

Edgar Filing: STATE STREET CORP - Form 13F-HR

Number of Other Included Managers: 10
 Form 13F Information Table Entry Total: 3,609
 Form 13F Information Table Value Total: 746,559,422 (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.]

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

FORM 13F INFORMATION TABLE AS OF 3/29/2013

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRETION | MANAGERS |
|--------------------------|----------------------|-----------|---------|-------------|-------------------|------------|------------------|
| ADOBE SYSTEMS INC | Common equity shares | 00724F101 | 842360 | 19360024 | SH | DEFINED | 1,2,5,6,8,10, |
| AGILENT TECHNOLOGIES INC | Common equity shares | 00846U101 | 563917 | 13436225 | SH | DEFINED | 1,2,5,6,8,10, |
| ANALOG DEVICES | Common Stock | 032654105 | 576858 | 12408179 | SH | DEFINED | 1,2,5,6,8,10, |
| AON PLC | Common equity shares | G0408V102 | 943828 | 15346845 | SH | DEFINED | 1,2,5,6,8,10, 18 |
| APOLLO GROUP INC - CL A | Common equity shares | 037604105 | 66909 | 3847463 | SH | DEFINED | 1,2,5,6,8,10, |
| BB&T CORP | Common equity shares | 054937107 | 968907 | 30866877 | SH | DEFINED | 1,2,5,6,8,10, |
| CARDINAL HEALTH INC | Common equity shares | 14149Y108 | 767584 | 18442548 | SH | DEFINED | 1,2,5,6,8,10, |
| CARMAX INC | Common equity shares | 143130102 | 367069 | 8802531 | SH | DEFINED | 1,2,5,6,8,10, |
| CATERPILLAR INC | Common equity shares | 149123101 | 6049339 | 69556670 | SH | DEFINED | 1,2,5,6,8,10, |
| CHUBB CORP | Common equity shares | 171232101 | 1104471 | 12618223 | SH | DEFINED | 1,2,5,6,8,10, 18 |
| CIENA CORP | Common equity shares | 171779309 | 58203 | 3635296 | SH | DEFINED | 1,2,5,6,8,12, |
| COMPUWARE CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|-------------------------------|-----------|---------|-----------|----|---------|--------------------------------|
| CONAGRA FOODS INC | shares Common equity | 205638109 | 77715 | 6216338 | SH | DEFINED | 1,2,5,6,8,12 1,2,5,6,8,10, |
| DANAHER CORP | shares Common equity | 205887102 | 862389 | 24082535 | SH | DEFINED | 18 |
| DARDEN RESTAURANTS INC | shares Common equity | 235851102 | 1407781 | 22651283 | SH | DEFINED | 1,2,5,6,8,10, |
| DEAN FOODS CO | shares Common equity | 237194105 | 270607 | 5236264 | SH | DEFINED | 1,2,5,6,8,10, |
| DELL INC | shares Common equity | 242370104 | 135619 | 7480282 | SH | DEFINED | 1,2,5,6,8,10, |
| DONNELLEY (R R) & SONS CO | Common Stock Common equity | 24702R101 | 869731 | 60692744 | SH | DEFINED | 1,2,5,6,8,10, |
| EATON CORP PLC | Common equity shares | 257867101 | 66461 | 5515419 | SH | DEFINED | 1,2,5,6,8,10, 1,2,5,6,8,10, |
| DISH NETWORK CORP | Common equity shares | G29183103 | 1122287 | 18323112 | SH | DEFINED | 18 |
| ECOLAB INC | Common equity shares | 25470M109 | 133834 | 3531214 | SH | DEFINED | 1,2,5,6,8,10, 18 |
| FIRSTENERGY CORP | Common equity shares | 278865100 | 984127 | 12274005 | SH | DEFINED | 1,2,5,6,8,10, 1,2,5,6,8,10, |
| FOOT LOCKER INC | Common equity shares | 337932107 | 1376864 | 32627130 | SH | DEFINED | 19 |
| FORD MOTOR CO | Common equity shares | 344849104 | 162394 | 4742965 | SH | DEFINED | 1,2,5,6,8,12, |
| INTEL CORP | Common equity shares | 345370860 | 2009441 | 152808701 | SH | DEFINED | 1,2,5,6,8,10, 1,2,5,6,8,10, |
| LIFE TECHNOLOGIES CORP | Common equity shares | 458140100 | 4435132 | 202981044 | SH | DEFINED | 18,19 |
| KELLOGG CO | Common equity shares | 53217V109 | 471010 | 7287861 | SH | DEFINED | 1,2,5,6,8,10, |
| KROGER CO | Common equity shares | 487836108 | 670579 | 10407931 | SH | DEFINED | 1,2,5,6,8,10, 1,2,5,6,8,10, |
| LEGG MASON INC | Common equity shares | 501044101 | 758520 | 22888161 | SH | DEFINED | 18 |
| LINEAR TECHNOLOGY CORP | Common equity shares | 524901105 | 169359 | 5267649 | SH | DEFINED | 1,2,5,6,8,10, |
| LOWE`S COMPANIES INC | Common equity shares | 535678106 | 548263 | 14288836 | SH | DEFINED | 1,2,5,6,8,10, 1,2,5,6,8,10, |
| MANPOWERGROUP | Common equity shares | 548661107 | 1822778 | 48069087 | SH | DEFINED | 19 |
| MARATHON OIL CORP | Common equity shares | 56418H100 | 145245 | 2560601 | SH | DEFINED | 1,2,5,6,8,10, 1,2,5,6,8,10, |
| MARVELL TECHNOLOGY GROUP LTD | Common equity shares | 565849106 | 1042438 | 30914659 | SH | DEFINED | 18 |
| MAXIM INTEGRATED PRODUCTS | Common Stock Common equity | G5876H105 | 99065 | 9363513 | SH | DEFINED | 1,2,5,6,8,10, |
| MCDONALD`S CORP | Common equity shares | 57772K101 | 194955 | 5970992 | SH | DEFINED | 1,2,5,6,8,10, |
| MEDTRONIC INC | Common equity shares | 580135101 | 4804681 | 48196226 | SH | DEFINED | 1,2,5,6,8,10, |
| MICROCHIP TECHNOLOGY INC | Common equity shares | 585055106 | 2121825 | 45183749 | SH | DEFINED | 1,2,5,6,8,10, |
| MONSANTO CO | Common equity shares | 595017104 | 296625 | 8069438 | SH | DEFINED | 1,2,5,6,8,10, 1,2,5,6,8,10, |
| MOTOROLA SOLUTIONS INC | Common equity shares | 61166W101 | 2453976 | 23231808 | SH | DEFINED | 18 |
| NEW YORK CMNTY BANCORP INC | Common equity shares | 620076307 | 694320 | 10843666 | SH | DEFINED | 1,2,5,6,8,10, |
| NEW YORK TIMES CO - CL A | Common equity shares | 649445103 | 266769 | 18589783 | SH | DEFINED | 1,2,5,6,8,10, |
| | Common equity shares | 650111107 | 45436 | 4636434 | SH | DEFINED | 1,2,5,6,8,12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|------------|---------|-----------|----|---------|---------------------------|
| NORTHROP GRUMMAN CORP | Common equity shares | 666807102 | 1855409 | 26449467 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18, 19 |
| NVIDIA CORP | Common equity shares | 670666G104 | 329994 | 25739977 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| OLD REPUBLIC INTL CORP | Common equity shares | 680223104 | 235592 | 18536056 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| OMNICARE INC | Common equity shares | 681904108 | 158772 | 3899262 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PATTERSON COMPANIES INC | Common equity shares | 703395103 | 151028 | 3970473 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PEPCO HOLDINGS INC | Common equity shares | 713291102 | 260841 | 12188468 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PETSMART INC | Common equity shares | 716768106 | 290314 | 4674890 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| PIONEER NATURAL RESOURCES CO | Common equity shares | 723787107 | 771706 | 6210899 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| RADIAN GROUP INC | Common equity shares | 750236101 | 32546 | 3038740 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RENAISSANCERE HOLDINGS LTD | Common equity shares | G7496G103 | 104284 | 1133586 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| REPUBLIC SERVICES INC | Common equity shares | 760759100 | 414136 | 12549416 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| ROSS STORES INC | Common equity shares | 778296103 | 556807 | 9185190 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SANDISK CORP | Common equity shares | 80004C101 | 552536 | 10045472 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| SCANA CORP | Common equity shares | 80589M102 | 339442 | 6635002 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SPX CORP | Common equity shares | 784635104 | 120680 | 1528470 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SYNOPSYS INC | Common equity shares | 871607107 | 192701 | 5370806 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| TCF FINANCIAL CORP | Common equity shares | 872275102 | 148566 | 9930691 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| TELEPHONE & DATA SYSTEMS INC | Common equity shares | 879433829 | 131844 | 6257443 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| 3M CO | Common equity shares | 88579Y101 | 5406334 | 50854442 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ABBOTT LABORATORIES | Common equity shares | 002824100 | 2335782 | 66132157 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ACCENTURE PLC | Common equity shares | G1151C101 | 1883112 | 24787582 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AES CORP | Common equity shares | 00130H105 | 390058 | 31030927 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMERICAN INTERNATIONAL GROUP | Common equity shares | 026874784 | 2407972 | 62029019 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ANADARKO PETROLEUM CORP | Common equity shares | 032511107 | 1875672 | 21448452 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ARCHER-DANIELS-MIDLAND CO | Common equity shares | 039483102 | 1146731 | 33997439 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| AUTOZONE INC | Common equity shares | 053332102 | 581745 | 1466187 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BALL CORP | Common equity shares | 058498106 | 331468 | 6966350 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BANK OF AMERICA CORP | Common equity shares | 060505104 | 5552918 | 455904347 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| BANK OF NEW YORK MELLON CORP | Common equity shares | 064058100 | 1402137 | 50094336 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| BED BATH & BEYOND INC | Common equity shares | 075896100 | 689977 | 10710586 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BOEING CO | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|---------|-----------|----|---------|--------------------|
| BOSTON PROPERTIES INC | Real Estate Investment Trust | 097023105 | 2762950 | 32183405 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CABLEVISION SYS CORP -CL A | Common equity shares | 101121101 | 638885 | 6321781 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CAREER EDUCATION CORP | Common equity shares | 12686C109 | 141318 | 9446923 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CINCINNATI FINANCIAL CORP | Common equity shares | 141665109 | 2731 | 1152355 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CITIGROUP INC | Common equity shares | 172062101 | 503209 | 10663423 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CLOROX CO/DE | Common equity shares | 172967424 | 5455134 | 123307919 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| COACH INC | Common equity shares | 189054109 | 744541 | 8409930 | SH | DEFINED | 18 |
| COMPUTER SCIENCES CORP | Common equity shares | 189754104 | 615583 | 12314005 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CONVERGYS CORP | Common equity shares | 205363104 | 310493 | 6306963 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DISNEY (WALT) CO | Common equity shares | 212485106 | 67105 | 3940344 | SH | DEFINED | 18 |
| DST SYSTEMS INC | Common equity shares | 22485106 | 67105 | 3940344 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| DTE ENERGY CO | Common equity shares | 254687106 | 4217976 | 74260262 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DUN & BRADSTREET CORP | Common equity shares | 233326107 | 64741 | 908444 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| EVEREST RE GROUP LTD | Common equity shares | 233331107 | 602086 | 8810104 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EXPRESS SCRIPTS HOLDING CO | Common equity shares | 26483E100 | 166768 | 1993730 | SH | DEFINED | 18 |
| FIRST HORIZON NATIONAL CORP | Common equity shares | 26483E100 | 166768 | 1993730 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| FLEXTRONICS INTERNATIONAL | Common equity shares | G3223R108 | 252048 | 1940876 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| FLUOR CORP | Common equity shares | 30219G108 | 1875655 | 32534979 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BEAM INC | Common Stock | 320517105 | 175342 | 16418511 | SH | DEFINED | 18 |
| GENUINE PARTS CO | Common equity shares | 320517105 | 175342 | 16418511 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| GOLDMAN SACHS GROUP INC | Common equity shares | Y2573F102 | 53660 | 7937544 | SH | DEFINED | 1, 2, 5, 8, 10, 12 |
| HARTFORD FINANCIAL SERVICES | Common equity shares | 343412102 | 442941 | 6677790 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HEALTH MANAGEMENT ASSOC | Common equity shares | 073730103 | 415942 | 6546087 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HERSHEY CO | Common equity shares | 372460105 | 684727 | 8778641 | SH | DEFINED | 18 |
| HOME DEPOT INC | Common equity shares | 38141G104 | 2772138 | 18838793 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HOST HOTELS & RESORTS INC | Real Estate Investment Trust | 416515104 | 660560 | 25602769 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ILLINOIS TOOL WORKS | Common equity shares | 421933102 | 96856 | 7525545 | SH | DEFINED | 19 |
| INTL FLAVORS & FRAGRANCES | Common equity shares | 421933102 | 96856 | 7525545 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| INTUIT INC | Common equity shares | 427866108 | 677746 | 7743009 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | | 437076102 | 4758180 | 68188295 | SH | DEFINED | 18 |
| | | 44107P104 | 519674 | 29712682 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | | 452308109 | 1145587 | 18798727 | SH | DEFINED | 18 |
| | | 459506101 | 286324 | 3734462 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | | 461202103 | 747730 | 11389482 | SH | DEFINED | 19 |
| | | | | | | DEFINED | 1, 2, 5, 6, 8, 10, |
| | | | | | | DEFINED | 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|--------------------|
| ISTAR FINANCIAL INC | Real Estate Investment Trust | 45031U101 | 18702 | 1717360 | SH | DEFINED | 1, 2, 5, 6, 8 |
| JABIL CIRCUIT INC | Common equity shares | 466313103 | 124518 | 6737924 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| JOHNSON CONTROLS INC | Common equity shares | 478366107 | 909569 | 25935717 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| JONES GROUP INC | Common equity shares | 48020T101 | 20904 | 1643324 | SH | DEFINED | 1, 2, 5, 6, 8, 17, |
| JPMORGAN CHASE & CO | Common equity shares | 46625H100 | 7875354 | 165936636 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LABORATORY CP OF AMER HLDGS | Common equity shares | 50540R409 | 359224 | 3982749 | SH | DEFINED | 18, 19 |
| LAUDER (ESTEE) COS INC--CL A | Common equity shares | 518439104 | 608014 | 9495779 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LILLY (ELI) & CO | Common equity shares | 532457108 | 2558993 | 45060556 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| L BRANDS INC | Common equity shares | 501797104 | 436317 | 9769592 | SH | DEFINED | 18, 19 |
| MCCORMICK & CO INC | Common equity shares | 579780206 | 564534 | 7675579 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MOODY`S CORP | Common equity shares | 615369105 | 416779 | 7816703 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AFLAC INC | Common equity shares | 001055102 | 1160918 | 22316843 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AIR PRODUCTS & CHEMICALS INC | Common equity shares | 009158106 | 956374 | 10977720 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMERICAN EXPRESS CO | Common equity shares | 025816109 | 3025893 | 44854693 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMERISOURCEBERGEN CORP | Common equity shares | 03073E105 | 504006 | 9796188 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMGEN INC | Common equity shares | 031162100 | 3301307 | 32204697 | SH | DEFINED | 18 |
| APACHE CORP | Common equity shares | 037411105 | 1300254 | 16851290 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| APARTMENT INVST & MGMT CO | Real Estate Investment Trust | 03748R101 | 176732 | 5764412 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AVERY DENNISON CORP | Common equity shares | 053611109 | 192090 | 4459862 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AVON PRODUCTS | Common equity shares | 054303102 | 366867 | 17697355 | SH | DEFINED | 18 |
| BIOGEN IDEC INC | Common equity shares | 09062X103 | 2045195 | 10601839 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BLOCK H & R INC | Common equity shares | 093671105 | 334641 | 11374267 | SH | DEFINED | 18 |
| BMC SOFTWARE INC | Common Stock | 055921100 | 269909 | 5825989 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BRINKER INTL INC | Common equity shares | 109641100 | 75068 | 1993851 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| AVIS BUDGET GROUP INC | Common Stock | 053774105 | 59746 | 2146903 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| CA INC | Common equity shares | 12673P105 | 395652 | 15719058 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CAMERON INTERNATIONAL CORP | Common equity shares | 13342B105 | 727676 | 11160515 | SH | DEFINED | 19 |
| CSX CORP | Common equity shares | 126408103 | 1020912 | 41450157 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| D R HORTON INC | Common equity shares | 23331A109 | 368952 | 15183285 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DOVER CORP | Common equity shares | 260003108 | 663823 | 9108580 | SH | DEFINED | 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------|-------------------------------------|-----------|----------|--------------|---------|---------------------------|
| DOW CHEMICAL | Common equity shares | 260543103 | 1606673 | 50460791 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DUKE REALTY CORP | Real Estate Investment Trust | 264411505 | 191597 | 11284133 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EMERSON ELECTRIC CO | Common equity shares | 291011104 | 1789576 | 32031227 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EQUITY RESIDENTIAL | Real Estate Investment Trust | 29476L107 | 732497 | 13303308 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EXPEDITORS INTL WASH INC | Common equity shares | 302130109 | 301066 | 8430944 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| FRANKLIN RESOURCES INC | Common equity shares | 354613101 | 934704 | 6197839 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| GENERAL ELECTRIC CO | Common equity shares | 369604103 | 9479730 | 410022831 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18, 19 |
