | 46255  | 3218653 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ASTRAZENECA PLC                 | American<br>Depository<br>Receipt  | 046353108 | 3205   | 69502   | SH | DEFINED | 1                |
| ASTRONICS CORP                  | Common Stock   | 046433108 | 4216   | 167429  | SH | DEFINED | 1, 2             |
| ATLANTIC<br>TELE-NETWORK INC    | Common equity  | 049079205 | 7822   | 210216  | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ATLAS PIPELINE<br>PARTNER LP    | Limited<br>Partnership   | 049392103 | 3757   | 108913  | SH | DEFINED | 1                |

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|----------------------------------|---------------|-----------|---------|----------|----|---------|-------------|
| ATMOS ENERGY CORP                | Common equity | 049560105 | 166584  | 4885241  | SH | DEFINED | 1,2,5,6,8,1 |
|                                  | shares        |           |         |          |    |         |             |
| ATRION CORP                      | Common equity | 049904105 | 6041    | 34655    | SH | DEFINED | 1,2,6,17    |
|                                  | shares        |           |         |          |    |         |             |
| ATWOOD OCEANICS                  | Common equity | 050095108 | 85373   | 1838596  | SH | DEFINED | 1,2,5,6,8,1 |
|                                  | shares        |           |         |          |    |         |             |
| AUDIOVOX CORP -CL A              | Common Stock  | 050757103 | 3099    | 387233   | SH | DEFINED | 1,2         |
| AUTOBYTEL INC                    | Common equity | 05275N106 | 31      | 21454    | SH | DEFINED | 1           |
|                                  | shares        |           |         |          |    |         |             |
| AUTOLIV INC                      | Common equity | 052800109 | 105775  | 1425090  | SH | DEFINED | 1,2,5,6,8,1 |
|                                  | shares        |           |         |          |    |         |             |
| SCIENTIFIC GAMES<br>CORP         | Common equity | 80874P109 | 20838   | 2384517  | SH | DEFINED | 1,2,5,6,8   |
|                                  | shares        |           |         |          |    |         |             |
| AVANIR<br>PHARMACEUTICALS<br>INC | Common equity | 05348P401 | 11210   | 2747656  | SH | DEFINED | 1,2         |
|                                  | shares        |           |         |          |    |         |             |
| CELLDEX<br>THERAPEUTICS INC      | Common equity | 15117B103 | 2388    | 593415   | SH | DEFINED | 1,2         |
|                                  | shares        |           |         |          |    |         |             |
| AVATAR HOLDINGS INC              | Common equity | 053494100 | 4016    | 202793   | SH | DEFINED | 1,2,5       |
|                                  | shares        |           |         |          |    |         |             |
| AVID TECHNOLOGY INC              | Common equity | 05367P100 | 14391   | 645372   | SH | DEFINED | 1,2,5,6,8   |
|                                  | shares        |           |         |          |    |         |             |
| AVISTA CORP                      | Common equity | 05379B107 | 34642   | 1497654  | SH | DEFINED | 1,2,5,6,8   |
|                                  | shares        |           |         |          |    |         |             |
| BCE INC                          | Common Stock  | 05534B760 | 318     | 8746     | SH | DEFINED | 2,8         |
| BOK FINANCIAL CORP               | Common equity | 05561Q201 | 27526   | 532682   | SH | DEFINED | 1,2,5,6,8   |
|                                  | shares        |           |         |          |    |         |             |
| BP PLC                           | American      | 055622104 | 1740803 | 39438244 | SH | DEFINED | 1,2,10      |