| GENERAL MILLS INC | Common equity shares | 370334104 | 2002252 | 40605331 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HASBRO INC | Common Stock | 418056107 | 204339 | 4650247 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HONEYWELL INTERNATIONAL INC | Common equity shares | 438516106 | 5393245 | 71575808 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| INTERPUBLIC GROUP OF COS | Common equity shares | 460690100 | 221888 | 17028909 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LENNAR CORP | Common equity shares | 526057104 | 368905 | 8893549 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LEVEL 3 COMMUNICATIONS INC | Common Stock | 52729N308 | 56194 | 2769806 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LSI CORP | Common Stock | 502161102 | 167455 | 24696630 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MERCK & CO | Common equity shares | 58933Y105 | 5724673 | 129429710 SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| MOHAWK INDUSTRIES INC | Common equity shares | 608190104 | 305711 | 2702609 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| MORGAN STANLEY | Common equity shares | 617446448 | 3084275 | 140321977 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ADVANCED MICRO DEVICES | Common equity shares | 007903107 | 57272 | 22459294 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMAZON.COM INC | Common equity shares | 023135106 | 3694452 | 13863384 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMEREN CORP | Common equity shares | 023608102 | 445355 | 12716853 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| AVALONBAY COMMUNITIES INC | Real Estate Investment Trust | 053484101 | 602429 | 4755952 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BARD (C.R.) INC | Common equity shares | 067383109 | 394064 | 3910191 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BECTON DICKINSON & CO | Common equity shares | 075887109 | 1251663 | 13091352 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BOSTON SCIENTIFIC CORP | Common equity shares | 101137107 | 446555 | 57177388 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BRUNSWICK CORP | Common equity shares | 117043109 | 62629 | 1830060 SH | DEFINED | 1, 2, 5, 6, 8 |
| CAMPBELL SOUP CO | Common equity shares | 134429109 | 388077 | 8555496 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CARNIVAL CORP/PLC (USA) | Composition of more than 1 security | 143658300 | 697384 | 20332197 SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| CHEVRON CORP | Common equity shares | 166764100 | 12268287 | 103250898 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18, 19 |
| CHICOS FAS INC | Common equity shares | 168615102 | 95115 | 5661598 SH | DEFINED | 1, 2, 5, 6, 8, 12, |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|----------|----------|----|---------|-----------------------|
| COMCAST CORP | Common equity shares | 20030N101 | 4110463 | 97844646 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| CONSOLIDATED EDISON INC | Common equity shares | 209115104 | 1184729 | 19412087 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| DEERE & CO | Common equity shares | 244199105 | 1278318 | 14867566 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| DU PONT (E I) DE NEMOURS | Common equity shares | 263534109 | 2193773 | 44625128 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| EDISON INTERNATIONAL | Common equity shares | 281020107 | 1548636 | 30775949 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| ENCANA CORP | Common equity shares | 292505104 | 344 | 17720 | SH | DEFINED | 1, 18 |
| FIFTH THIRD BANCORP | Common equity shares | 316773100 | 700724 | 42962587 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| NEXTERA ENERGY INC | Common equity shares | 65339F101 | 1567271 | 20175885 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| FREEMONT-MCMORAN COP&GOLD | Common equity shares | 35671D857 | 1484077 | 44836033 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| GANNETT CO | Common equity shares | 364730101 | 195981 | 8960940 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| GENERAL DYNAMICS CORP | Common equity shares | 369550108 | 1121887 | 15911031 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| GENERAL GROWTH PPTYS INC | Real Estate Investment Trust | 370023103 | 177526 | 8929519 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| HARLEY-DAVIDSON INC | Common equity shares | 412822108 | 470814 | 8833191 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| HEALTH NET INC | Common equity shares | 42222G108 | 69507 | 2428556 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| HOSPIRA INC | Common equity shares | 441060100 | 228317 | 6954645 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| INTL BUSINESS MACHINES CORP | Common equity shares | 459200101 | 12689028 | 59489111 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| JDS UNIPHASE CORP | Common equity shares | 46612J507 | 107585 | 8046592 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| JUNIPER NETWORKS INC | Common Stock | 48203R104 | 370284 | 19972028 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| KIMCO REALTY CORP | Real Estate Investment Trust | 49446R109 | 390342 | 17426033 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| KLA-TENCOR CORP | Common equity shares | 482480100 | 369613 | 7008183 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| LEGGETT & PLATT INC | Common equity shares | 524660107 | 543530 | 16090469 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| LEXMARK INTL INC - CL A | Common equity shares | 529771107 | 53482 | 2025657 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| LIBERTY PROPERTY TRUST | Real Estate Investment Trust | 531172104 | 155887 | 3921507 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| MICRON TECHNOLOGY INC | Common Stock | 595112103 | 390687 | 39146440 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| PUBLIC STORAGE | Real Estate Investment Trust | 74460D109 | 937677 | 6156022 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| TYSON FOODS INC -CL A | Common equity shares | 902494103 | 316865 | 12766513 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| VARIAN MEDICAL SYSTEMS INC | Common equity shares | 92220P105 | 340782 | 4733039 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| VERISIGN INC | Common equity shares | 92343E102 | 317187 | 6708843 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| VORNADO REALTY TRUST | Real Estate Investment Trust | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------|---------------|-----------|---------|----------|----|---------|--------------------|
| | Trust | 929042109 | 605828 | 7243370 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| WASHINGTON POST - | Common equity | | | | | | |
| CL B | shares | 939640108 | 72638 | 162493 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| WEATHERFORD | Common equity | | | | | | |
| INTERNATIONAL | shares | H27013103 | 87001 | 7167045 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| WHOLE FOODS | Common equity | | | | | | |
| MARKET INC | shares | 966837106 | 650004 | 7492851 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| WISCONSIN ENERGY | Common equity | | | | | | |
| CORP | shares | 976657106 | 506191 | 11801767 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ALTERA CORP | Common equity | | | | | | |
| | shares | 021441100 | 445284 | 12553682 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ALTRIA GROUP INC | Common equity | | | | | | |
| | shares | 02209S103 | 2861810 | 83216367 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HESS CORP | Common equity | | | | | | 18 |
| | shares | 42809H107 | 940943 | 13139828 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMERICAN AXLE & | Common equity | | | | | | |
| MFG HOLDINGS | shares | 024061103 | 16444 | 1204928 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERN EAGLE | Common equity | | | | | | |
| OUTFITTERS INC | shares | 02553E106 | 108010 | 5775892 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| WELLPOINT INC | Common equity | | | | | | |
| | shares | 94973V107 | 833734 | 12588355 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| AVNET INC | Common equity | | | | | | |
| | shares | 053807103 | 173413 | 4790292 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BARNES & NOBLE INC | Common equity | | | | | | 18 |
| | shares | 067774109 | 27359 | 1662829 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| CAPITAL ONE | Common equity | | | | | | |
| FINANCIAL CORP | shares | 14040H105 | 1367050 | 24878313 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CHARLES RIVER | Common equity | | | | | | |
| LABS INTL INC | shares | 159864107 | 70841 | 1600158 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CIGNA CORP | Common equity | | | | | | |
| | shares | 125509109 | 810130 | 12989246 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CON-WAY INC | Common equity | | | | | | 18, 19 |
| | shares | 205944101 | 52062 | 1478422 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| COVENTRY HEALTH | Common equity | | | | | | |
| CARE INC | shares | 222862104 | 273053 | 5805902 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DORAL FINANCIAL | Common equity | | | | | | |
| CORP | shares | 25811P886 | 1271 | 1803241 | SH | DEFINED | 1, 2, 6 |
| EXELON CORP | Common equity | | | | | | |
| | shares | 30161N101 | 1799803 | 52198194 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| KIMBERLY-CLARK | Common equity | | | | | | |
| CORP | shares | 494368103 | 1807038 | 18442848 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TORONTO DOMINION | Common equity | | | | | | |
| BANK | shares | 891160509 | 1756 | 21115 | SH | DEFINED | 1, 10 |
| AETNA INC | Common equity | | | | | | |
| | shares | 00817Y108 | 1086427 | 21252555 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ALLSTATE CORP | Common equity | | | | | | |
| | shares | 020002101 | 980857 | 19989006 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| APPLIED MATERIALS | Common equity | | | | | | |
| INC | shares | 038222105 | 642144 | 47637180 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| BAKER HUGHES INC | Common equity | | | | | | |
| | shares | 057224107 | 854148 | 18404489 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CADENCE DESIGN | Common equity | | | | | | |
| SYSTEMS INC | shares | 127387108 | 114288 | 8204536 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CORNING INC | Common equity | | | | | | 18 |
| | shares | 219350105 | 877526 | 65830306 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| CVS CAREMARK CORP | Common equity | | | | | | |
| | shares | 126650100 | 2821699 | 51313093 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DIRECTV | Common equity | | | | | | 18, 19 |
| | shares | 25490A309 | 1573330 | 27792370 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ENERGIZER | Common equity | | | | | | 18 |
| HOLDINGS INC | shares | 29266R108 | 216948 | 2175287 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EQUIFAX INC | Common equity | | | | | | 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------|---------------|-----------|---------|-----------|----|---------|--------------------|
| FISERV INC | shares | 294429105 | 297970 | 5173972 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| HALLIBURTON CO | shares | 337738108 | 529175 | 6024972 | SH | DEFINED | 18 |
| | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| HUNTINGTON | shares | 406216101 | 1664246 | 41183787 | SH | DEFINED | 19 |
| BANCSHARES | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| INTL GAME | shares | 446150104 | 324275 | 43880019 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TECHNOLOGY | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| ITT CORP | shares | 459902102 | 175759 | 10651179 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity | | | | | | 1, 2, 5, 6, 8, 12 |
| LIBERTY GLOBAL INC | shares | 450911201 | 68250 | 2400715 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| FIFTH & PACIFIC | shares | 530555101 | 274201 | 3735767 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COS INC | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| MICROSOFT CORP | shares | 316645100 | 43765 | 2318138 | SH | DEFINED | 18, 19 |
| | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| ALCOA INC | shares | 594918104 | 9503790 | 332184341 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| FIDELITY NATIONAL | shares | 013817101 | 484215 | 56833348 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| INFO SVCS | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| COSTCO WHOLESALE | shares | 31620M106 | 480611 | 12130507 | SH | DEFINED | 18 |
| CORP | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| DOMINION | shares | 22160K105 | 1860225 | 17531143 | SH | DEFINED | 18 |
| RESOURCES INC | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| ELECTRONIC ARTS | shares | 25746U109 | 1606858 | 27618680 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| INC | Common equity | | | | | | 1, 2, 5, 6, 8, 10, |
| | shares | 285512109 | 208396 | 11774380 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGERS |
|-------------------|---------------|-----------|---------|----------------|------------|--------------|------------|--------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| FEDEX CORP | Common equity | | | | | | | |
| | shares | 31428X106 | 1148146 | 11691881 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| HARMAN | Common equity | | | | | | | |
| INTERNATIONAL | shares | 413086109 | 113559 | 2544635 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| INDS | Common equity | | | | | | | |
| HEWLETT- PACKARD | shares | 428236103 | 2442008 | 102433305 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| CO | Common equity | | | | | | | |
| HILL-ROM HOLDINGS | shares | 431475102 | 57155 | 1622801 | SH | | DEFINED | 1, 2, 5, 6, 8, 12, |
| INC | Common equity | | | | | | | |
| INTL PAPER CO | shares | 460146103 | 1463379 | 31416446 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity | | | | | | | |
| MONDELEZ | shares | 609207105 | 2615727 | 85452976 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| INTERNATIONAL | Common equity | | | | | | | |
| INC | shares | | | | | | | 19 |
| LINCOLN NATIONAL | Common equity | | | | | | | |
| CORP | shares | 534187109 | 384856 | 11801885 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| MARSH & MCLENNAN | Common equity | | | | | | | |
| COS | shares | 571748102 | 914380 | 24081721 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| METLIFE INC | Common equity | | | | | | | |
| | shares | 59156R108 | 1632881 | 42947635 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity | | | | | | | 19 |
| ALLEGHENY | Common equity | | | | | | | |
| TECHNOLOGIES INC | shares | 01741R102 | 169485 | 5344833 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| ALLERGAN INC | Common equity | | | | | | | |
| | shares | 018490102 | 1378728 | 12350886 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| AMERICAN ELECTRIC | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|----------|-----------|----|---------|--------------------|
| POWER CO | shares | 025537101 | 1182191 | 24309738 | SH | DEFINED | 1,2,5,6,8,10, |
| APPLE INC | Common equity shares | 037833100 | 16463464 | 37194631 | SH | DEFINED | 1,2,5,6,8,10, |
| ASHLAND INC | Common equity shares | 044209104 | 158380 | 2131643 | SH | DEFINED | 1,2,5,6,8,12, |
| AUTODESK INC | Common equity shares | 052769106 | 372094 | 9022648 | SH | DEFINED | 1,2,5,6,8,10, |
| AUTOMATIC DATA PROCESSING | Common equity shares | 053015103 | 1676442 | 25783207 | SH | DEFINED | 1,2,5,6,8,10,18 |
| AUTONATION INC | Common equity shares | 05329W102 | 73148 | 1671728 | SH | DEFINED | 1,2,5,6,8,10, |
| BEMIS CO INC | Common equity shares | 081437105 | 432226 | 10709339 | SH | DEFINED | 1,2,5,6,8,10, |
| BEST BUY CO INC | Common equity shares | 086516101 | 252365 | 11393348 | SH | DEFINED | 1,2,5,6,8,10, |
| BIG LOTS INC | Common equity shares | 089302103 | 69672 | 1975400 | SH | DEFINED | 1,2,5,6,8,12, |
| OFFICEMAX INC | Common equity shares | 67622P101 | 30825 | 2654976 | SH | DEFINED | 1,2,5,6,8,12 |
| BRISTOL- MYERS SQUIBB CO | Common equity shares | 110122108 | 2746966 | 66690176 | SH | DEFINED | 1,2,5,6,8,10, |
| BROADCOM CORP | Common equity shares | 111320107 | 774643 | 22343307 | SH | DEFINED | 1,2,5,6,8,10, |
| BROWN- FORMAN -CL B | Common equity shares | 115637209 | 539715 | 7558987 | SH | DEFINED | 1,2,5,6,8,10,18 |
| CENTERPOINT ENERGY INC | Common equity shares | 15189T107 | 527375 | 22011086 | SH | DEFINED | 1,2,5,6,8,10, |
| CENTURYLINK INC | Common equity shares | 156700106 | 1220702 | 34748109 | SH | DEFINED | 1,2,5,6,8,10, |
| CINTAS CORP | Common equity shares | 172908105 | 305396 | 6920566 | SH | DEFINED | 1,2,5,6,8,10, |
| CISCO SYSTEMS INC | Common equity shares | 17275R102 | 4803754 | 229734321 | SH | DEFINED | 1,2,5,6,8,10,18,19 |
| FRONTIER COMMUNICATIONS CORP | Common Stock | 35906A108 | 170479 | 42834255 | SH | DEFINED | 1,2,5,6,8,10, |
| CITRIX SYSTEMS INC | Common equity shares | 177376100 | 528650 | 7326092 | SH | DEFINED | 1,2,5,6,8,10,18 |
| CMS ENERGY CORP | Common equity shares | 125896100 | 375875 | 13453002 | SH | DEFINED | 1,2,5,6,8,10, |
| COCA-COLA CO | Common equity shares | 191216100 | 6869735 | 169874828 | SH | DEFINED | 1,2,5,6,8,10, |
| COLGATE- PALMOLIVE CO | Common equity shares | 194162103 | 4175076 | 35373046 | SH | DEFINED | 1,2,5,6,8,10, |
| COMERICA INC | Common equity shares | 200340107 | 332663 | 9253555 | SH | DEFINED | 1,2,5,6,8,10, |
| CONOCOPHILLIPS | Common equity shares | 20825C104 | 3044184 | 50652097 | SH | DEFINED | 1,2,5,6,8,10,19 |
| COOPER TIRE & RUBBER CO | Common equity shares | 216831107 | 39099 | 1523735 | SH | DEFINED | 1,2,5,6,8,17, |
| MOLSON COORS BREWING CO | Common equity shares | 60871R209 | 315725 | 6452421 | SH | DEFINED | 1,2,5,6,8,10, |
| CRANE CO | Common equity shares | 224399105 | 74180 | 1327936 | SH | DEFINED | 1,2,5,6,8,12 |
| CUMMINS INC | Common equity shares | 231021106 | 1522787 | 13148996 | SH | DEFINED | 1,2,5,6,8,10, |
| DELUXE CORP | Common equity shares | 248019101 | 80643 | 1947942 | SH | DEFINED | 1,2,5,6,8,12, |
| DEVON ENERGY CORP | Common equity shares | 25179M103 | 898666 | 15928125 | SH | DEFINED | 1,2,5,6,8,10, |
| DILLARDS INC - CL A | Common equity shares | 254067101 | 46289 | 589289 | SH | DEFINED | 1,2,5,6,8,17 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------|----------------------|-----------|----------|--------------|---------|--------------------|
| DUKE ENERGY CORP | Common equity shares | 26441C204 | 3047571 | 41983429 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DYNEGY INC | Common Stock | 26817R108 | 1502 | 62633 SH | DEFINED | 1 |
| E TRADE FINANCIAL CORP | Common equity shares | 269246401 | 108806 | 10159131 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EASTMAN CHEMICAL CO | Common equity shares | 277432100 | 468584 | 6706327 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EBAY INC | Common equity shares | 278642103 | 2583691 | 47651975 SH | DEFINED | 18 |
| EMC CORP/MA | Common equity shares | 278642103 | 2583691 | 47651975 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ENTERGY CORP | Common equity shares | 268648102 | 2053172 | 85942430 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ENERGY CORP | Common equity shares | 29364G103 | 576855 | 9121659 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EOG RESOURCES INC | Common equity shares | 26875P101 | 1455023 | 11361134 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| EXXON MOBIL CORP | Common equity shares | 30231G102 | 16741930 | 185794362 SH | DEFINED | 18 |
| FAMILY DOLLAR STORES | Common equity shares | 30231G102 | 16741930 | 185794362 SH | DEFINED | 19 |
| MACY`S INC | Common equity shares | 307000109 | 325068 | 5504852 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| FEDERATED INVESTORS INC | Common equity shares | 55616P104 | 707782 | 16916395 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| FOREST LABORATORIES --CL A | Common equity shares | 314211103 | 63141 | 2667600 SH | DEFINED | 18 |
| GAP INC | Common equity shares | 314211103 | 63141 | 2667600 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| GILEAD SCIENCES INC | Common equity shares | 345838106 | 386230 | 10153382 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| GOODYEAR TIRE & RUBBER CO | Common Stock | 364760108 | 427016 | 12062632 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| GRAINGER (W W) INC | Common equity shares | 364760108 | 427016 | 12062632 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HEINZ (H J) CO | Common equity shares | 375558103 | 3028374 | 61892042 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HUMANA INC | Common equity shares | 382550101 | 133454 | 10582913 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| INGERSOLL- RAND PLC | Common equity shares | 382550101 | 133454 | 10582913 SH | DEFINED | 18 |
| JANUS CAPITAL GROUP INC | Common equity shares | 384802104 | 636531 | 2829422 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| JOHNSON & JOHNSON | Common equity shares | 423074103 | 946729 | 13099846 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| KB HOME | Common equity shares | 444859102 | 460193 | 6658902 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| KEYCORP | Common equity shares | 444859102 | 460193 | 6658902 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| KOHL`S CORP | Common equity shares | 47791101 | 626401 | 11386852 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LOCKHEED MARTIN CORP | Common equity shares | 47791101 | 626401 | 11386852 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LOEWS CORP | Common equity shares | 47102X105 | 54164 | 5762317 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| LOUISIANA- PACIFIC CORP | Common equity shares | 47102X105 | 54164 | 5762317 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| M & T BANK CORP | Common equity shares | 478160104 | 12292321 | 150770557 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MARRIOTT INTL INC | Common equity shares | 478160104 | 12292321 | 150770557 SH | DEFINED | 19 |
| MASCO CORP | Common equity shares | 48666K109 | 57632 | 2647250 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| | Common equity shares | 493267108 | 499794 | 50180105 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity shares | 500255104 | 499626 | 10830810 SH | DEFINED | 18 |
| | Common equity shares | 500255104 | 499626 | 10830810 SH | DEFINED | 19 |
| | Common equity shares | 539830109 | 5749243 | 59565245 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity shares | 540424108 | 579204 | 13142974 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity shares | 546347105 | 97549 | 4516384 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| | Common equity shares | 55261F104 | 599024 | 5806737 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity shares | 571903202 | 404631 | 9581547 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| | Common equity shares | 571903202 | 404631 | 9581547 SH | DEFINED | 18 |
| | Common equity shares | 574599106 | 370541 | 18298493 SH | DEFINED | 1, 2, 5, 6, 8, 10, |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|----------------------|-----------|---------|-----------|----|---------|--------------------|
| MATTEL INC | Common Stock | 577081102 | 599140 | 13682240 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MBIA INC | Common equity shares | 55262C100 | 22937 | 2233961 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MCGRAW-HILL COMPANIES | Common equity shares | 580645109 | 706892 | 13573441 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MCKESSON CORP | Common equity shares | 58155Q103 | 1062628 | 9842770 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MEADWESTVACO CORP | Common equity shares | 583334107 | 285553 | 7866441 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MEREDITH CORP | Common equity shares | 589433101 | 50412 | 1317732 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| MGIC INVESTMENT CORP/WI | Common equity shares | 552848103 | 26374 | 5327868 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MOLEX INC | Common equity shares | 608554101 | 144842 | 4946898 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MONSTER WORLDWIDE INC | Common Stock | 611742107 | 20679 | 4078564 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MYLAN INC | Common Stock | 628530107 | 481654 | 16643063 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NABORS INDUSTRIES LTD | Common equity shares | G6359F103 | 237461 | 14640110 | SH | DEFINED | 18 |
| NAVISTAR INTERNATIONAL CORP | Common Stock | 63934E108 | 36026 | 1042199 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| NCR CORP | Common equity shares | 62886E108 | 121531 | 4409698 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| NETAPP INC | Common equity shares | 64110D104 | 514829 | 15071240 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NEWELL RUBBERMAID INC | Common equity shares | 651229106 | 319155 | 12228213 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NEWMONT MINING CORP | Common equity shares | 651639106 | 898624 | 21451946 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NIKE INC | Common equity shares | 654106103 | 1634277 | 27694983 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NISOURCE INC | Common equity shares | 65473P105 | 459762 | 15670229 | SH | DEFINED | 18 |
| NOBLE CORP | Common equity shares | H5833N103 | 340333 | 8920890 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NORDSTROM INC | Common equity shares | 655664100 | 336173 | 6086804 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NORFOLK SOUTHERN CORP | Common equity shares | 655844108 | 970595 | 12592113 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NORTHERN TRUST CORP | Common equity shares | 665859104 | 550472 | 10089114 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| NUCOR CORP | Common equity shares | 665859104 | 550472 | 10089114 | SH | DEFINED | 19 |
| NUCOR CORP | Common equity shares | 670346105 | 842465 | 18254879 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| OCCIDENTAL PETROLEUM CORP | Common equity shares | 674599105 | 2753573 | 35135545 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| OFFICE DEPOT INC | Common equity shares | 674599105 | 2753573 | 35135545 | SH | DEFINED | 19 |
| OFFICE DEPOT INC | Common equity shares | 676220106 | 46473 | 11826132 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| OMNICOM GROUP | Common equity shares | 681919106 | 608015 | 10322787 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ORACLE CORP | Common equity shares | 68389X105 | 4971782 | 153734400 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PACCAR INC | Common equity shares | 68389X105 | 4971782 | 153734400 | SH | DEFINED | 18, 19 |
| PACCAR INC | Common equity shares | 693718108 | 686984 | 13587489 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PALL CORP | Common equity shares | 693718108 | 686984 | 13587489 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PALL CORP | Common equity shares | 696429307 | 315309 | 4611724 | SH | DEFINED | 18 |
| PTC INC | Common equity shares | 696429307 | 315309 | 4611724 | SH | DEFINED | 18 |
| PTC INC | Common equity shares | 69370C100 | 100572 | 3945412 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| PARKER- HANNIFIN CORP | Common equity shares | 701094104 | 575850 | 6288021 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|--------------------------------------|
| PAYCHEX INC | Common equity shares | 704326107 | 452373 | 12898885 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PENNEY (J C) CO | Common equity shares | 708160106 | 266458 | 17634222 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PEPSICO INC | Common equity shares | 713448108 | 4942019 | 62470120 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| PERKINELMER INC | Common equity shares | 714046109 | 143373 | 4262007 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PFIZER INC | Common equity shares | 717081103 | 9007034 | 312093885 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18, 19 |
| PG&E CORP | Common equity shares | 69331C108 | 965609 | 21684569 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PINNACLE WEST CAPITAL CORP | Common equity shares | 723484101 | 447757 | 7734490 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| PITNEY BOWES INC | Common equity shares | 724479100 | 490354 | 32998337 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PLUM CREEK TIMBER CO INC | Real Estate Investment Trust | 729251108 | 354503 | 6791072 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PMC-SIERRA INC | Common equity shares | 69344F106 | 22082 | 3252045 | SH | DEFINED | 1, 2, 5, 6, 8, 1, 2, 5, 6, 8, 10, 19 |
| PNC FINANCIAL SVCS GROUP INC | Common equity shares | 693475105 | 1604908 | 24133941 | SH | DEFINED | 19 |
| POWER-ONE INC | Common Stock | 73930R102 | 6130 | 1476743 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PPG INDUSTRIES INC | Common equity shares | 693506107 | 923984 | 6898492 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PPL CORP | Common equity shares | 69351T106 | 891863 | 28484902 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PRAXAIR INC | Common equity shares | 74005P104 | 1485491 | 13317992 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PRICE (T. ROWE) GROUP | Common equity shares | 74144T108 | 926563 | 12375689 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PRINCIPAL FINANCIAL GRP INC | Common equity shares | 74251V102 | 415069 | 12197415 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PROCTER & GAMBLE CO | Common equity shares | 742718109 | 9173393 | 119042354 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| PROGRESSIVE CORP-OHIO | Common equity shares | 743315103 | 583919 | 23107065 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PRUDENTIAL FINANCIAL INC | Common equity shares | 744320102 | 1126596 | 19098161 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| PUBLIC SERVICE ENTRP GRP INC | Common equity shares | 744573106 | 852720 | 24831661 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PULTEGROUP INC | Common equity shares | 745867101 | 365429 | 18054684 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| QLOGIC CORP | Common equity shares | 747277101 | 38379 | 3308829 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| QUALCOMM INC | Common equity shares | 747525103 | 4585310 | 68488534 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| QUEST DIAGNOSTICS INC | Common equity shares | 74834L100 | 371231 | 6576397 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| RADIOSHACK CORP | Common equity shares | 750438103 | 7050 | 2099080 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RAYTHEON CO | Common equity shares | 755111507 | 806434 | 13717116 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| REGIONS FINANCIAL CORP | Common equity shares | 7591EP100 | 568406 | 69402553 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| REYNOLDS AMERICAN INC | Common equity shares | 761713106 | 563668 | 12669778 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ROBERT HALF INTL INC | Common equity shares | 770323103 | 232986 | 6207839 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| ROCKWELL | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|------------------------------------|-----------|---------|-----------|----|---------|--|
| AUTOMATION | shares | 773903109 | 472555 | 5472582 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ROCKWELL COLLINS INC | Common equity shares | 774341101 | 354815 | 5621271 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ROWAN COMPANIES PLC | Common Stock | G7665A101 | 223010 | 6306890 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| RYDER SYSTEM INC | Common equity shares | 783549108 | 126135 | 2110963 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SAFEWAY INC | Common equity shares | 786514208 | 312028 | 11841644 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HILLSHIRE BRANDS CO | Common equity shares | 432589109 | 140377 | 3993627 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| AT&T INC | Common equity shares | 00206R102 | 8585978 | 234014334 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| SCHLUMBERGER LTD | Common equity shares | 806857108 | 4088238 | 54589877 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SCHWAB (CHARLES) CORP | Common equity shares | 808513105 | 768180 | 43424674 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SEALED AIR CORP | Common equity shares | 81211K100 | 201780 | 8368874 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SEMPRA ENERGY | Common equity shares | 816851109 | 897783 | 11230431 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SHERWIN- WILLIAMS CO | Common equity shares | 824348106 | 703934 | 4167977 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SIGMA- ALDRICH CORP | Common equity shares | 826552101 | 471014 | 6063406 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SIMON PROPERTY GROUP INC | Real Estate Investment Trust | 828806109 | 2068561 | 13045894 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SLM CORP | Common Stock | 78442P106 | 433095 | 21147077 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SNAP-ON INC | Common equity shares | 833034101 | 161449 | 1952179 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SOUTHERN CO | Common equity shares | 842587107 | 1977384 | 42143775 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SOUTHWEST AIRLINES | Common equity shares | 844741108 | 357189 | 26498187 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| SPRINT NEXTEL CORP | Common equity shares | 852061100 | 893715 | 143914902 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 1, 2, 5, 6, 8, 10, |
| ST JUDE MEDICAL INC | Common equity shares | 790849103 | 550686 | 13617292 | SH | DEFINED | 18, 19 |
| TRAVELERS COS INC | Common equity shares | 89417E109 | 1852997 | 22009750 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| STANLEY BLACK & DECKER INC | Common equity shares | 854502101 | 686015 | 8472499 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| STAPLES INC | Common equity shares | 855030102 | 383700 | 28570698 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| STARBUCKS CORP | Common equity shares | 855244109 | 1636985 | 28739274 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| STARWOOD HOTELS&RESORTS WRLD | Common equity shares | 85590A401 | 573698 | 9001978 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| STATE STREET CORP | Common equity shares | 857477103 | 1293972 | 21898308 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 1, 2, 5, 6, 8, 10, |
| STRYKER CORP | Common equity shares | 863667101 | 827423 | 12682496 | SH | DEFINED | 19 |
| SUNTRUST BANKS INC | Common equity shares | 867914103 | 762031 | 26450286 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| SUPERVALU INC | Common equity shares | 868536103 | 81611 | 16192207 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 1, 2, 5, 6, 8, 10, |
| SYMANTEC CORP | Common equity shares | 871503108 | 702179 | 28451155 | SH | DEFINED | 18 |
| SYNOVUS FINANCIAL CORP | Common equity shares | 87161C105 | 90146 | 32544216 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|---------|-----------|----|---------|---------------------------------------|