|                                  | Depository    |           |         |          |    |         |             |
|                                  | Receipt       |           |         |          |    |         |             |
| BRE PROPERTIES INC               | Real Estate   | 05564E106 | 118616  | 2514039  | SH | DEFINED | 1,2,3,5,6,8 |
|                                  | Investment    |           |         |          |    |         |             |
|                                  | Trust         |           |         |          |    |         |             |
| BADGER METER INC                 | Common equity | 056525108 | 13732   | 333194   | SH | DEFINED | 1,2,5,6,8   |
|                                  | shares        |           |         |          |    |         |             |
| BAKER (MICHAEL)<br>CORP          | Common equity | 057149106 | 4692    | 161310   | SH | DEFINED | 1,2,6,8     |
|                                  | shares        |           |         |          |    |         |             |
| BALCHEM CORP -CL B               | Common equity | 057665200 | 22710   | 605248   | SH | DEFINED | 1,2,5,6,8   |
|                                  | shares        |           |         |          |    |         |             |
| BALDWIN & LYONS<br>-CL B         | Common equity | 057755209 | 4311    | 184075   | SH | DEFINED | 1,2,5       |
|                                  | shares        |           |         |          |    |         |             |
| BALLANTYNE STRONG<br>INC         | Common equity | 058516105 | 1636    | 228257   | SH | DEFINED | 1,2         |
|                                  | shares        |           |         |          |    |         |             |
| DIAMOND HILL<br>INVESTMENT GRP   | Common Stock  | 25264R207 | 3666    | 45837    | SH | DEFINED | 1,2         |
| BANCFIRST CORP/OK                | Common equity | 05945F103 | 5866    | 137410   | SH | DEFINED | 1,2,5,8,17  |
|                                  | shares        |           |         |          |    |         |             |
| BRADESCO BANCO                   | American      | 059460303 | 173501  | 8361506  | SH | DEFINED | 1,2,4,5,6,8 |
|                                  | Depository    |           |         |          |    |         |             |
|                                  | Receipt       |           |         |          |    |         |             |
| BANCO BILBAO<br>VIZCAYA ARGENTA  | American      | 05946K101 | 1259    | 104873   | SH | DEFINED | 1,5,8,10,12 |
|                                  | Depository    |           |         |          |    |         |             |
|                                  | Receipt       |           |         |          |    |         |             |
| BANCO SANTANDER SA               | American      | 05964H105 | 9103    | 776874   | SH | DEFINED | 1,2,5,8,12  |
|                                  | Depository    |           |         |          |    |         |             |
|                                  | Receipt       |           |         |          |    |         |             |
| BANCO<br>SANTANDER-CHILE         | American      | 05965X109 | 21853   | 251932   | SH | DEFINED | 1,2,5,6,8,1 |
|                                  | Depository    |           |         |          |    |         |             |
|                                  | Receipt       |           |         |          |    |         |             |
| BANCOLOMBIA SA                   | American      | 05968L102 | 46520   | 742422   | SH | DEFINED | 1,2,5,6,8,1 |
|                                  | Depository    |           |         |          |    |         |             |
|                                  | Receipt       |           |         |          |    |         |             |