| SYSCO CORP | Common equity shares | 871829107 | 1082702 | 30784884 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TARGET CORP | Common equity shares | 87612E106 | 4100496 | 59904878 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TECO ENERGY INC | Common equity shares | 872375100 | 165840 | 9306321 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TELLABS INC | Common equity shares | 879664100 | 24346 | 11649389 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| TENET HEALTHCARE CORP | Common equity shares | 88033G407 | 176155 | 3702372 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TERADYNE INC | Common equity shares | 880770102 | 114942 | 7086377 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TEXAS INSTRUMENTS INC | Common Stock | 882508104 | 1549974 | 43686012 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TEXTRON INC | Common equity shares | 883203101 | 335639 | 11259185 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| THERMO FISHER SCIENTIFIC INC | Common equity shares | 883556102 | 1104594 | 14441146 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TIFFANY & CO | Common equity shares | 886547108 | 337691 | 4856005 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TIME WARNER INC | Common equity shares | 887317303 | 2070037 | 35925633 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| TJX COMPANIES INC | Common equity shares | 872540109 | 1356396 | 29013927 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TORCHMARK CORP | Common equity shares | 891027104 | 256577 | 4290444 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| TRANSOCEAN LTD | Common equity shares | H8817H100 | 39681 | 763695 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| TYCO INTERNATIONAL LTD | Common equity shares | H89128104 | 580200 | 18131634 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 1, 2, 5, 6, 8, 10, |
| U S BANCORP | Common equity shares | 902973304 | 2659453 | 78380692 | SH | DEFINED | 19 |
| UNION PACIFIC CORP | Common equity shares | 907818108 | 2617081 | 18377149 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| UNISYS CORP | Common equity shares | 909214306 | 23269 | 1022673 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| UNITED PARCEL SERVICE INC | Common equity shares | 911312106 | 2572580 | 29948690 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| UNITED STATES STEEL CORP | Common equity shares | 912909108 | 142052 | 7284350 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| UNITED TECHNOLOGIES CORP | Common equity shares | 913017109 | 9908953 | 106057524 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 1, 2, 5, 6, 8, 10, |
| UNITEDHEALTH GROUP INC | Common equity shares | 91324P102 | 2763057 | 48296844 | SH | DEFINED | 18, 19 |
| UNUM GROUP | Common equity shares | 91529Y106 | 342169 | 12112161 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 1, 2, 5, 6, 8, 10, |
| VALERO ENERGY CORP | Common equity shares | 91913Y100 | 1245564 | 27381070 | SH | DEFINED | 18 |
| VERIZON COMMUNICATIONS INC | Common equity shares | 92343V104 | 5843454 | 118890110 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 19 |
| VF CORP | Common equity shares | 918204108 | 723525 | 4313038 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 1, 2, 5, 6, 8, 10, |
| CBS CORP | Common equity shares | 124857202 | 1081449 | 23162467 | SH | DEFINED | 18 |
| VULCAN MATERIALS CO | Common equity shares | 929160109 | 285999 | 5531963 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 1, 2, 5, 6, 8, 10, |
| WAL-MART STORES INC | Common equity shares | 931142103 | 5602683 | 74872232 | SH | DEFINED | 18, 19 |
| WALGREEN CO | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------|---------------|-----------|---------|-----------|----|---------|---------------|
| | shares | 931422109 | 1905144 | 39956949 | SH | DEFINED | 1,2,5,6,8,10, |
| WASTE MANAGEMENT | Common equity | | | | | | 1,2,5,6,8,10, |
| INC | shares | 94106L109 | 798516 | 20365038 | SH | DEFINED | 18 |
| WATERS CORP | Common equity | | | | | | |
| | shares | 941848103 | 340085 | 3621408 | SH | DEFINED | 1,2,5,6,8,10, |
| ACTAVIS INC | Common equity | | | | | | |
| | shares | 00507K103 | 492210 | 5343814 | SH | DEFINED | 1,2,5,6,8,10, |
| WELLS FARGO & CO | Common equity | | | | | | |
| | shares | 949746101 | 7545515 | 203987884 | SH | DEFINED | 1,2,5,6,8,10, |
| WEYERHAEUSER CO | Common equity | | | | | | |
| | shares | 962166104 | 697736 | 22234981 | SH | DEFINED | 1,2,5,6,8,10, |
| WHIRLPOOL CORP | Common equity | | | | | | |
| | shares | 963320106 | 476099 | 4019055 | SH | DEFINED | 1,2,5,6,8,10, |
| WILLIAMS COS INC | Common equity | | | | | | |
| | shares | 969457100 | 1263865 | 33739383 | SH | DEFINED | 1,2,5,6,8,10, |
| WORTHINGTON | Common equity | | | | | | |
| INDUSTRIES | shares | 981811102 | 77476 | 2500845 | SH | DEFINED | 1,2,5,6,8,12, |
| XCEL ENERGY INC | Common equity | | | | | | |
| | shares | 98389B100 | 725069 | 24413028 | SH | DEFINED | 1,2,5,6,8,10, |
| XEROX CORP | Common equity | | | | | | |
| | shares | 984121103 | 659613 | 76700179 | SH | DEFINED | 1,2,5,6,8,10, |
| XILINX INC | Common equity | | | | | | |
| | shares | 983919101 | 405353 | 10619632 | SH | DEFINED | 1,2,5,6,8,10, |
| XL GROUP PLC | Common equity | | | | | | |
| | shares | G98290102 | 395198 | 13043129 | SH | DEFINED | 1,2,5,6,8,10, |
| YAHOO INC | Common equity | | | | | | |
| | shares | 984332106 | 1086733 | 46185579 | SH | DEFINED | 1,2,5,6,8,10, |
| YUM BRANDS INC | Common equity | | | | | | |
| | shares | 988498101 | 1492282 | 20743463 | SH | DEFINED | 1,2,5,6,8,10, |
| ZIMMER HOLDINGS | Common equity | | | | | | |
| INC | shares | 98956P102 | 534526 | 7106135 | SH | DEFINED | 1,2,5,6,8,10, |
| ZIONS | Common equity | | | | | | |
| BANCORPORATION | shares | 989701107 | 244818 | 9796988 | SH | DEFINED | 1,2,5,6,8,10, |
| NEWS CORP | Common Stock | 65248E104 | 2237152 | 73301178 | SH | DEFINED | 1,2,5,6,8,10, |
| SHIP FINANCE INTL | Common equity | | | | | | |
| LTD | shares | G81075106 | 15666 | 888073 | SH | DEFINED | 1,2,5,6 |
| CNO FINANCIAL | Common equity | | | | | | |
| GROUP INC | shares | 12621E103 | 58439 | 5103716 | SH | DEFINED | 1,2,5,6,8,12, |
| HARRIS CORP | Common equity | | | | | | |
| | shares | 413875105 | 230632 | 4977148 | SH | DEFINED | 1,2,5,6,8,10, |
| SEARS HOLDINGS | Common equity | | | | | | |
| CORP | shares | 812350106 | 124217 | 2485730 | SH | DEFINED | 1,2,5,6,8,10, |
| KINROSS GOLD CORP | Common equity | | | | | | |
| | shares | 496902404 | 313 | 39470 | SH | DEFINED | 1,18 |
| MEMC ELECTRONIC | Common equity | | | | | | |
| MATERIALS INC | shares | 552715104 | 34193 | 7771136 | SH | DEFINED | 1,2,5,6,8,12 |
| CREE INC | Common equity | | | | | | |
| | shares | 225447101 | 207954 | 3801233 | SH | DEFINED | 1,2,5,6,8,10, |
| CHESAPEAKE ENERGY | Common equity | | | | | | |
| CORP | shares | 165167107 | 490549 | 24035000 | SH | DEFINED | 1,2,5,6,8,10, |
| ALLIANT | Common equity | | | | | | |
| TECHSYSTEMS INC | shares | 018804104 | 69759 | 963127 | SH | DEFINED | 1,2,5,6,12,17 |
| ABERCROMBIE & | Common equity | | | | | | |
| FITCH -CL A | shares | 002896207 | 141274 | 3057870 | SH | DEFINED | 1,2,5,6,8,10, |
| ACXIOM CORP | Common equity | | | | | | |
| | shares | 005125109 | 57774 | 2832080 | SH | DEFINED | 1,2,5,6,8,12, |
| AFFYMETRIX INC | Common equity | | | | | | |
| | shares | 00826T108 | 6519 | 1381730 | SH | DEFINED | 1,2,6,8 |
| HUBBELL INC - CL B | Common equity | | | | | | |
| | shares | 443510201 | 152153 | 1566723 | SH | DEFINED | 1,2,5,6,8,12, |
| LANCASTER COLONY | Common equity | | | | | | |
| CORP | shares | 513847103 | 51439 | 668019 | SH | DEFINED | 1,2,5,6,8,12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|----------------------|-----------|--------|-------------|---------|-----------------------|
| PENTAIR LTD | Common equity shares | H6169Q108 | 539300 | 10223808 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TOTAL SYSTEM SERVICES INC | Common equity shares | 891906109 | 184654 | 7451573 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| KEY ENERGY SERVICES INC | Common equity shares | 492914106 | 33978 | 4204934 SH | DEFINED | 1, 2, 5, 6, 8 |
| EAGLE MATERIALS INC | Common equity shares | 26969P108 | 74654 | 1120453 SH | DEFINED | 1, 2, 5, 6, 8 |
| NORTHEAST UTILITIES | Common equity shares | 664397106 | 683707 | 15731634 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PIPER JAFFRAY COS INC | Common equity shares | 724078100 | 12981 | 378336 SH | DEFINED | 1, 2, 5, 6, 8 |
| L-3 COMMUNICATIONS HLDGS INC | Common equity shares | 502424104 | 337432 | 4169821 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| WILEY (JOHN) & SONS -CL A | Common equity shares | 968223206 | 50413 | 1293890 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| ATMEL CORP | Common equity shares | 049513104 | 81187 | 11664655 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SEI INVESTMENTS CO | Common equity shares | 784117103 | 232217 | 8049229 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ADTRAN INC | Common equity shares | 00738A106 | 44090 | 2243677 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ADVANCE AUTO PARTS INC | Common equity shares | 00751Y106 | 219111 | 2651075 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRETION | MANAGERS |
|------------------------------|------------------------------|-----------|---------|-------------|-------------------|---------------------------|----------|
| CONSTELLATION BRANDS | Common equity shares | 21036P108 | 315691 | 6626597 SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 | |
| CYTEC INDUSTRIES INC | Common equity shares | 232820100 | 125052 | 1688118 SH | DEFINED | 1, 2, 5, 6, 8, 12 | |
| DOLLAR TREE INC | Common equity shares | 256746108 | 634364 | 13098486 SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 | |
| HARTE HANKS INC | Common equity shares | 416196103 | 7540 | 967946 SH | DEFINED | 1, 2, 5, 6, 8 | |
| ITT EDUCATIONAL SERVICES INC | Common equity shares | 45068B109 | 5161 | 374781 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 | |
| NVR INC | Common equity shares | 62944T105 | 254625 | 235740 SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 | |
| PACKAGING CORP OF AMERICA | Common equity shares | 695156109 | 122100 | 2721239 SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 | |
| POPULAR INC | Common equity shares | 733174700 | 117714 | 4263538 SH | DEFINED | 1, 2, 5, 6, 8, 12 | |
| PRECISION CASTPARTS CORP | Common equity shares | 740189105 | 1047324 | 5523257 SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 | |
| RAYONIER INC | Real Estate Investment Trust | 754907103 | 247808 | 4152949 SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 | |
| RENT-A-CENTER INC | Common equity shares | 76009N100 | 91067 | 2465218 SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 | |
| RYLAND GROUP INC | Common equity shares | 783764103 | 137798 | 3310920 SH | DEFINED | 1, 2, 5, 6, 8 | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|----------------------|-----------|---------|---------|----|---------|--------------------|
| SAKS INC | Common equity shares | 79377W108 | 52347 | 4564016 | SH | DEFINED | 1,2,5,6,8,12 |
| SPDR S&P 500 ETF | USA: Common Stock | 78462F103 | 1562938 | 9983633 | SH | DEFINED | 1,2,10,12,17 |
| PATTERSON-UTI ENERGY INC | Common equity shares | 703481101 | 112567 | 4721811 | SH | DEFINED | 1,2,5,6,8,12,17 |
| BIOTA PHARMACEUTICALS INC | Common Stock | 090694100 | 129 | 32083 | SH | DEFINED | 1,2 |
| WMS INDUSTRIES INC | Common equity shares | 929297109 | 48911 | 1940192 | SH | DEFINED | 1,2,5,6,8 |
| PANERA BREAD CO | Common equity shares | 69840W108 | 149591 | 905298 | SH | DEFINED | 1,2,5,6,8,12,18 |
| AFFILIATED MANAGERS GRP INC | Common equity shares | 008252108 | 275468 | 1793801 | SH | DEFINED | 1,2,5,6,8,10,12 |
| ANSYS INC | Common equity shares | 03662Q105 | 242913 | 2983453 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| APTARGROUP INC | Common equity shares | 038336103 | 109572 | 1910614 | SH | DEFINED | 1,2,5,6,8,12 |
| AXCELIS TECHNOLOGIES INC | Common equity shares | 054540109 | 2172 | 1736253 | SH | DEFINED | 1,2 |
| BENCHMARK ELECTRONICS INC | Common equity shares | 08160H101 | 25302 | 1404171 | SH | DEFINED | 1,2,5,8 |
| BROCADE COMMUNICATIONS SYS | Common equity shares | 111621306 | 54189 | 9391570 | SH | DEFINED | 1,2,5,6,8,17,18 |
| BROOKS AUTOMATION INC | Common equity shares | 114340102 | 14487 | 1423046 | SH | DEFINED | 1,2,5,6,8 |
| CARTER`S INC | Common equity shares | 146229109 | 83060 | 1450327 | SH | DEFINED | 1,2,5,6,8,12 |
| CUMULUS MEDIA INC | Common equity shares | 231082108 | 3006 | 891306 | SH | DEFINED | 1,2,6 |
| EMULEX CORP | Common equity shares | 292475209 | 11187 | 1713793 | SH | DEFINED | 1,2,5,6,8 |
| ENTEGRIS INC | Common equity shares | 29362U104 | 26978 | 2736257 | SH | DEFINED | 1,2,5,6,8 |
| EXTREME NETWORKS INC | Common Stock | 30226D106 | 5698 | 1690928 | SH | DEFINED | 1,2,5,6,8 |
| FORWARD AIR CORP | Common equity shares | 349853101 | 25347 | 679808 | SH | DEFINED | 1,2,5,6,8 |
| GATX CORP | Common equity shares | 361448103 | 71895 | 1383417 | SH | DEFINED | 1,2,5,6,8,12,18 |
| GENTEX CORP | Common equity shares | 371901109 | 82470 | 4121925 | SH | DEFINED | 1,2,5,6,8,12 |
| IDEX CORP | Common equity shares | 45167R104 | 127557 | 2387848 | SH | DEFINED | 1,2,5,6,8,12 |
| LTX-CREDENCE CORP | Common Stock | 502403207 | 5115 | 846735 | SH | DEFINED | 1,2,5,6,8 |
| MANHATTAN ASSOCIATES INC | Common equity shares | 562750109 | 32679 | 439816 | SH | DEFINED | 1,2,5,6,8 |
| MICROS SYSTEMS INC | Common equity shares | 594901100 | 99416 | 2184458 | SH | DEFINED | 1,2,5,6,8,12 |
| MYRIAD GENETICS INC | Common equity shares | 62855J104 | 45738 | 1800879 | SH | DEFINED | 1,2,5,6,8,17 |
| NATIONAL INSTRUMENTS CORP | Common equity shares | 636518102 | 80296 | 2451805 | SH | DEFINED | 1,2,5,6,8,12 |
| NPS PHARMACEUTICALS INC | Common equity shares | 62936P103 | 37846 | 3714171 | SH | DEFINED | 1,2,5,6,8 |
| OSHKOSH CORP | Common equity shares | 688239201 | 106483 | 2506163 | SH | DEFINED | 1,2,5,6,8,12,18 |
| PLEXUS CORP | Common equity shares | 729132100 | 17333 | 713155 | SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------------|
| ROPER INDUSTRIES INC/DE | Common equity shares | 776696106 | 531405 | 4174159 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| RUBY TUESDAY INC | Common equity shares | 781182100 | 9589 | 1301515 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TEEKAY CORP | Common equity shares | Y8564W103 | 20212 | 562020 | SH | DEFINED | 1, 2, 5, 6 |
| VISHAY INTERTECHNOLOGY INC | Common equity shares | 928298108 | 53585 | 3937329 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| GREATBATCH INC | Common equity shares | 39153L106 | 14278 | 477983 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WINTRUST FINANCIAL CORP | Common equity shares | 97650W108 | 54778 | 1478852 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ST JOE CO | Common equity shares | 790148100 | 16781 | 789864 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MACERICH CO | Real Estate Investment Trust | 554382101 | 290460 | 4511659 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| ACADIA REALTY TRUST | Real Estate Investment Trust | 004239109 | 29847 | 1074904 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BROOKFIELD OFFICE PPTYS INC | Common equity shares | 112900105 | 10058 | 585824 | SH | DEFINED | 1, 2 |
| CAMDEN PROPERTY TRUST | Real Estate Investment Trust | 133131102 | 188655 | 2746919 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| CORP OFFICE PPTYS TR INC | Real Estate Investment Trust | 22002T108 | 65420 | 2452004 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| DDR CORP | Real Estate Investment Trust | 23317H102 | 61594 | 3535740 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| EASTGROUP PROPERTIES | Real Estate Investment Trust | 277276101 | 41633 | 715263 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ESSEX PROPERTY TRUST | Real Estate Investment Trust | 297178105 | 162136 | 1076702 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| HOSPITALITY PROPERTIES TRUST | Real Estate Investment Trust | 44106M102 | 116407 | 4242114 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| LASALLE HOTEL PROPERTIES | Real Estate Investment Trust | 517942108 | 59221 | 2333300 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RAMCO- GERSHENSON PROPERTIES | Real Estate Investment Trust | 751452202 | 17773 | 1057995 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REGENCY CENTERS CORP | Real Estate Investment Trust | 758849103 | 166891 | 3154257 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| TANGER FACTORY OUTLET CTRS | Real Estate Investment Trust | 875465106 | 58925 | 1628619 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| MECHEL OAO | American Depository Receipt | 583840103 | 9077 | 1793267 | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18 |
| MOBILE TELESYSTEMS OJSC | American Depository Receipt | 607409109 | 142065 | 6850051 | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18 |
| LAM RESEARCH CORP | Common equity shares | 512807108 | 270486 | 6524163 | SH | DEFINED | 18 |
| RAMBUS INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|----------|----|---------|-----------------------|
| | shares | 750917106 | 11678 | 2081194 | SH | DEFINED | 1,2,5,6,8 |
| METTLER- TOLEDO INTL INC | Common equity shares | 592688105 | 189715 | 889761 | SH | DEFINED | 1,2,5,6,8,12,18 |
| NEENAH PAPER INC | Common equity shares | 640079109 | 10447 | 339675 | SH | DEFINED | 1,2,5,8 |
| EW SCRIPPS -CL A | Common equity shares | 811054402 | 7739 | 643372 | SH | DEFINED | 1,2,5,8 |
| FMC TECHNOLOGIES INC | Common equity shares | 30249U101 | 599495 | 11022163 | SH | DEFINED | 1,2,5,6,8,10,12 18 |
| AMPHENOL CORP | Common equity shares | 032095101 | 477405 | 6395288 | SH | DEFINED | 1,2,5,6,8,10,12 18 |
| CME GROUP INC | Common equity shares | 12572Q105 | 788757 | 12848379 | SH | DEFINED | 1,2,5,6,8,10,12 18 |
| COMMUNITY HEALTH SYSTEMS INC | Common equity shares | 203668108 | 121835 | 2570763 | SH | DEFINED | 1,2,5,6,8,12,17 |
| COVANCE INC | Common equity shares | 222816100 | 113393 | 1525761 | SH | DEFINED | 1,2,5,6,8,12 |
| REGIS CORP/MN | Common equity shares | 758932107 | 37040 | 2036542 | SH | DEFINED | 1,2,5,6,8,12,18 |
| SL GREEN REALTY CORP | Real Estate Investment Trust | 78440X101 | 257520 | 2990592 | SH | DEFINED | 1,2,5,6,8,10,12 |
| STANCORP FINANCIAL GROUP INC | Common equity shares | 852891100 | 54880 | 1283446 | SH | DEFINED | 1,2,5,6,8,12,18 |
| TELEFLEX INC | Common equity shares | 879369106 | 97506 | 1153772 | SH | DEFINED | 1,2,5,6,8,12 |
| URBAN OUTFITTERS INC | Common equity shares | 917047102 | 180399 | 4656797 | SH | DEFINED | 1,2,5,6,8,10,12 |
| AGCO CORP | Common equity shares | 001084102 | 235734 | 4522935 | SH | DEFINED | 1,2,5,6,8,10,12 19 |
| EDWARDS LIFESCIENCES CORP | Common equity shares | 28176E108 | 403100 | 4906376 | SH | DEFINED | 1,2,5,6,8,10,12 |
| AAON INC | Common equity shares | 000360206 | 9606 | 348188 | SH | DEFINED | 1,2,5,6,8 |
| AAR CORP | Common equity shares | 000361105 | 17069 | 928120 | SH | DEFINED | 1,2,5,6,8 |
| AMERIS BANCORP | Common equity shares | 03076K108 | 5854 | 408073 | SH | DEFINED | 1,2 |
| ABM INDUSTRIES INC | Common equity shares | 000957100 | 28061 | 1261502 | SH | DEFINED | 1,2,5,6,8 |
| AEP INDUSTRIES INC | Common equity shares | 001031103 | 5328 | 74196 | SH | DEFINED | 1,2,5 |
| AGL RESOURCES INC | Common equity shares | 001204106 | 220959 | 5267277 | SH | DEFINED | 1,2,5,6,8,10,12 |
| AK STEEL HOLDING CORP | Common equity shares | 001547108 | 26727 | 8074811 | SH | DEFINED | 1,2,5,6,8 |
| PROLOGIS INC | Real Estate Investment Trust | 74340W103 | 764768 | 19128714 | SH | DEFINED | 1,2,5,6,8,10,12 |
| ATMI INC | Common equity shares | 00207R101 | 14187 | 632656 | SH | DEFINED | 1,2,5,6,8 |
| SAREPTA THERAPEUTICS INC | Common equity shares | 803607100 | 22601 | 611651 | SH | DEFINED | 1,2,5,8 |
| AVX CORP | Common equity shares | 002444107 | 7021 | 589890 | SH | DEFINED | 1,2,5,6,8 |
| AXT INC | Common Stock | 00246W103 | 1555 | 528621 | SH | DEFINED | 1,2,6 |
| AZZ INC | Common equity shares | 002474104 | 24196 | 501963 | SH | DEFINED | 1,2,5,6,8,17 |
| AARON`S INC | Common equity shares | 002535300 | 123646 | 4311219 | SH | DEFINED | 1,2,5,6,8,12,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|--|-----------|--------|---------|----|---------|---------------------------|
| AASTROM BIOSCIENCES INC | Common equity shares | 00253U305 | 14 | 19746 | SH | DEFINED | 1 |
| ABAXIS INC | Common equity shares | 002567105 | 20684 | 437124 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ABIOMED INC | Common Stock | 003654100 | 12770 | 684131 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ABRAXAS PETROLEUM CORP/NV | Common equity shares | 003830106 | 3149 | 1363980 | SH | DEFINED | 1, 2, 6, 8 |
| ACETO CORP | Common equity shares | 004446100 | 6082 | 549514 | SH | DEFINED | 1, 2, 5, 8 |
| ACTUATE CORP | Common equity shares | 00508B102 | 5676 | 945960 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ACTUANT CORP -CL A | Common equity shares | 00508X203 | 46747 | 1526891 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ADAMS RESOURCES & ENERGY INC | Common equity shares | 006351308 | 1812 | 35542 | SH | DEFINED | 1, 2 |
| INSPERITY INC | Common equity shares | 45778Q107 | 12859 | 453332 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AFP PROVIDA SA | American Depository Receipt | 00709P108 | 1549 | 14545 | SH | DEFINED | 1, 2, 5 |
| AMAG PHARMACEUTICALS INC | Common Stock | 00163U106 | 9468 | 397028 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ADVANCED PHOTONIX INC -CL A | Common equity shares | 00754E107 | 5 | 11300 | SH | DEFINED | 1 |
| ADVANCED SEMICON ENGINEERING | American Depository Receipt | 00756M404 | 4331 | 1053314 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| DENNYS CORP | Common equity shares | 24869P104 | 12995 | 2252119 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AEGON NV | Similar to ADR Certificates representing ordinary shares | 007924103 | 128 | 21252 | SH | DEFINED | 1, 2 |
| ADVANCED ENERGY INDS INC | Common equity shares | 007973100 | 16327 | 892128 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ADVENT SOFTWARE INC | Common equity shares | 007974108 | 29229 | 1045077 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| AGREE REALTY CORP | Real Estate Investment Trust | 008492100 | 7826 | 260042 | SH | DEFINED | 1, 2, 5, 8 |
| AIR METHODS CORP | Common equity shares | 009128307 | 36864 | 764247 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AIRGAS INC | Common equity shares | 009363102 | 300722 | 3032732 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| AKAMAI TECHNOLOGIES INC | Common equity shares | 00971T101 | 279152 | 7910033 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AKORN INC | Common Stock | 009728106 | 23003 | 1663240 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ALAMO GROUP INC | Common equity shares | 011311107 | 5820 | 152150 | SH | DEFINED | 1, 2, 5 |
| ALASKA AIR GROUP INC | Common equity shares | 011659109 | 177189 | 2770246 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| ALASKA COMMUNICATIONS SYS GP | Common equity shares | 01167P101 | 58 | 34393 | SH | DEFINED | 1 |
| ALBANY INTL CORP -CL A | Common equity shares | 012348108 | 15512 | 536732 | SH | DEFINED | 1, 2, 5, 8 |
| ALBANY MOLECULAR RESH INC | Common Stock | 012423109 | 197 | 18699 | SH | DEFINED | 1 |
| ALBEMARLE CORP | Common equity shares | 012653101 | 173078 | 2768231 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|---------|----|---------|-----------------------|
| ALCATEL- LUCENT | American Depository Receipt | 013904305 | 28 | 20705 | SH | DEFINED | 1 |
| MATSON INC | Common Stock | 57686G105 | 33009 | 1341964 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ALEXANDER`S INC | Real Estate Investment Trust | 014752109 | 14648 | 44429 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ALEXANDRIA R E EQUITIES INC | Real Estate Investment Trust | 015271109 | 122120 | 1720506 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| ALEXION PHARMACEUTICALS INC | Common Stock | 015351109 | 718195 | 7794640 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| ALICO INC | Common equity shares | 016230104 | 2782 | 60091 | SH | DEFINED | 1, 2 |
| ALIGN TECHNOLOGY INC | Common equity shares | 016255101 | 50439 | 1505183 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| ALKERMES PLC | Common equity shares | G01767105 | 74753 | 3152825 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ALLEGHANY CORP | Common equity shares | 017175100 | 209459 | 529037 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| ALLETE INC | Common equity shares | 018522300 | 43886 | 895211 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BALLY TECHNOLOGIES INC | Common equity shares | 05874B107 | 61101 | 1175657 | SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| ALLIANCE RESOURCE PTNRS -LP | Limited Partnership | 01877R108 | 1645 | 25825 | SH | DEFINED | 1 |
| ALLIANT ENERGY CORP | Common equity shares | 018802108 | 205235 | 4090169 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| HANOVER INSURANCE GROUP INC | Common equity shares | 410867105 | 67926 | 1367282 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ALLSCRIPTS HEALTHCARE SOLTNS | Common equity shares | 01988P108 | 58229 | 4284144 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| JARDEN CORP | Common equity shares | 471109108 | 156238 | 3646187 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| ALMOST FAMILY INC | Common Stock | 020409108 | 3702 | 181315 | SH | DEFINED | 1, 2, 8 |
| SKYWORKS SOLUTIONS INC | Common equity shares | 83088M102 | 120405 | 5465587 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| AMBIENT CORP | Common equity shares | 02318N201 | 71 | 28712 | SH | DEFINED | 1, 2 |
| AMCOL INTERNATIONAL CORP | Common equity shares | 02341W103 | 19491 | 645706 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMEDISYS INC | Common equity shares | 023436108 | 6890 | 619741 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERCO | Common equity shares | 023586100 | 29972 | 172713 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICA MOVIL SA DE CV | American Depository Receipt | 02364W105 | 77050 | 3676006 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| US AIRWAYS GROUP INC | Common equity shares | 90341W108 | 62064 | 3657265 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MFA FINANCIAL INC | Real Estate Investment Trust | 55272X102 | 48457 | 5199289 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN CAPITAL LTD | Common equity shares | 02503Y103 | 66992 | 4590131 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NEOGENOMICS INC | Common equity shares | 64049M209 | 86 | 21700 | SH | DEFINED | 1 |
| US ECOLOGY INC | Common equity shares | 91732J102 | 8740 | 329076 | SH | DEFINED | 1, 2, 5, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--|-----------------------------|-----------|---------|----------|----|---------|---------------------------|
| AMERICAN FINANCIAL GROUP INC | Common equity shares | 025932104 | 115586 | 2439626 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| AMERICAN GREETINGS - CL A HEALTHWAYS INC | Common equity shares | 026375105 | 11788 | 731892 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN NATL BANKSHARES | Common equity shares | 422245100 | 8078 | 659960 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN NATIONAL INSURANCE | Common equity shares | 027745108 | 2273 | 105343 | SH | DEFINED | 1, 2 |
| AMERICAN SCIENCE ENGINEERING | Common equity shares | 028591105 | 8810 | 101387 | SH | DEFINED | 1, 2, 5, 6 |
| AMERICAN SOFTWARE - CL A | Common equity shares | 029429107 | 10530 | 172717 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN STATES WATER CO | Common equity shares | 029683109 | 3151 | 378700 | SH | DEFINED | 1, 2 |
| AMERICAN TOWER CORP | Common equity shares | 029899101 | 23540 | 408864 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN SUPERCONDUCTOR CP | Common Stock | 03027X100 | 1257245 | 16344787 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| LRAD CORP | Common equity shares | 030111108 | 2056 | 772864 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN VANGUARD CORP | Common equity shares | 50213V109 | 19 | 17497 | SH | DEFINED | 1 |
| AMERICAN WOODMARK CORP | Common equity shares | 030371108 | 16196 | 530307 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERISTAR CASINOS INC | Common equity shares | 030506109 | 6128 | 180170 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TD AMERITRADE HOLDING CORP | Common Stock | 03070Q101 | 15674 | 597557 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERIGAS PARTNERS -LP | Limited Partnership | 87236Y108 | 83430 | 4046005 | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18 |
| AMES NATIONAL CORP | Common equity shares | 030975106 | 2135 | 47524 | SH | DEFINED | 1 |
| AMETEK INC | Common equity shares | 031001100 | 2596 | 124533 | SH | DEFINED | 1, 2 |
| AMKOR TECHNOLOGY INC | Common equity shares | 031100100 | 334433 | 7712821 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| AMPCO- PITTSBURGH CORP | Common equity shares | 031652100 | 7696 | 1923838 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CALIF FIRST NATIONAL BANCORP | Common equity shares | 032037103 | 3613 | 190995 | SH | DEFINED | 1, 2, 8 |
| AMSURG CORP | Common equity shares | 130222102 | 683 | 39667 | SH | DEFINED | 1, 2 |
| ANADIGICS INC | Common Stock | 03232P405 | 21595 | 641926 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| ANALOGIC CORP | Common equity shares | 032515108 | 2446 | 1222059 | SH | DEFINED | 1, 2 |
| ANAREN INC | Common equity shares | 032657207 | 20854 | 263896 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ANDERSONS INC | Common equity shares | 032744104 | 5344 | 275436 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ANGLOGOLD ASHANTI LTD | American Depository Receipt | 034164103 | 20055 | 374647 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| ANIKA THERAPEUTICS INC | Common equity shares | 035128206 | 13912 | 590676 | SH | DEFINED | 1, 2, 5, 6, 10 |
| ANIXTER INTL INC | Common equity shares | 035255108 | 2748 | 189325 | SH | DEFINED | 1, 2 |
| ANNALY CAPITAL MANAGEMENT | Real Estate Investment | 035290105 | 45431 | 649668 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|----------|----|---------|---------------------------|
| | Trust | 035710409 | 286100 | 18005341 | SH | DEFINED | 18 |
| ANN INC | Common equity | | | | | | |
| | shares | 035623107 | 55742 | 1920746 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ANTARES PHARMA INC | Common Stock | 036642106 | 6593 | 1841159 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARRIS GROUP INC | Common equity | | | | | | |
| | shares | 04269Q100 | 48901 | 2848410 | SH | DEFINED | 1, 2, 5, 6, 8, 17, 18 |
| HACKETT GROUP INC | Common equity | | | | | | |
| | shares | 404609109 | 1899 | 414970 | SH | DEFINED | 1, 2, 5 |
| AGENUS INC | Common Stock | 00847G705 | 1482 | 380426 | SH | DEFINED | 1, 2 |
| ANWORTH MTG ASSET CORP | Real Estate Investment | | | | | | |
| | Trust | 037347101 | 18589 | 2936611 | SH | DEFINED | 1, 2, 5, 6, 8 |
| APCO OIL AND GAS INTL INC | Common equity | | | | | | |
| | shares | G0471F109 | 2091 | 168675 | SH | DEFINED | 1, 2, 6 |
| APOGEE ENTERPRISES INC | Common equity | | | | | | |
| | shares | 037598109 | 59742 | 2063579 | SH | DEFINED | 1, 2, 5, 6, 8 |
| APPLIED INDUSTRIAL TECH INC | Common equity | | | | | | |
| | shares | 03820C105 | 44577 | 990425 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARABIAN AMERICAN DEVELOPMENT | Common Stock | | | | | | |
| | | 038465100 | 2406 | 285448 | SH | DEFINED | 1, 2, 6 |
| ARCH COAL INC | Common equity | | | | | | |
| | shares | 039380100 | 62247 | 11463508 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ARCTIC CAT INC | Common Stock | 039670104 | 11941 | 273260 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARDEN GROUP INC -CL A | Common equity | | | | | | |
| | shares | 039762109 | 2259 | 22384 | SH | DEFINED | 1, 2, 6 |
| ARENA PHARMACEUTICALS INC | Common Stock | | | | | | |
| | | 040047102 | 49684 | 6051773 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARIAD PHARMACEUTICALS INC | Common Stock | | | | | | |
| | | 04033A100 | 60623 | 3351387 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CARDIUM THERAPEUTICS INC | Common equity | | | | | | |
| | shares | 141916106 | 6 | 38600 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP | Common equity | | | | | | |
| | shares | 040790107 | 5682 | 486396 | SH | DEFINED | 1, 2, 6, 8 |
| ARM HOLDINGS PLC | American Depository Receipt | | | | | | |
| | | 042068106 | 560 | 13221 | SH | DEFINED | 1, 17 |
| ARQULE INC | Common equity | | | | | | |
| | shares | 04269E107 | 2749 | 1060564 | SH | DEFINED | 1, 2, 6 |
| ARRAY BIOPHARMA INC | Common equity | | | | | | |
| | shares | 04269X105 | 15587 | 3168612 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARROW ELECTRONICS INC | Common equity | | | | | | |
| | shares | 042735100 | 144858 | 3566113 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ARROW FINANCIAL CORP | Common equity | | | | | | |
| | shares | 042744102 | 4344 | 176260 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ARTESIAN RESOURCES - CL A | Common Stock | | | | | | |
| | | 043113208 | 2971 | 132417 | SH | DEFINED | 1, 2, 6 |
| ARTHROCARE CORP | Common Stock | 043136100 | 18953 | 545276 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MERITOR INC | Common equity | | | | | | |
| | shares | 59001K100 | 11425 | 2415025 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASIAINFO- LINKAGE INC | Common Stock | | | | | | |
| | | 04518A104 | 2579 | 217259 | SH | DEFINED | 1, 2 |
| ASPEN TECHNOLOGY INC | Common Stock | | | | | | |
| | | 045327103 | 66618 | 2063117 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| ASSOCIATED BANC-CORP | Common equity | | | | | | |
| | shares | 045487105 | 154613 | 10178650 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| ASSOCIATED ESTATES RLTY CORP | Real Estate Investment Trust | | | | | | |
| | | 045604105 | 17514 | 939568 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASTA FUNDING INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|---------|----------|----|---------|-----------------|
| | shares | 046220109 | 1325 | 138001 | SH | DEFINED | 1,2 |
| ASTEC INDUSTRIES INC | Common equity shares | 046224101 | 13705 | 392435 | SH | DEFINED | 1,2,5,6,8 |
| ASTORIA FINANCIAL CORP | Common equity shares | 046265104 | 27570 | 2796095 | SH | DEFINED | 1,2,5,6,8,12 |
| ASTRONICS CORP | Common Stock | 046433108 | 5970 | 200090 | SH | DEFINED | 1,2,6 |
| ATLANTIC TELE-NETWORK INC | Common equity shares | 049079205 | 9432 | 194405 | SH | DEFINED | 1,2,5,6,8 |
| ATLAS PIPELINE PARTNER LP | Limited Partnership | 049392103 | 1768 | 51136 | SH | DEFINED | 1 |
| ATMOS ENERGY CORP | Common equity shares | 049560105 | 202400 | 4741169 | SH | DEFINED | 1,2,5,6,8,12,18 |
| ATRION CORP | Common equity shares | 049904105 | 5942 | 30941 | SH | DEFINED | 1,2,6 |
| ATWOOD OCEANICS | Common equity shares | 050095108 | 91877 | 1748588 | SH | DEFINED | 1,2,5,6,8,12 |
| VOXX INTERNATIONAL CORP | Common Stock | 91829F104 | 4555 | 425454 | SH | DEFINED | 1,2 |
| AUTOLIV INC | Common equity shares | 052800109 | 44021 | 636679 | SH | DEFINED | 1,2,5,8,10,12,1 |
| SCIENTIFIC GAMES CORP | Common equity shares | 80874P109 | 15070 | 1721678 | SH | DEFINED | 1,2,5,6,8 |
| AVANIR PHARMACEUTICALS INC | Common Stock | 05348P401 | 8319 | 3036561 | SH | DEFINED | 1,2,5,6,8 |
| CELLEX THERAPEUTICS INC | Common Stock | 15117B103 | 31514 | 2721323 | SH | DEFINED | 1,2,5,8 |
| A V HOMES INC | Common equity shares | 00234P102 | 2654 | 199098 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | Common equity shares | 05367P100 | 3670 | 585163 | SH | DEFINED | 1,2,5,6,8 |