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| BANCORP RHODE ISLAND INC     | Common equity shares        | 059690107 | 2069    | 67069 SH    | DEFINED | 1,2,17      |
| BANCORPSOUTH INC             | Common equity shares        | 059692103 | 41208   | 2666916 SH  | DEFINED | 1,2,5,6,8,1 |
| BANK OF GRANITE CORP         | Common Stock                | 062401104 | 6       | 11559 SH    | DEFINED | 1           |
| HAMPTON ROADS BANKSHARES INC | Common equity shares        | 409321106 | 279     | 328431 SH   | DEFINED | 1           |
| BANK OF MARIN BANCORP        | Common equity shares        | 063425102 | 3575    | 95807 SH    | DEFINED | 1,2,6       |
| BANK MUTUAL CORP             | Common equity shares        | 063750103 | 4322    | 1022028 SH  | DEFINED | 1,2,5,8     |
| BANK OF THE OZARKS INC       | Common equity shares        | 063904106 | 13656   | 312461 SH   | DEFINED | 1,2,5,6,8   |
| SIERRA BANCORP/CA            | Common equity shares        | 82620P102 | 1899    | 169834 SH   | DEFINED | 1,2         |
| MITSUBISHI UFJ FINANCIAL GRP | American Depository Receipt | 606822104 | 1590    | 345555 SH   | DEFINED | 1,2         |
| BANKATLANTIC BANCORP -CL A   | Common equity shares        | 065908600 | 32      | 34337 SH    | DEFINED | 1           |
| BARNES GROUP INC             | Common equity shares        | 067806109 | 22463   | 1076041 SH  | DEFINED | 1,2,5,6,8   |
| BARRICK GOLD CORP            | Common equity shares        | 067901108 | 4161    | 80170 SH    | DEFINED | 1,2,5,18    |
| BARRETT BUSINESS SVCS INC    | Common equity shares        | 068463108 | 2060    | 128309 SH   | DEFINED | 1,2         |
| BARRY (R G) CORP             | Common equity shares        | 068798107 | 1650    | 126114 SH   | DEFINED | 1,2         |
| BASSETT FURNITURE INDS       | Common equity shares        | 070203104 | 87      | 11037 SH    | DEFINED | 1,2         |
| BE AEROSPACE INC             | Common equity shares        | 073302101 | 94358   | 2655789 SH  | DEFINED | 1,2,5,6,8,1 |
| BEASLEY BROADCAST GROUP INC  | Common equity shares        | 074014101 | 350     | 47879 SH    | DEFINED | 1           |
| BEAZER HOMES USA INC         | Common equity shares        | 07556Q105 | 6509    | 1425001 SH  | DEFINED | 1,2,6,8     |
| BEBE STORES INC              | Common equity shares        | 075571109 | 3960    | 677038 SH   | DEFINED | 1,2,5,6     |
| BEL FUSE INC                 | Common equity shares        | 077347300 | 5521    | 250909 SH   | DEFINED | 1,2         |
| BELO CORP -SER A COM         | Common equity shares        | 080555105 | 17581   | 1995974 SH  | DEFINED | 1,2,5,6,8   |
| HARVEST NATURAL RESOURCES    | Common equity shares        | 41754V103 | 20344   | 1335108 SH  | DEFINED | 1,2,6       |
| BERKLEY (W R) CORP           | Common equity shares        | 084423102 | 123146  | 3823269 SH  | DEFINED | 1,2,5,6,8,1 |
| BERKSHIRE HATHAWAY INC DEL   | Common equity shares        | 084670108 | 145224  | 1159 SH     | DEFINED | 1,5,6,8,12  |
| BERKSHIRE HATHAWAY           | Common equity shares        | 084670702 | 5541860 | 66266472 SH | DEFINED | 1,2,5,6,8,1 |
| BERKSHIRE HILLS BANCORP INC  | Common equity shares        | 084680107 | 6987    | 335253 SH   | DEFINED | 1,2,5,8     |
| BERRY PETROLEUM -CL A        | Common equity shares        | 085789105 | 73782   | 1462460 SH  | DEFINED | 1,2,5,6,8   |
| PETROHAWK ENERGY CORP        | Common equity shares        | 716495106 | 141603  | 5770569 SH  | DEFINED | 1,2,5,6,8,1 |
| BHP BILLITON GROUP (AUS)     | American Depository Receipt | 088606108 | 3769    | 39305 SH    | DEFINED | 1,2         |
| CAMAC ENERGY INC             | Common equity shares        | 131745101 | 1107    | 738714 SH   | DEFINED | 1,2         |

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| BIO-RAD<br>LABORATORIES INC        | Common equity<br>shares | 090572207 | 67562  | 562370 SH  | DEFINED | 1, 2, 5, 6, 8, 1 |