| AVISTA CORP | Common equity shares | 05379B107 | 38876 | 1419012 | SH | DEFINED | 1,2,5,6,8 |
| AWARE INC | Common equity shares | 05453N100 | 680 | 146807 | SH | DEFINED | 1,2 |
| BCE INC | Common Stock | 05534B760 | 511 | 10937 | SH | DEFINED | 2 |
| BOK FINANCIAL CORP | Common equity shares | 05561Q201 | 36267 | 582213 | SH | DEFINED | 1,2,5,6,8 |
| BP PLC | American Depository Receipt | 055622104 | 1595296 | 37669327 | SH | DEFINED | 1,2 |
| BRE PROPERTIES INC | Real Estate Investment Trust | 05564E106 | 111525 | 2291038 | SH | DEFINED | 1,2,5,6,8,12 |
| BADGER METER INC | Common equity shares | 056525108 | 16143 | 301654 | SH | DEFINED | 1,2,5,6,8 |
| BAKER (MICHAEL) CORP | Common equity shares | 057149106 | 3796 | 154971 | SH | DEFINED | 1,2,8 |
| BALCHEM CORP -CL B | Common equity shares | 057665200 | 25739 | 585796 | SH | DEFINED | 1,2,5,6,8 |
| BALDWIN & LYONS -CL B | Common equity shares | 057755209 | 3726 | 156591 | SH | DEFINED | 1,2,6 |
| DIAMOND HILL INVESTMENT GRP | Common Stock | 25264R207 | 3599 | 46230 | SH | DEFINED | 1,2 |
| BANCFIRST CORP/OK | Common equity shares | 05945F103 | 4609 | 110492 | SH | DEFINED | 1,2,5,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGERS |
|---------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|------------|-----------------------|
| BRADESCO BANCO | American Depository Receipt | 059460303 | 121381 | 7131559 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| BBVA | American Depository Receipt | 05946K101 | 395 | 45091 | SH | | DEFINED | 1, 5, 8, 12 |
| BANCO SANTANDER SA | American Depository Receipt | 05964H105 | 3180 | 466765 | SH | | DEFINED | 1, 2, 5, 8, 12 |
| BANCO SANTANDER- CHILE | American Depository Receipt | 05965X109 | 21338 | 749447 | SH | | DEFINED | 1, 2, 5, 6, 10 |
| BANCOLOMBIA SA | American Depository Receipt | 05968L102 | 49728 | 786201 | SH | | DEFINED | 1, 2, 5, 6, 10, 18 |
| BANCORPSOUTH INC | Common equity shares | 059692103 | 76901 | 4717826 | SH | | DEFINED | 1, 2, 5, 6, 8, 12 |
| HAMPTON ROADS BANKSHARES INC | Common equity shares | 409321502 | 62 | 48174 | SH | | DEFINED | 1 |
| BANK KY FINANCIAL CORP | Common Stock | 062896105 | 2261 | 82479 | SH | | DEFINED | 1, 2 |
| BANK OF MARIN BANCORP | Common equity shares | 063425102 | 3416 | 85259 | SH | | DEFINED | 1, 2, 6 |
| BANK OF MONTREAL | Common equity shares | 063671101 | 3106 | 49343 | SH | | DEFINED | 1, 5, 12, 18 |
| BANK MUTUAL CORP | Common equity shares | 063750103 | 4884 | 883832 | SH | | DEFINED | 1, 2, 5, 8 |
| BANK OF THE OZARKS INC | Common equity shares | 063904106 | 41664 | 939484 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| BNC BANCORP | Common equity shares | 05566T101 | 164 | 16361 | SH | | DEFINED | 1 |
| SIERRA BANCORP/CA | Common equity shares | 82620P102 | 2404 | 182837 | SH | | DEFINED | 1, 2 |
| MITSUBISHI UFJ FINANCIAL GRP | American Depository Receipt | 606822104 | 154 | 25370 | SH | | DEFINED | 1, 2 |
| BAR HARBOR BANKSHARES | Common equity shares | 066849100 | 1894 | 51791 | SH | | DEFINED | 1, 2 |
| BARNES GROUP INC | Common equity shares | 067806109 | 30273 | 1046372 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| BARRICK GOLD CORP | Common equity shares | 067901108 | 10937 | 372019 | SH | | DEFINED | 1, 2, 5 |
| BARRETT BUSINESS SVCS INC | Common equity shares | 068463108 | 7293 | 138463 | SH | | DEFINED | 1, 2 |
| BARRY (R G) CORP | Common Stock | 068798107 | 2042 | 152538 | SH | | DEFINED | 1, 2 |
| BASSETT FURNITURE INDS | Common equity shares | 070203104 | 2468 | 154481 | SH | | DEFINED | 1, 2 |
| B/E AEROSPACE INC | Common equity shares | 073302101 | 178382 | 2958793 | SH | | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| BEASLEY BROADCAST GROUP INC | Common equity shares | 074014101 | 290 | 49164 | SH | | DEFINED | 1, 2 |
| BEAZER HOMES USA INC | Common equity shares | 07556Q881 | 6571 | 414919 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| BEBE STORES INC | Common equity shares | 075571109 | 2649 | 635255 | SH | | DEFINED | 1, 2, 8 |
| BEL FUSE INC | Common equity shares | 077347300 | 3373 | 216217 | SH | | DEFINED | 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|-----------------------------------|-----------|---------|----------|----|---------|---------------------------|
| BELO CORP -SER A COM | Common equity shares | 080555105 | 18661 | 1898203 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HARVEST NATURAL RESOURCES | Common equity shares | 41754V103 | 2403 | 684478 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BERKLEY (W R) CORP | Common equity shares | 084423102 | 177760 | 4006373 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BERKSHIRE BANCORP INC | Common equity shares | 084597202 | 393 | 46837 | SH | DEFINED | 1, 2, 6 |
| BERKSHIRE HATHAWAY INC DEL | Common equity shares | 084670108 | 127056 | 813 | SH | DEFINED | 1, 5, 8, 12 |
| BERKSHIRE HATHAWAY | Common equity shares | 084670702 | 7703713 | 73931948 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BERKSHIRE HILLS BANCORP INC | Common Stock | 084680107 | 11518 | 450937 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BERRY PETROLEUM - CL A | Common equity shares | 085789105 | 60573 | 1308458 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BHP BILLITON GROUP (AUS) | American Depository Receipt | 088606108 | 1505 | 21990 | SH | DEFINED | 1, 5 |
| CAMAC ENERGY INC | Common equity shares | 131745101 | 7 | 10700 | SH | DEFINED | 1 |
| BIO-RAD LABORATORIES INC | Common equity shares | 090572207 | 70712 | 561197 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SAVIENT PHARMACEUTICALS INC | Common equity shares | 80517Q100 | 42 | 51732 | SH | DEFINED | 1, 2, 6 |
| BIO REFERENCE LABS | Common equity shares | 09057G602 | 13251 | 509994 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BIOANALYTICAL SYSTEMS INC | Common Stock | 09058M103 | 17 | 11400 | SH | DEFINED | 1 |
| BIOCRYST PHARMACEUTICALS INC | Common Stock | 09058V103 | 790 | 663203 | SH | DEFINED | 1, 2, 5 |
| MAST THERAPEUTICS INC | Common equity shares | 576314108 | 10 | 14624 | SH | DEFINED | 1 |
| BIOMARIN PHARMACEUTICAL INC | Common Stock | 09061G101 | 244937 | 3934165 | SH | DEFINED | 1, 2, 5, 6, 8, 17, 1 |
| BIOTIME INC | Common equity shares | 09066L105 | 1796 | 469590 | SH | DEFINED | 1, 2, 6 |
| VALEANT PHARMACEUTICALS INTL | Common equity shares | 91911K102 | 3358 | 44725 | SH | DEFINED | 1, 5 |
| SYNUTRA INTERNATIONAL INC | Common equity shares | 87164C102 | 1269 | 269839 | SH | DEFINED | 1, 2 |
| BIOLASE INC | Common Stock | 090911108 | 80 | 20168 | SH | DEFINED | 1, 2 |
| BIOSPECIFICS TECHNOLOGIES CP | Common Stock | 090931106 | 1244 | 73034 | SH | DEFINED | 1, 2, 6 |
| ONCOTHYREON INC | Common Stock | 682324108 | 1739 | 836579 | SH | DEFINED | 1, 2, 5, 6 |
| AUTHENTIDATE HOLDING CORP | Common equity shares | 052666203 | 12 | 11950 | SH | DEFINED | 1 |
| BLACK BOX CORP | Common equity shares | 091826107 | 8665 | 397573 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BLACK HILLS CORP | Common equity shares | 092113109 | 71466 | 1622759 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 1 |
| BLACKROCK INC | Common equity shares | 09247X101 | 1324089 | 5154498 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| BLOUNT INTL INC | Common equity shares | 095180105 | 12161 | 908862 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BLUEGREEN CORP | Common equity shares | 096231105 | 1794 | 182013 | SH | DEFINED | 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|-----------------------|
| BLYTH INC | Common equity shares | 09643P207 | 3562 | 205323 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BOB EVANS FARMS | Common equity shares | 096761101 | 42003 | 985515 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| BOLT TECHNOLOGY CORP | Common equity shares | 097698104 | 1989 | 114013 | SH | DEFINED | 1, 2 |
| BON-TON STORES INC | Common equity shares | 09776J101 | 2541 | 195088 | SH | DEFINED | 1, 2 |
| OCLARO INC | Common Stock | 67555N206 | 1617 | 1284553 | SH | DEFINED | 1, 2, 6, 8 |
| BORGWARNER INC | Common equity shares | 099724106 | 353048 | 4564833 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BOSTON BEER INC -CL A | Common equity shares | 100557107 | 25498 | 159719 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| BOSTON PRIVATE FINL HOLDINGS | Common equity shares | 101119105 | 23500 | 2378164 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BOTTOMLINE TECHNOLOGIES INC | Common Stock | 101388106 | 20927 | 733946 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BOYD GAMING CORP | Common equity shares | 103304101 | 9471 | 1145646 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRADY CORP | Common equity shares | 104674106 | 39535 | 1179031 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRANDYWINE REALTY TRUST | Real Estate Investment Trust | 105368203 | 36854 | 2481781 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRIDGE BANCORP INC | Common equity shares | 108035106 | 2704 | 125772 | SH | DEFINED | 1, 2 |
| BRIGGS & STRATTON | Common equity shares | 109043109 | 24471 | 986679 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CINCINNATI BELL INC | Common equity shares | 171871106 | 12911 | 3959835 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BROOKLINE BANCORP INC | Common equity shares | 11373M107 | 12554 | 1373470 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BROWN & BROWN INC | Common equity shares | 115236101 | 110259 | 3441443 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| BROWN FORMAN CORP | Common equity shares | 115637100 | 1767 | 24006 | SH | DEFINED | 1, 2, 5 |
| BROWN SHOE CO INC | Common equity shares | 115736100 | 22727 | 1420345 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRUKER CORP | Common equity shares | 116794108 | 20760 | 1086780 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| MATERION CORP | Common equity shares | 576690101 | 15108 | 530032 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRYN MAWR BANK CORP | Common equity shares | 117665109 | 4364 | 187406 | SH | DEFINED | 1, 2, 5 |
| BUCKEYE PARTNERS LP | Limited Partnership | 118230101 | 6627 | 108349 | SH | DEFINED | 1 |
| BUCKEYE TECHNOLOGIES INC | Common equity shares | 118255108 | 24469 | 816996 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BUCKLE INC | Common equity shares | 118440106 | 39528 | 847337 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INCONTACT INC | Common equity shares | 45336E109 | 4335 | 535774 | SH | DEFINED | 1, 2, 5, 6 |
| C&F FINANCIAL CORP | Common equity shares | 12466Q104 | 1797 | 43924 | SH | DEFINED | 1, 2 |
| CBL & ASSOCIATES PPTYS INC | Real Estate Investment Trust | 124830100 | 60189 | 2550297 | SH | DEFINED | 1, 2, 5, 6, 8, 17, 18 |
| CDI CORP | Common equity shares | 125071100 | 4461 | 259245 | SH | DEFINED | 1, 2 |
| CEC ENTERTAINMENT INC | Common equity shares | 125137109 | 12665 | 386672 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CECO | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|-----------------------------|-----------|--------|-------------|---------|-----------------|
| ENVIRONMENTAL CORP | shares | 125141101 | 1574 | 121522 SH | DEFINED | 1,2 |
| INUVO INC | Common equity shares | 46122W204 | 8 | 11927 SH | DEFINED | 1 |
| CH ENERGY GROUP INC | Common equity shares | 12541M102 | 22308 | 341153 SH | DEFINED | 1,2,5,6,8 |
| C H ROBINSON WORLDWIDE INC | Common equity shares | 12541W209 | 387042 | 6509219 SH | DEFINED | 1,2,5,6,8,10,12 |
| CLECO CORP | Common equity shares | 12561W105 | 104611 | 2224316 SH | DEFINED | 1,2,5,6,8,12 |
| CENTRAL PACIFIC FINANCIAL CP | Common equity shares | 154760409 | 5091 | 324241 SH | DEFINED | 1,2,5,6,8 |
| CSS INDUSTRIES INC | Common equity shares | 125906107 | 5159 | 198552 SH | DEFINED | 1,2 |
| CPI AEROSTRUCTURES INC | Common equity shares | 125919308 | 667 | 77776 SH | DEFINED | 1,2 |
| CNA FINANCIAL CORP | Common equity shares | 126117100 | 18512 | 566283 SH | DEFINED | 1,2,5,12 |
| CNB FINANCIAL CORP/PA | Common equity shares | 126128107 | 3321 | 194737 SH | DEFINED | 1,2,6 |
| CNOOC LTD | American Depository Receipt | 126132109 | 2267 | 11837 SH | DEFINED | 1,6,10 |
| CSG SYSTEMS INTL INC | Common equity shares | 126349109 | 15778 | 744471 SH | DEFINED | 1,2,5,6,8 |
| CTS CORP | Common equity shares | 126501105 | 7719 | 739324 SH | DEFINED | 1,2,5,8 |
| CVB FINANCIAL CORP | Common equity shares | 126600105 | 33756 | 2995458 SH | DEFINED | 1,2,5,6,8 |
| BELDEN INC | Common equity shares | 077454106 | 50525 | 978187 SH | DEFINED | 1,2,5,6,8 |
| CABOT CORP | Common equity shares | 127055101 | 141010 | 4122961 SH | DEFINED | 1,2,5,6,8,12,18 |
| CABOT OIL & GAS CORP | Common equity shares | 127097103 | 707906 | 10470385 SH | DEFINED | 1,2,5,6,8,10,12 |
| CABOT MICROELECTRONICS CORP | Common equity shares | 12709P103 | 16574 | 476888 SH | DEFINED | 1,2,5,6,8 |
| CACHE INC | Common equity shares | 127150308 | 46 | 11040 SH | DEFINED | 1 |
| CADIZ INC | Common equity shares | 127537207 | 1568 | 231653 SH | DEFINED | 1,2 |
| HELIX ENERGY SOLUTIONS GROUP | Common equity shares | 42330P107 | 93411 | 4082663 SH | DEFINED | 1,2,5,6,8,12 |
| CAL-MAINE FOODS INC | Common Stock | 128030202 | 12447 | 292430 SH | DEFINED | 1,2,5,8 |
| CALGON CARBON CORP | Common equity shares | 129603106 | 19906 | 1099730 SH | DEFINED | 1,2,5,6,8 |
| CALAMP CORP | Common equity shares | 128126109 | 5747 | 524278 SH | DEFINED | 1,2 |
| CALIFORNIA WATER SERVICE GP | Common equity shares | 130788102 | 16411 | 824566 SH | DEFINED | 1,2,5,6,8 |
| CALLAWAY GOLF CO | Common equity shares | 131193104 | 8624 | 1302563 SH | DEFINED | 1,2,5,8 |
| CALLON PETROLEUM CO/DE | Common equity shares | 13123X102 | 2529 | 682229 SH | DEFINED | 1,2 |
| CAMBREX CORP | Common equity shares | 132011107 | 9071 | 709235 SH | DEFINED | 1,2,5,6 |
| CAMDEN NATIONAL CORP | Common equity shares | 133034108 | 4584 | 138501 SH | DEFINED | 1,2,5,8 |
| ICONIX BRAND | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|-----------------|
| GROUP INC | shares | 451055107 | 40323 | 1558745 | SH | DEFINED | 1,2,5,6,8,17 |
| CANON INC | American Depository Receipt | 138006309 | 4338 | 118272 | SH | DEFINED | 1,2 |
| CANTEL MEDICAL CORP | Common equity shares | 138098108 | 13702 | 455787 | SH | DEFINED | 1,2,5,6,8 |
| CAPITAL CITY BK GROUP INC | Common equity shares | 139674105 | 2385 | 193212 | SH | DEFINED | 1,2,6 |
| CAPITAL SENIOR LIVING CORP | Common equity shares | 140475104 | 12840 | 485792 | SH | DEFINED | 1,2,5,6 |
| CAPITAL SOUTHWEST CORP. | Common Stock | 140501107 | 5621 | 48844 | SH | DEFINED | 1,2,5,6,8 |
| CAPITAL TRUST INC/MD | Real Estate Investment Trust | 14052H506 | 41 | 15400 | SH | DEFINED | 1 |
| CAPITOL FEDERAL FINL INC | Common equity shares | 14057J101 | 43663 | 3617747 | SH | DEFINED | 1,2,5,6,8 |
| CAPSTONE TURBINE CORP | Common equity shares | 14067D102 | 4393 | 4876010 | SH | DEFINED | 1,2,5,6,8 |
| CAPSTEAD MORTGAGE CORP | Real Estate Investment Trust | 14067E506 | 25455 | 1985570 | SH | DEFINED | 1,2,5,6,8 |
| CARBO CERAMICS INC | Common equity shares | 140781105 | 59303 | 651227 | SH | DEFINED | 1,2,5,6,8,12 |
| CARDINAL FINANCIAL CORP | Common equity shares | 14149F109 | 9734 | 535358 | SH | DEFINED | 1,2,5,6,8 |
| CARLISLE COS INC | Common equity shares | 142339100 | 195793 | 2888259 | SH | DEFINED | 1,2,5,6,8,12,18 |
| CARRIAGE SERVICES INC | Common equity shares | 143905107 | 5024 | 236365 | SH | DEFINED | 1,2 |
| CARPENTER TECHNOLOGY CORP | Common equity shares | 144285103 | 84526 | 1714847 | SH | DEFINED | 1,2,5,6,8,12 |
| CARRIZO OIL & GAS INC | Common equity shares | 144577103 | 30848 | 1197006 | SH | DEFINED | 1,2,5,6,8 |
| CASCADE BANCORP | Common equity shares | 147154207 | 459 | 67830 | SH | DEFINED | 1,2 |
| CASCADE CORP | Common equity shares | 147195101 | 12251 | 188559 | SH | DEFINED | 1,2,5,8 |
| CASELLA WASTE SYS INC -CL A | Common equity shares | 147448104 | 2273 | 520324 | SH | DEFINED | 1,2 |
| CASEYS GENERAL STORES INC | Common equity shares | 147528103 | 60884 | 1044393 | SH | DEFINED | 1,2,5,6,8 |
| CASH AMERICA INTL INC | Common equity shares | 14754D100 | 30997 | 590798 | SH | DEFINED | 1,2,5,6,8,17,18 |
| CASS INFORMATION SYSTEMS INC | Common equity shares | 14808P109 | 7410 | 176311 | SH | DEFINED | 1,2,5,8 |
| CASTLE (A M) & CO | Common equity shares | 148411101 | 5744 | 327900 | SH | DEFINED | 1,2,5,8 |
| CATHAY GENERAL BANCORP | Common equity shares | 149150104 | 77819 | 3867837 | SH | DEFINED | 1,2,5,6,8,12 |
| CATO CORP -CL A | Common equity shares | 149205106 | 21432 | 887957 | SH | DEFINED | 1,2,5,6,8 |
| CEDAR FAIR -LP | Limited Partnership | 150185106 | 266 | 6692 | SH | DEFINED | 1 |
| CEDAR REALTY TRUST INC | Real Estate Investment Trust | 150602209 | 7873 | 1288243 | SH | DEFINED | 1,2,5,6,8 |
| CEL-SCI CORP | Common equity shares | 150837409 | 22 | 97456 | SH | DEFINED | 1 |
| CELADON GROUP INC | Common Stock | 150838100 | 9955 | 477170 | SH | DEFINED | 1,2,5,6,8 |
| CELL THERAPEUTICS INC | Common Stock | 150934883 | 30 | 26363 | SH | DEFINED | 1,5 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|-----------------------------|-----------|---------|----------|----|---------|-----------------|
| CELESTICA INC | Common equity shares | 15101Q108 | 109 | 13461 | SH | DEFINED | 1,2 |
| CELGENE CORP | Common equity shares | 151020104 | 2032808 | 17537825 | SH | DEFINED | 1,2,5,6,8,10,12 |
| CELSION CORP | Common Stock | 15117N305 | 18 | 16444 | SH | DEFINED | 18 |
| CEMEX SAB DE CV | American Depository Receipt | 151290889 | 30397 | 2489581 | SH | DEFINED | 1,2,5,6,8,10,17 |
| CENTER BANCORP INC | Common equity shares | 151408101 | 1970 | 158261 | SH | DEFINED | 18 |
| CENTERSTATE BANKS INC | Common equity shares | 15201P109 | 4242 | 494798 | SH | DEFINED | 1,2 |
| CENTRAIS ELETRICAS BRASILEIR | American Depository Receipt | 15234Q108 | 1413 | 225555 | SH | DEFINED | 1,2,6 |
| ELETROBRAS- CENTR ELETR BRAS | Depository Receipt | 15234Q207 | 3866 | 1129712 | SH | DEFINED | 1,2,5,10 |
| CENTRAL EUROPEAN DIST CORP | Common equity shares | 153435102 | 417 | 1236247 | SH | DEFINED | 1,2,5,6,10 |
| CENTURY ALUMINUM CO | Common equity shares | 156431108 | 17539 | 2266528 | SH | DEFINED | 1,2,5,6,8 |
| CENTURY BANCORP INC/MA | Common Stock | 156432106 | 2042 | 60286 | SH | DEFINED | 1,2,5,6,8 |
| CBIZ INC | Common equity shares | 124805102 | 4678 | 733140 | SH | DEFINED | 1,2 |
| CEPHEID INC | Common Stock | 15670R107 | 70822 | 1845752 | SH | DEFINED | 1,2,5,6,8 |
| ARBITRON INC | Common equity shares | 03875Q108 | 28232 | 602413 | SH | DEFINED | 1,2,5,6,8 |
| CERNER CORP | Common equity shares | 156782104 | 564115 | 5953758 | SH | DEFINED | 1,2,5,6,8 |
| COCA-COLA ENTERPRISES INC | Common equity shares | 19122T109 | 493894 | 13377393 | SH | DEFINED | 1,2,5,6,8,10,12 |
| CERUS CORP | Common equity shares | 157085101 | 3535 | 799724 | SH | DEFINED | 1,2,5,6,8,10,12 |
| CHARLES & COLVARD LTD | Common equity shares | 159765106 | 39 | 10104 | SH | DEFINED | 1,2 |
| CRA INTERNATIONAL INC | Common equity shares | 12618T105 | 4352 | 194682 | SH | DEFINED | 1 |
| CHASE CORP | Common equity shares | 16150R104 | 1914 | 99152 | SH | DEFINED | 1,2,6,8 |
| CHECKPOINT SYSTEMS INC | Common equity shares | 162825103 | 10123 | 775348 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY INC | Common equity shares | 163072101 | 71008 | 1839069 | SH | DEFINED | 1,2,5,6,8 |
| CHEMED CORP | Common equity shares | 16359R103 | 37166 | 464669 | SH | DEFINED | 1,2,5,6,8,12,18 |
| CHEMICAL FINANCIAL CORP | Common equity shares | 163731102 | 13005 | 492911 | SH | DEFINED | 1,2,5,6,8 |
| CHENIERE ENERGY INC | Common equity shares | 16411R208 | 81052 | 2894705 | SH | DEFINED | 1,2,5,8 |
| CHEROKEE INC/ DE | Common equity shares | 16444H102 | 1966 | 143689 | SH | DEFINED | 1,2,5,6,8,17 |
| CHESAPEAKE UTILITIES CORP | Common equity shares | 165303108 | 9264 | 188861 | SH | DEFINED | 1,2,5 |
| BJ'S RESTAURANTS INC | Common equity shares | 09180C106 | 16276 | 489003 | SH | DEFINED | 1,2,5,6,8 |
| CHILDRENS PLACE RETAIL STRS | Common equity shares | 168905107 | 33547 | 748585 | SH | DEFINED | 1,2,5,6,8 |
| CHINA SOUTHERN AIRLINES | American Depository Receipt | 169409109 | 407 | 14183 | SH | DEFINED | 1,2,5 |
| CHINA MOBILE LTD | American | | | | | | 1,6,10 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|-----------------------------|-----------|---------|----------|----|---------|--------------------|
| | Depository Receipt | 16941M109 | 2419 | 45538 | SH | DEFINED | 1,6,10 |
| CHINA PETROLEUM & CHEM CORP | American Depository Receipt | 16941R108 | 1017 | 8713 | SH | DEFINED | 5,6,10 |
| CHINA UNICOM (HONG KONG) LTD | American Depository Receipt | 16945R104 | 260 | 19277 | SH | DEFINED | 1,6,10 |
| CHOICE HOTELS INTL INC | Common equity shares | 169905106 | 16028 | 378857 | SH | DEFINED | 1,2,5,6,8 |
| ECHO THERAPEUTICS INC | Common equity shares | 27876L107 | 15 | 18200 | SH | DEFINED | 1 |
| CHRISTOPHER & BANKS CORP | Common equity shares | 171046105 | 458 | 71351 | SH | DEFINED | 1,2,5 |
| CHURCH & DWIGHT INC | Common equity shares | 171340102 | 299184 | 4629233 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CHURCHILL DOWNS INC | Common equity shares | 171484108 | 15972 | 228058 | SH | DEFINED | 1,2,5,6,8 |
| CIBER INC | Common equity shares | 17163B102 | 6277 | 1336004 | SH | DEFINED | 1,2,5,6,8 |
| CIRCOR INTL INC | Common equity shares | 17273K109 | 14410 | 338994 | SH | DEFINED | 1,2,5,6,8 |
| CIRRUS LOGIC INC | Common equity shares | 172755100 | 34420 | 1513028 | SH | DEFINED | 1,2,5,6,8 |
| READING INTL INC -CL A | Common Stock | 755408101 | 1194 | 213040 | SH | DEFINED | 1,2 |
| CITIZENS & NORTHERN CORP | Common equity shares | 172922106 | 3802 | 194856 | SH | DEFINED | 1,2 |
| CITIZENS REPUBLIC BANCORP | Common Stock | 174420307 | 35148 | 1558703 | SH | DEFINED | 1,2,5,6,8 |
| CITIZENS INC | Common equity shares | 174740100 | 5439 | 648224 | SH | DEFINED | 1,2,5,6,8 |
| CITY HOLDING CO | Common equity shares | 177835105 | 17642 | 443281 | SH | DEFINED | 1,2,5,6,8 |
| CITY NATIONAL CORP | Common equity shares | 178566105 | 158725 | 2694322 | SH | DEFINED | 1,2,5,6,8,12 |
| CLARCOR INC | Common equity shares | 179895107 | 162556 | 3103420 | SH | DEFINED | 1,2,5,6,8,12 |
| BLACK DIAMOND INC | Common Stock | 09202G101 | 2624 | 288085 | SH | DEFINED | 1,2 |
| CLEAN HARBORS INC | Common Stock | 184496107 | 87484 | 1506001 | SH | DEFINED | 1,2,5,6,8,12 |
| CLIFFS NATURAL RESOURCES INC | Common equity shares | 18683K101 | 136897 | 7201670 | SH | DEFINED | 1,2,5,6,8,10,12 |
| COCA-COLA BTLNG CONS | Common equity shares | 191098102 | 5280 | 87610 | SH | DEFINED | 1,2,5,6,8 |
| COCA-COLA FEMSA SAB DE CV | American Depository Receipt | 191241108 | 7652 | 46726 | SH | DEFINED | 1,6,10 |
| COEUR D`ALENE MINES CORP | Common equity shares | 192108504 | 59658 | 3163120 | SH | DEFINED | 1,2,5,6,8 |
| COGNEX CORP | Common equity shares | 192422103 | 39826 | 944931 | SH | DEFINED | 1,2,5,6,8,17 |
| COGNIZANT TECH SOLUTIONS | Common equity shares | 192446102 | 1070450 | 13972784 | SH | DEFINED | 1,2,5,6,8,10,12 |
| COHERENT INC | Common Stock | 192479103 | 27709 | 488372 | SH | DEFINED | 1,2,5,6,8 |
| COHU INC | Common equity shares | 192576106 | 5025 | 536782 | SH | DEFINED | 1,2,5,6,8 |
| COINSTAR INC | Common equity shares | 19259P300 | 38689 | 662218 | SH | DEFINED | 1,2,5,6,8 |
| COLDWATER CREEK INC | Common equity shares | 193068202 | 113 | 35712 | SH | DEFINED | 1,2 |
| COLLECTORS UNIVERSE INC | Common equity shares | 19421R200 | 861 | 73116 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|---------------------------|
| COLONIAL PROPERTIES TRUST | Real Estate Investment Trust | 195872106 | 48283 | 2135560 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COBIZ FINANCIAL INC | Common equity shares | 190897108 | 4597 | 569094 | SH | DEFINED | 1, 2, 5 |
| COLUMBIA BANKING SYSTEM INC | Common equity shares | 197236102 | 34023 | 1547880 | SH | DEFINED | 1, 2, 5, 8 |
| KODIAK OIL & GAS CORP | Common Stock | 50015Q100 | 61344 | 6748593 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COLUMBIA LABORATORIES INC | Common equity shares | 197779101 | 30 | 51180 | SH | DEFINED | 1 |
| COLUMBIA SPORTSWEAR CO | Common equity shares | 198516106 | 13250 | 228906 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COLUMBUS MCKINNON CORP | Common equity shares | 199333105 | 6989 | 363186 | SH | DEFINED | 1, 2, 5, 8 |
| COMFORT SYSTEMS USA INC | Common equity shares | 199908104 | 12413 | 881127 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COMCAST CORP NEW | Common equity shares | 20030N200 | 158003 | 3987893 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| COMMERCE BANCSHARES INC | Common equity shares | 200525103 | 292507 | 7163907 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| COMMERCIAL METALS | Common equity shares | 201723103 | 74334 | 4689764 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| NATIONAL RETAIL PROPERTIES | Real Estate Investment Trust | 637417106 | 312540 | 8640821 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| COMMUNITY BANK SYSTEM INC | Common equity shares | 203607106 | 37103 | 1252078 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COMMUNITY TRUST BANCORP INC | Common equity shares | 204149108 | 8268 | 242936 | SH | DEFINED | 1, 2, 5, 8 |
| COMPANHIA ENERGETICA DE MINA | American Depository Receipt | 204409601 | 39079 | 3297633 | SH | DEFINED | 1, 2, 5, 6, 10 |
| CIA BRASILEIRA DE DISTRIB | American Depository Receipt | 20440T201 | 8945 | 167909 | SH | DEFINED | 1, 2, 5, 6, 10 |
| COMPANHIA SIDERURGICA NACION | American Depository Receipt | 20440W105 | 9609 | 2144674 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| VALE S A | American Depository Receipt | 91912E204 | 104240 | 6305981 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| COPEL-CIA PARANAENSE ENERGIA | American Depository Receipt | 20441B407 | 3196 | 206663 | SH | DEFINED | 1, 5, 6, 10 |
| COMPANHIA DE BEBIDAS DAS AME | American Depository Receipt | 20441W203 | 142168 | 3358602 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| COMPANIA CERVECERIAS UNIDAS | American Depository Receipt | 204429104 | 15080 | 455800 | SH | DEFINED | 1, 2, 5, 6, 10 |
| COMPUTER TASK GROUP INC | Common Stock | 205477102 | 5493 | 256705 | SH | DEFINED | 1, 2, 5 |
| COMPX INTERNATIONAL INC | Common Stock | 20563P101 | 200 | 15690 | SH | DEFINED | 1, 2 |
| COMSTOCK RESOURCES INC | Common equity shares | 205768203 | 26543 | 1633160 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COMTECH TELECOMMUN | Common equity shares | 205826209 | 10804 | 444916 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CONCEPTUS INC | Common Stock | 206016107 | 13769 | 570099 | SH | DEFINED | 1, 2, 5, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|----------------------|-----------|--------|----------|----|---------|-----------------------|
| CONCUR TECHNOLOGIES INC | Common equity shares | 206708109 | 89242 | 1299786 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| CONMED CORP | Common equity shares | 207410101 | 22136 | 649920 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CONNECTICUT WATER SVC INC | Common equity shares | 207797101 | 5430 | 185708 | SH | DEFINED | 1, 2, 5 |
| MAJESCO ENTERTAINMENT CO | Common equity shares | 560690208 | 14 | 23557 | SH | DEFINED | 1 |
| CONSOL ENERGY INC | Common equity shares | 20854P109 | 347184 | 10317772 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| CONSOLIDATED GRAPHICS INC | Common equity shares | 209341106 | 7647 | 195530 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CONSOLIDATED TOMOKA LAND CO | Common equity shares | 210226106 | 3408 | 86747 | SH | DEFINED | 1, 2, 5 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRETION | MANAGERS |
|-----------------------------|------------------------------|-----------|--------|-------------|-------------------|------------|---------------------------|
| CONTANGO OIL & GAS CO | Common equity shares | 21075N204 | 15944 | 397784 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COOPER COMPANIES INC | Common equity shares | 216648402 | 158851 | 1472470 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| COPART INC | Common equity shares | 217204106 | 103165 | 3009499 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| INGREDION INC | Common equity shares | 457187102 | 174409 | 2411653 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| NEOSTEM INC | Common equity shares | 640650305 | 15 | 21800 | SH | DEFINED | 1 |
| CORPORATE EXECUTIVE BRD CO | Common Stock | 21988R102 | 69568 | 1196170 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| CORRECTIONS CORP AMER | Common equity shares | 22025Y407 | 106962 | 2737599 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, |
| CORVEL CORP | Common equity shares | 221006109 | 5792 | 116987 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COSTAR GROUP INC | Common equity shares | 22160N109 | 63973 | 584419 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COURIER CORP | Common equity shares | 222660102 | 3921 | 272219 | SH | DEFINED | 1, 2 |
| COUSINS PROPERTIES INC | Real Estate Investment Trust | 222795106 | 22658 | 2119453 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COVENANT TRANSPORTATION GRP | Common equity shares | 22284P105 | 77 | 12880 | SH | DEFINED | 1 |
| CRAWFORD & CO | Common equity shares | 224633107 | 3594 | 473326 | SH | DEFINED | 1, 2 |
| CRAY INC | Common Stock | 225223304 | 15450 | 665727 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CREDIT ACCEPTANCE CORP | Common Stock | 225310101 | 18398 | 150612 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CRESCENT FINANCIAL BANCSHRS | Common equity shares | 225743103 | 73 | 18690 | SH | DEFINED | 1, 2, 6 |
| CROSS (A.T.) & CO -CL A | Common equity shares | 227478104 | 1877 | 136361 | SH | DEFINED | 1, 2 |
| CROWN CASTLE INTL CORP | Common equity shares | 228227104 | 833909 | 11974540 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|----------------------|-----------|--------|----------|----|---------|------------------|
| CROWN HOLDINGS INC | Common equity shares | 228368106 | 117013 | 2811976 | SH | DEFINED | 1,2,5,6,8,10,12, |
| AMERICA`S CAR-MART INC | Common equity shares | 03062T105 | 7118 | 152308 | SH | DEFINED | 1,2,5,6,8 |
| CROWN MEDIA HOLDINGS INC | Common equity shares | 228411104 | 1006 | 490780 | SH | DEFINED | 1,2 |
| CRYOLIFE INC | Common equity shares | 228903100 | 5180 | 862381 | SH | DEFINED | 1,2 |
| CUBIC CORP | Common equity shares | 229669106 | 14449 | 338174 | SH | DEFINED | 1,2,5,6,8 |
| CUBIC ENERGY INC | Common equity shares | 229675103 | 7 | 23500 | SH | DEFINED | 1 |
| CUBIST PHARMACEUTICALS INC | Common equity shares | 229678107 | 86478 | 1847110 | SH | DEFINED | 1,2,5,6,8 |
| CULLEN/FROST BANKERS INC | Common equity shares | 229899109 | 175150 | 2801065 | SH | DEFINED | 1,2,5,6,8,12 |
| CULP INC | Common equity shares | 230215105 | 2423 | 152475 | SH | DEFINED | 1,2 |
| CURIS INC | Common equity shares | 231269101 | 4628 | 1410761 | SH | DEFINED | 1,2,5,6,8 |
| CURTISS- WRIGHT CORP | Common equity shares | 231561101 | 38111 | 1098281 | SH | DEFINED | 1,2,5,6,8 |
| CYBERONICS INC | Common Stock | 23251P102 | 25354 | 541641 | SH | DEFINED | 1,2,5,6,8 |
| CYMER INC | Common equity shares | 232572107 | 67160 | 698839 | SH | DEFINED | 1,2,5,6,8 |
| CYPRESS SEMICONDUCTOR CORP | Common Stock | 232806109 | 46711 | 4235089 | SH | DEFINED | 1,2,5,6,8,12 |
| OPKO HEALTH INC | Common Stock | 68375N103 | 32665 | 4280829 | SH | DEFINED | 1,2,5,6,8 |
| AVIAT NETWORKS INC | Common Stock | 05366Y102 | 3870 | 1148174 | SH | DEFINED | 1,2,5 |
| DSP GROUP INC | Common equity shares | 23332B106 | 3647 | 452127 | SH | DEFINED | 1,2 |
| DXP ENTERPRISES INC | Common equity shares | 233377407 | 11619 | 155572 | SH | DEFINED | 1,2,5,6,8 |
| DAILY JOURNAL CORP | Common equity shares | 233912104 | 1274 | 11474 | SH | DEFINED | 1,2 |
| DAKTRONICS INC | Common equity shares | 234264109 | 7890 | 751360 | SH | DEFINED | 1,2,5,6,8 |
| COVANTA HOLDING CORP | Common equity shares | 22282E102 | 27330 | 1356379 | SH | DEFINED | 1,2,5,6,8 |
| DARLING INTERNATIONAL INC | Common equity shares | 237266101 | 43065 | 2397848 | SH | DEFINED | 1,2,5,6,8 |
| ACORN ENERGY INC | Common equity shares | 004848107 | 1998 | 272004 | SH | DEFINED | 1,2 |
| DATALINK CORP | Common equity shares | 237934104 | 2966 | 245551 | SH | DEFINED | 1,2 |
| DAVITA HEALTHCARE PARTNERS | Common equity shares | 23918K108 | 453125 | 3820933 | SH | DEFINED | 1,2,5,6,8,10,12, |
| DAWSON GEOPHYSICAL CO | Common equity shares | 239359102 | 4684 | 156158 | SH | DEFINED | 1,2,5,8 |
| DECKERS OUTDOOR CORP | Common equity shares | 243537107 | 57218 | 1027477 | SH | DEFINED | 1,2,5,6,8,12 |
| DELTA APPAREL INC | Common equity shares | 247368103 | 1563 | 95089 | SH | DEFINED | 1,2 |
| DELTA NATURAL GAS CO INC | Common Stock | 247748106 | 2749 | 125801 | SH | DEFINED | 1,2 |
| DELTIC TIMBER CORP | Common equity shares | 247850100 | 15421 | 224432 | SH | DEFINED | 1,2,5,6,8 |
| DENBURY RESOURCES INC | Common equity shares | 247916208 | 332328 | 17818976 | SH | DEFINED | 1,2,5,6,8,10,12, |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------|---------------|-----------|--------|---------|----|---------|------------------|
| DENDREON CORP | Common Stock | 24823Q107 | 27410 | 5794830 | SH | DEFINED | 1,2,5,6,8 |
| DENTSPLY | Common equity | | | | | | |
| INTERNATL INC | shares | 249030107 | 240271 | 5664063 | SH | DEFINED | 1,2,5,6,8,10,12, |
| DERMA SCIENCES INC | Common equity | | | | | | |
| | shares | 249827502 | 1642 | 136000 | SH | DEFINED | 1,2 |
| DEPOMED INC | Common Stock | 249908104 | 5655 | 963420 | SH | DEFINED | 1,2,5,6,8 |
| DESTINATION XL | Common equity | | | | | | |
| GROUP INC | shares | 25065K104 | 3132 | 614291 | SH | DEFINED | 1,2 |
| DEVRY INC | Common equity | | | | | | |
| | shares | 251893103 | 56664 | 1784705 | SH | DEFINED | 1,2,5,6,8,10,12, |
| DIAMOND OFFSHRE | Common equity | | | | | | |
| DRILLING INC | shares | 25271C102 | 224917 | 3233270 | SH | DEFINED | 1,2,5,6,8,10,12, |
| DIEBOLD INC | Common equity | | | | | | |
| | shares | 253651103 | 132573 | 4372428 | SH | DEFINED | 1,2,5,6,8,12 |
| DIGI | Common equity | | | | | | |
| INTERNATIONAL | shares | | | | | | |
| INC | | 253798102 | 4432 | 495694 | SH | DEFINED | 1,2,5,6,8 |
| DIGITAL RIVER INC | Common equity | | | | | | |
| | shares | 25388B104 | 12927 | 914242 | SH | DEFINED | 1,2,5,6,8 |
| DIGITAL | Common Stock | | | | | | |
| GENERATION INC | | 25400B108 | 3492 | 543006 | SH | DEFINED | 1,2,5,6,8 |
| DIME COMMUNITY | Common equity | | | | | | |
| BANCSHARES | shares | 253922108 | 8692 | 605306 | SH | DEFINED | 1,2,5,8 |
| ALLIANCE ONE INTL | Common equity | | | | | | |
| INC | shares | 018772103 | 6015 | 1546513 | SH | DEFINED | 1,2,5,6 |
| DIODES INC | Common equity | | | | | | |
| | shares | 254543101 | 15144 | 722019 | SH | DEFINED | 1,2,5,6,8 |
| DISCOVERY | Common Stock | | | | | | |
| LABORATORIES INC | | 254668403 | 1306 | 570189 | SH | DEFINED | 1,2 |
| INFINITY | Common Stock | | | | | | |
| PHARMACEUTICALS | | | | | | | |
| INC | | 45665G303 | 43672 | 901061 | SH | DEFINED | 1,2,5,6,8 |
| NAUTILUS INC | Common equity | | | | | | |
| | shares | 63910B102 | 119 | 16261 | SH | DEFINED | 1 |
| DONALDSON CO INC | Common equity | | | | | | |
| | shares | 257651109 | 137676 | 3804318 | SH | DEFINED | 1,2,5,6,8,12,18 |
| DOT HILL SYSTEMS | Common equity | | | | | | |
| CORP | shares | 25848T109 | 40 | 35384 | SH | DEFINED | 1 |
| ASCENA RETAIL | Common equity | | | | | | |
| GROUP INC | shares | 04351G101 | 71854 | 3873564 | SH | DEFINED | 1,2,5,6,8,12 |
| DREW INDUSTRIES | Common equity | | | | | | |
| INC | shares | 26168L205 | 13629 | 375440 | SH | DEFINED | 1,2,5,6,8 |
| DRIL-QUIP INC | Common equity | | | | | | |
| | shares | 262037104 | 123243 | 1413805 | SH | DEFINED | 1,2,5,6,8,12 |