| SAVIENT<br>PHARMACEUTICALS<br>INC  | Common equity<br>shares | 80517Q100 | 29270  | 2761178 SH | DEFINED | 1, 2, 5, 6, 8    |
| BIO REFERENCE LABS                 | Common equity<br>shares | 09057G602 | 11729  | 522832 SH  | DEFINED | 1, 2, 5, 6, 8    |
| BIOANALYTICAL<br>SYSTEMS INC       | Common Stock            | 09058M103 | 28     | 12200 SH   | DEFINED | 1                |
| BIOCRYST<br>PHARMACEUTICALS<br>INC | Common Stock            | 09058V103 | 1933   | 509442 SH  | DEFINED | 1, 2, 5          |
| BIOMARIN<br>PHARMACEUTICAL INC     | Common Stock            | 09061G101 | 46217  | 1839131 SH | DEFINED | 1, 2, 5, 6, 8    |
| SPHERIX INC                        | Common Stock            | 84842R106 | 7      | 15499 SH   | DEFINED | 1                |
| BIOTIME INC                        | Common equity<br>shares | 09066L105 | 3059   | 410867 SH  | DEFINED | 1, 2, 6          |
| VALEANT<br>PHARMACEUTICALS<br>INTL | Common equity<br>shares | 91911K102 | 4350   | 87332 SH   | DEFINED | 1, 2, 5, 6       |
| SYNUTRA<br>INTERNATIONAL INC       | Common equity<br>shares | 87164C102 | 3677   | 319211 SH  | DEFINED | 1, 2, 8          |
| BIOLASE TECHNOLOGY<br>INC          | Common Stock            | 090911108 | 64     | 13222 SH   | DEFINED | 1                |
| SYNOVIS LIFE TECH<br>INC           | Common Stock            | 87162G105 | 4266   | 222383 SH  | DEFINED | 1, 2, 6          |
| BIOSPECIFICS<br>TECHNOLOGIES CP    | Common Stock            | 090931106 | 1644   | 64491 SH   | DEFINED | 1, 2, 6          |
| ONCOTHYREON INC                    | Common equity<br>shares | 682324108 | 56     | 14400 SH   | DEFINED | 1                |
| AUTHENTIDATE<br>HOLDING CORP       | Common equity<br>shares | 052666104 | 14     | 23900 SH   | DEFINED | 1                |
| BLACK BOX CORP                     | Common equity<br>shares | 091826107 | 16405  | 466787 SH  | DEFINED | 1, 2, 5, 6, 8    |
| BLACK HILLS CORP                   | Common equity<br>shares | 092113109 | 106143 | 3174061 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BLACKROCK INC                      | Common equity<br>shares | 09247X101 | 312438 | 1554377 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BLOUNT INTL INC                    | Common equity<br>shares | 095180105 | 15339  | 959595 SH  | DEFINED | 1, 2, 5, 6, 8    |
| BLUEGREEN CORP                     | Common equity<br>shares | 096231105 | 1188   | 289322 SH  | DEFINED | 1, 2             |
| BLYTH INC                          | Common equity<br>shares | 09643P207 | 4667   | 143729 SH  | DEFINED | 1, 2, 5, 6, 8    |
| BOB EVANS FARMS                    | Common equity<br>shares | 096761101 | 38898  | 1193123 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BON-TON STORES INC                 | Common equity<br>shares | 09776J101 | 3185   | 205447 SH  | DEFINED | 1, 2             |
| OCLARO INC                         | Common Stock            | 67555N206 | 11788  | 1024034 SH | DEFINED | 1, 2, 6, 8       |
| BOOKS-A-MILLION INC                | Common equity<br>shares | 098570104 | 522    | 126284 SH  | DEFINED | 1, 2, 17         |
| BORGWARNER INC                     | Common equity<br>shares | 099724106 | 281252 | 3529217 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BOSTON BEER INC<br>-CL A           | Common equity<br>shares | 100557107 | 19374  | 209157 SH  | DEFINED | 1, 2, 6, 8       |
| BOSTON PRIVATE FINL<br>HOLDINGS    | Common equity<br>shares | 101119105 | 28342  | 4008864 SH | DEFINED | 1, 2, 5, 6, 8    |
| BOTTOMLINE<br>TECHNOLOGIES INC     | Common Stock            | 101388106 | 17705  | 704214 SH  | DEFINED | 1, 2, 6, 8       |
| BOVIE MEDICAL CORP                 | Common equity<br>shares | 10211F100 | 44     | 13974 SH   | DEFINED | 1, 5             |
| BOYD GAMING CORP                   | Common equity           | 103304101 | 19095  | 2037915 SH |         |                  |