| PACIFIC ETHANOL | Common Stock | | | | | | |
| INC | | 69423U206 | 133 | 393234 | SH | DEFINED | 1,17 |
| DUCOMMUN INC | Common equity | | | | | | |
| | shares | 264147109 | 220 | 11178 | SH | DEFINED | 1,5 |
| DURECT CORP | Common equity | | | | | | |
| | shares | 266605104 | 86 | 64776 | SH | DEFINED | 1,5 |
| DYAX CORP | Common equity | | | | | | |
| | shares | 26746E103 | 7523 | 1725279 | SH | DEFINED | 1,2,5,6,8 |
| DYCOM INDUSTRIES | Common equity | | | | | | |
| INC | shares | 267475101 | 15320 | 778170 | SH | DEFINED | 1,2,5,6,8 |
| DYNAMIC MATERIALS | Common equity | | | | | | |
| CORP | shares | 267888105 | 4352 | 250228 | SH | DEFINED | 1,2,5,8 |
| DYNEX CAPITAL INC | Real Estate | | | | | | |
| | Investment | | | | | | |
| | Trust | 26817Q506 | 10806 | 1011589 | SH | DEFINED | 1,2,5,6,8 |
| PERFUMANIA | Common equity | | | | | | |
| HOLDINGS INC | shares | 71376C100 | 327 | 56827 | SH | DEFINED | 1,2 |
| EMC INSURANCE | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|-----------------------------------|-----------|--------|---------|----|---------|------------------|
| GROUP INC | shares | 268664109 | 2122 | 80603 | SH | DEFINED | 1,2 |
| ENI SPA | American Depository Receipt | 26874R108 | 385 | 8596 | SH | DEFINED | 1,2 |
| EPIQ SYSTEMS INC | Common equity shares | 26882D109 | 8776 | 625545 | SH | DEFINED | 1,2,5,8 |
| ESB FINANCIAL CORP | Common equity shares | 26884F102 | 2338 | 170543 | SH | DEFINED | 1,2,5 |
| EAGLE BANCORP INC/MD | Common equity shares | 268948106 | 6523 | 298054 | SH | DEFINED | 1,2,6 |
| EARTHLINK INC | Common equity shares | 270321102 | 13166 | 2429061 | SH | DEFINED | 1,2,5,6,8 |
| EAST WEST BANCORP INC | Common equity shares | 27579R104 | 185280 | 7217425 | SH | DEFINED | 1,2,5,6,8,12,18 |
| EASTERN CO | Common Stock | 276317104 | 1528 | 86989 | SH | DEFINED | 1,2 |
| EATON VANCE CORP | Common equity shares | 278265103 | 332633 | 7951944 | SH | DEFINED | 1,2,5,6,8,10,12, |
| EBIX INC | Common equity shares | 278715206 | 10632 | 655254 | SH | DEFINED | 1,2,5,6,8 |
| ECHELON CORP | Common Stock | 27874N105 | 1613 | 660613 | SH | DEFINED | 1,2,6 |
| EDGEWATER TECHNOLOGY INC | Common equity shares | 280358102 | 45 | 11419 | SH | DEFINED | 1 |
| EL PASO ELECTRIC CO | Common equity shares | 283677854 | 33210 | 986863 | SH | DEFINED | 1,2,5,6,8 |
| ELAN CORP PLC | American Depository Receipt | 284131208 | 15346 | 1300666 | SH | DEFINED | 1,19 |
| ELECTRO RENT CORP | Common equity shares | 285218103 | 7229 | 389620 | SH | DEFINED | 1,2,5,8 |
| ELECTRO SCIENTIFIC INDS INC | Common equity shares | 285229100 | 5811 | 525827 | SH | DEFINED | 1,2,5,8 |
| ELECTRONICS FOR IMAGING INC | Common equity shares | 286082102 | 30160 | 1189051 | SH | DEFINED | 1,2,5,6,8 |
| ELLIS PERRY INTL INC | Common equity shares | 288853104 | 3880 | 213331 | SH | DEFINED | 1,2,5,6,8 |
| MATTERSIGHT CORP | Common equity shares | 577097108 | 469 | 109530 | SH | DEFINED | 1,2 |
| EMAGIN CORP | Common equity shares | 29076N206 | 40 | 11610 | SH | DEFINED | 1 |
| EMBRAER SA | American Depository Receipt | 29082A107 | 8191 | 229604 | SH | DEFINED | 1,2,5,6,10 |
| EMBOTELLADORA ANDINA S A | American Depository Receipt | 29081P204 | 289 | 9114 | SH | DEFINED | 1 |
| EMBOTELLADORA ANDINA SA | American Depository Receipt | 29081P303 | 938 | 23453 | SH | DEFINED | 1,5,10 |
| EMCORE CORP | Common equity shares | 290846203 | 86 | 14740 | SH | DEFINED | 1 |
| EMCOR GROUP INC | Common equity shares | 29084Q100 | 68146 | 1607603 | SH | DEFINED | 1,2,5,6,8,12,17 |
| EMERITUS CORP | Common equity shares | 291005106 | 15455 | 556077 | SH | DEFINED | 1,2,5,6,8 |
| EMMIS COMMUNICATIONS CP-CL A | Common equity shares | 291525103 | 40 | 24084 | SH | DEFINED | 1 |
| EMPIRE DISTRICT ELECTRIC CO | Common equity shares | 291641108 | 19157 | 855169 | SH | DEFINED | 1,2,5,6,8 |
| ENDESA-EMPR NAC ELEC (CHILE) | American Depository | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|------------|---------|------------------|
| ENBRIDGE INC | Receipt Common equity shares | 29244T101 | 34150 | 643407 SH | DEFINED | 1,2,5,6,10 |
| ENCORE WIRE CORP | Common equity shares | 29250N105 | 378 | 8136 SH | DEFINED | 1 |
| ENDO HEALTH SOLUTIONS INC | Common equity shares | 292562105 | 12074 | 344606 SH | DEFINED | 1,2,5,8 |
| ENERGEN CORP | Common equity shares | 29264F205 | 117736 | 3827715 SH | DEFINED | 1,2,5,6,8,12,18 |
| EPL OIL & GAS INC | Common Stock | 29265N108 | 219450 | 4219252 SH | DEFINED | 1,2,5,6,8,10,12, |
| ENERSIS SA | American Depository Receipt | 26883D108 | 23326 | 870113 SH | DEFINED | 1,2,5,6,8 |
| ENNIS INC | Common equity shares | 29274F104 | 41697 | 2166993 SH | DEFINED | 1,2,5,6,10 |
| ENSTAR GROUP LTD | Common equity shares | 293389102 | 8541 | 566672 SH | DEFINED | 1,2,5,8 |
| ENTERCOM COMMUNICATIONS CORP | Common equity shares | G3075P101 | 18857 | 151711 SH | DEFINED | 1,2,5,6,8 |
| ENTERPRISE PRODS PRTNRS -LP | Limited Partnership | 293639100 | 3712 | 498789 SH | DEFINED | 1,2 |
| EPR PROPERTIES | Real Estate Investment Trust | 293792107 | 35617 | 590754 SH | DEFINED | 1 |
| ENTRAVISION COMMUNICATIONS | Common equity shares | 26884U109 | 61237 | 1176558 SH | DEFINED | 1,2,5,6,8 |
| ENZON PHARMACEUTICALS INC | Common Stock | 29382R107 | 2489 | 780256 SH | DEFINED | 1,2 |
| ENZO BIOCHEM INC | Common equity shares | 293904108 | 2971 | 782615 SH | DEFINED | 1,2,5,6,8 |
| EPLUS INC | Common Stock | 294100102 | 159 | 63031 SH | DEFINED | 1,2,5 |
| EQUINIX INC | Common equity shares | 294268107 | 3293 | 71273 SH | DEFINED | 1,2 |
| EQT CORP | Common equity shares | 29444U502 | 333495 | 1541713 SH | DEFINED | 1,2,5,6,8,10,12, |
| EQUITY ONE INC | Real Estate Investment Trust | 26884L109 | 429041 | 6332722 SH | DEFINED | 1,2,5,6,8,10,12, |
| ERICSSON | American Depository Receipt | 294752100 | 46105 | 1923532 SH | DEFINED | 1,2,5,6,8,12 |
| ERIE INDEMNITY CO -CL A | Common equity shares | 294821608 | 5941 | 471511 SH | DEFINED | 1,2 |
| ESCO TECHNOLOGIES INC | Common equity shares | 29530P102 | 30420 | 402720 SH | DEFINED | 1,2,5,6,8,12 |
| BGC PARTNERS INC | Common equity shares | 296315104 | 24154 | 591196 SH | DEFINED | 1,2,5,6,8 |
| ESTERLINE TECHNOLOGIES CORP | Common equity shares | 05541T101 | 8189 | 1967712 SH | DEFINED | 1,2,5,6,8 |
| ETHAN ALLEN INTERIORS INC | Common equity shares | 297425100 | 83091 | 1097625 SH | DEFINED | 1,2,5,6,8,12 |
| NEWMARKET CORP | Common equity shares | 297602104 | 82685 | 2511658 SH | DEFINED | 1,2,5,6,8,17 |
| EURONET WORLDWIDE INC | Common equity shares | 651587107 | 76328 | 293167 SH | DEFINED | 1,2,5,6,8,12,18 |
| EXACT SCIENCES CORP | Common Stock | 298736109 | 28036 | 1064491 SH | DEFINED | 1,2,5,6,8 |
| EXAR CORP | Common equity shares | 30063P105 | 20047 | 2045490 SH | DEFINED | 1,2,5,6,8 |
| | | 300645108 | 7676 | 731071 SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------------------|------------------------------|-----------|--------|----------|----|---------|------------------|
| EXACTECH INC | Common equity shares | 30064E109 | 2708 | 130908 | SH | DEFINED | 1,2,6 |
| EXELIXIS INC | Common equity shares | 30161Q104 | 28206 | 6104906 | SH | DEFINED | 1,2,5,6,8 |
| EXPONENT INC | Common equity shares | 30214U102 | 14321 | 265518 | SH | DEFINED | 1,2,5,6,8 |
| EZCORP INC -CL A | Common equity shares | 302301106 | 23470 | 1101741 | SH | DEFINED | 1,2,5,6,8 |
| FBL FINANCIAL GROUP INC- CL A | Common equity shares | 30239F106 | 7722 | 198677 | SH | DEFINED | 1,2,5,8 |
| FEI CO | Common equity shares | 30241L109 | 55820 | 864761 | SH | DEFINED | 1,2,5,6,8,17 |
| FLIR SYSTEMS INC | Common equity shares | 302445101 | 150310 | 5779314 | SH | DEFINED | 1,2,5,6,8,10,12, |
| FMC CORP | Common equity shares | 302491303 | 335070 | 5875278 | SH | DEFINED | 1,2,5,6,8,10,12, |
| FNB UNITED CORP | Common Stock | 302519202 | 1427 | 145952 | SH | DEFINED | 1,2,6 |
| F N B CORP/FL | Common equity shares | 302520101 | 66253 | 5475115 | SH | DEFINED | 1,2,5,6,8 |
| FX ENERGY INC | Common Stock | 302695101 | 3005 | 893948 | SH | DEFINED | 1,2,5,6,8 |
| OPPENHEIMER HOLDINGS INC | Common equity shares | 683797104 | 3756 | 192876 | SH | DEFINED | 1,2,8 |
| FTI CONSULTING INC | Common equity shares | 302941109 | 51363 | 1363909 | SH | DEFINED | 1,2,5,6,8,12,18 |
| FACTSET RESEARCH SYSTEMS INC | Common equity shares | 303075105 | 106542 | 1150605 | SH | DEFINED | 1,2,5,6,8,12 |
| FAIR ISAAC CORP | Common equity shares | 303250104 | 58091 | 1271423 | SH | DEFINED | 1,2,5,6,8,12,17, |
| FAIRCHILD SEMICONDUCTOR INTL | Common equity shares | 303726103 | 52595 | 3719353 | SH | DEFINED | 1,2,5,6,8,12 |
| FARMER BROS CO | Common equity shares | 307675108 | 1725 | 117398 | SH | DEFINED | 1,2 |
| FARMERS NATL BANC CORP/ OH | Common equity shares | 309627107 | 1645 | 260332 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES INC | Common equity shares | 311642102 | 14398 | 331859 | SH | DEFINED | 1,2,5,6,8 |
| FASTENAL CO | Common equity shares | 311900104 | 547957 | 10670910 | SH | DEFINED | 1,2,5,6,8,10,12, |
| FEDERAL AGRICULTURE MTG CP | Common equity shares | 313148306 | 5015 | 162894 | SH | DEFINED | 1,2,5 |
| FEDERAL REALTY INVESTMENT TR | Real Estate Investment Trust | 313747206 | 408236 | 3778589 | SH | DEFINED | 1,2,5,6,8,10,12, |
| FEDERAL SIGNAL CORP | Common equity shares | 313855108 | 9839 | 1208970 | SH | DEFINED | 1,2,5,8 |
| FELCOR LODGING TRUST INC | Real Estate Investment Trust | 31430F101 | 17974 | 3020923 | SH | DEFINED | 1,2,5,6,8 |
| FEMALE HEALTH CO | Common Stock | 314462102 | 2019 | 278759 | SH | DEFINED | 1,2 |
| FERRELLGAS PARTNERS -LP | Limited Partnership | 315293100 | 1113 | 60078 | SH | DEFINED | 1 |
| FERRO CORP | Common equity shares | 315405100 | 11225 | 1662776 | SH | DEFINED | 1,2,5,6,8 |
| F5 NETWORKS INC | Common equity shares | 315616102 | 300144 | 3369329 | SH | DEFINED | 1,2,5,6,8,10,12, |
| FIDELITY SOUTHERN CORP | Common equity shares | 316394105 | 1358 | 117958 | SH | DEFINED | 1,2 |
| FINANCIAL INSTITUTIONS INC | Common equity shares | 317585404 | 4588 | 229777 | SH | DEFINED | 1,2 |
| FINISAR CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------|---------------|-----------|--------|----------|----|---------|-----------------|
| | shares | 31787A507 | 25795 | 1955809 | SH | DEFINED | 1,2,5,6,8 |
| FINISH LINE INC | Common equity | | | | | | |
| --CL A | shares | 317923100 | 31163 | 1590679 | SH | DEFINED | 1,2,5,6,8 |
| GLEACHER & | Common Stock | | | | | | |
| COMPANY INC | | 377341102 | 29 | 47335 | SH | DEFINED | 1 |
| CORELOGIC INC | Common equity | | | | | | |
| | shares | 21871D103 | 81294 | 3143807 | SH | DEFINED | 1,2,5,6,8,12,18 |
| FIRST BANCORP P R | Common equity | | | | | | |
| | shares | 318672706 | 7452 | 1196191 | SH | DEFINED | 1,2 |
| FIRST BANCORP/NC | Common equity | | | | | | |
| | shares | 318910106 | 3851 | 285659 | SH | DEFINED | 1,2,5,8 |
| FIRST BUSEY CORP | Common equity | | | | | | |
| | shares | 319383105 | 5641 | 1235352 | SH | DEFINED | 1,2,5,6,8 |
| FIRST CASH | Common equity | | | | | | |
| FINANCIAL SVCS | shares | 31942D107 | 32440 | 556048 | SH | DEFINED | 1,2,5,6,8 |
| FIRST CITIZENS | Common equity | | | | | | |
| BANCSH -CL A | shares | 31946M103 | 12512 | 68453 | SH | DEFINED | 1,2,5,6,8 |
| FIRST COMMONWLTH | Common equity | | | | | | |
| FINL CP/PA | shares | 319829107 | 24774 | 3321215 | SH | DEFINED | 1,2,5,6,8 |
| FIRST CMNTY | Common equity | | | | | | |
| BANCSHARES INC | shares | 31983A103 | 5821 | 366889 | SH | DEFINED | 1,2,5,8 |
| PACWEST BANCORP | Common equity | | | | | | |
| | shares | 695263103 | 38549 | 1324221 | SH | DEFINED | 1,2,5,6,8 |
| FIRST DEFIANCE | Common equity | | | | | | |
| FINANCIAL CP | shares | 32006W106 | 3341 | 143465 | SH | DEFINED | 1,2 |
| FIRST FINL | Common equity | | | | | | |
| BANCORP INC/OH | shares | 320209109 | 29596 | 1844038 | SH | DEFINED | 1,2,5,6,8 |
| FIRST FEDERAL | Common equity | | | | | | |
| BANCSHARES/ AR | shares | 32020F303 | 350 | 35012 | SH | DEFINED | 1,2 |
| FIRST FINL | Common equity | | | | | | |
| BANKSHARES INC | shares | 32020R109 | 47234 | 971917 | SH | DEFINED | 1,2,5,6,8 |
| FIRST FINANCIAL | Common equity | | | | | | |
| CORP/IN | shares | 320218100 | 6459 | 205203 | SH | DEFINED | 1,2,5,8 |
| FIRST FINANCIAL | Common equity | | | | | | |
| HOLDINGS INC | shares | 320239106 | 7695 | 367268 | SH | DEFINED | 1,2 |
| FIRST INDL REALTY | Real Estate | | | | | | |
| TRUST INC | Investment | | | | | | |
| | Trust | 32054K103 | 34026 | 1986383 | SH | DEFINED | 1,2,5,6,8 |
| FIRST LONG ISLAND | Common equity | | | | | | |
| CORP | shares | 320734106 | 3470 | 116970 | SH | DEFINED | 1,2 |
| FIRST MERCHANTS | Common equity | | | | | | |
| CORP | shares | 320817109 | 8003 | 517418 | SH | DEFINED | 1,2,5,8 |
| FIRST MIDWEST | Common equity | | | | | | |
| BANCORP INC | shares | 320867104 | 35245 | 2653852 | SH | DEFINED | 1,2,5,6,8 |
| SCBT FINANCIAL | Common equity | | | | | | |
| CORP | shares | 78401V102 | 14512 | 287950 | SH | DEFINED | 1,2,5,6,8 |
| FIRST BANCORP | Common equity | | | | | | |
| INC/ME | shares | 31866P102 | 2510 | 139620 | SH | DEFINED | 1,2 |
| FIRST NIAGARA | Common equity | | | | | | |
| FINANCIAL GRP | shares | 33582V108 | 162840 | 18379350 | SH | DEFINED | 1,2,5,6,8,12,18 |
| 1ST SOURCE CORP | Common equity | | | | | | |
| | shares | 336901103 | 6569 | 277177 | SH | DEFINED | 1,2,5,6,8 |
| WINTHROP REALTY | Real Estate | | | | | | |
| TRUST | Investment | | | | | | |
| | Trust | 976391300 | 6550 | 520857 | SH | DEFINED | 1,2,5,6,8 |
| FISHER | Common Stock | | | | | | |
| COMMUNICATIONS | | | | | | | |
| INC | | 337756209 | 5664 | 144223 | SH | DEFINED | 1,2,8 |
| FIRSTMERIT CORP | Common equity | | | | | | |
| | shares | 337915102 | 91013 | 5505762 | SH | DEFINED | 1,2,5,6,8,12,18 |
| FLAGSTAR BANCORP | Common equity | | | | | | |
| INC | shares | 337930705 | 320 | 23019 | SH | DEFINED | 1,5,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|-------------|---------|------------------|
| FLEXSTEEL INDUSTRIES INC | Common Stock | 339382103 | 1560 | 63072 SH | DEFINED | 1,2 |
| FLOTEK INDUSTRIES INC | Common equity shares | 343389102 | 14662 | 896536 SH | DEFINED | 1,2,5,6,8 |
| FLOW INTL CORP | Common Stock | 343468104 | 3125 | 799250 SH | DEFINED | 1,2 |
| FLOWERS FOODS INC | Common equity shares | 343498101 | 110600 | 3357566 SH | DEFINED | 1,2,5,6,8,12,18 |
| FLOWERVE CORP | Common equity shares | 34354P105 | 331604 | 1977228 SH | DEFINED | 1,2,5,6,8,10,12, |
| FLUSHING FINANCIAL CORP | Common equity shares | 343873105 | 10620 | 626630 SH | DEFINED | 1,2,5,8 |
| FOMENTO ECONOMICO MEXICANO | American Depository Receipt | 344419106 | 27530 | 242550 SH | DEFINED | 1,2,5,6,10 |
| FOREST CITY ENTRPRS -CL A | Common equity shares | 345550107 | 34495 | 1941316 SH | DEFINED | 1,2,5,6,8 |
| FOREST OIL CORP | Common equity shares | 346091705 | 29881 | 5680297 SH | DEFINED | 1,2,5,6,8,12 |
| FORRESTER RESEARCH INC | Common equity shares | 346563109 | 9314 | 294355 SH | DEFINED | 1,2,5,6,8 |
| FOSSIL INC | Common equity shares | 349882100 | 206298 | 2135501 SH | DEFINED | 1,2,5,6,8,10,12, |
| FOSTER (LB) CO | Common equity shares | 350060109 | 9665 | 218234 SH | DEFINED | 1,2,5,6,8 |
| FOSTER WHEELER AG | Common Stock | H27178104 | 8846 | 387167 SH | DEFINED | 1,2,5,8,10,12 |
| FRANCE TELECOM | American Depository Receipt | 35177Q105 | 143 | 14166 SH | DEFINED | 1,2 |
| FRANKLIN COVEY CO | Common equity shares | 353469109 | 2974 | 204607 SH | DEFINED | 1,2 |
| FRANKLIN ELECTRIC CO INC | Common equity shares | 353514102 | 30660 | 913223 SH | DEFINED | 1,2,5,6,8 |
| FREDS INC | Common equity shares | 356108100 | 16548 | 1209817 SH | DEFINED | 1,2,5,6,8 |
| FRESENIUS MEDICAL CARE AG&CO | American Depository Receipt | 358029106 | 284 | 8420 SH | DEFINED | 1 |
| ARLINGTON ASSET INVESTMENT | Real Estate Investment Trust | 041356205 | 6025 | 233497 SH | DEFINED | 1,2,5,8 |
| FRISCH'S RESTAURANTS INC | Common equity shares | 358748101 | 650 | 36115 SH | DEFINED | 1,2 |
| FUEL TECH INC | Common equity shares | 359523107 | 61 | 14040 SH | DEFINED | 1,5 |
| FUELCELL ENERGY INC | Common equity shares | 35952H106 | 2301 | 2432221 SH | DEFINED | 1,2,6,8 |
| FULLER (H. B.) CO | Common equity shares | 359694106 | 38928 | 996118 SH | DEFINED | 1,2,5,6,8 |
| FULTON FINANCIAL CORP | Common equity shares | 360271100 | 135195 | 11555330 SH | DEFINED | 1,2,5,6,8,12 |
| FURNITURE BRANDS INTL INC | Common equity shares | 360921100 | 29 | 30204 SH | DEFINED | 1 |
| G&K SERVICES INC -CL A | Common equity shares | 361268105 | 16899 | 371342 SH | DEFINED | 1,2,5,6,8 |
| LADENBURG THALMANN FINL SERV | Common equity shares | 50575Q102 | 2788 | 1680904 SH | DEFINED | 1,2,6 |
| GP STRATEGIES CORP | Common equity shares | 36225V104 | 5962 | 249702 SH | DEFINED | 1,2 |
| GSI GROUP INC | Common Stock | 36191C205 | 3907 | 457754 SH | DEFINED | 1,2 |
| G-III APPAREL GROUP LTD | Common equity shares | 36237H101 | 12380 | 308698 SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------------|-------------------------|-----------|--------|---------|----|---------|-----------------|
| GAMCO INVESTORS INC | Common equity shares | 361438104 | 6666 | 125499 | SH | DEFINED | 1,2,6,8 |
| GAIAM INC | Common equity shares | 36268Q103 | 61 | 14760 | SH | DEFINED | 1 |
| ARTHUR J GALLAGHER & CO | Common equity shares | 363576109 | 155257 | 3758461 | SH | DEFINED | 1,2,5,6,8,12,18 |
| GARDNER DENVER INC | Common equity shares | 365558105 | 95441 | 1270616 | SH | DEFINED | 1,2,5,6,8,12,18 |
| GARTNER INC | Common equity shares | 366651107 | 136588 | 2510263 | SH | DEFINED | 1,2,5,6,8,12 |
| GASTAR EXPLORATION LTD | Common equity shares | 367299203 | 1560 | 885996 | SH | DEFINED | 1,2,6 |
| RYMAN HOSPITALITY PPTY INC | Common equity shares | 78377T107 | 34220 | 747977 | SH | DEFINED | 1,2,5,6,8 |
| GENCORP INC | Common equity shares | 368682100 | 16470 | 1238380 | SH | DEFINED | 1,2,5,6,8 |
| GENERAL CABLE CORP/ DE | Common equity shares | 369300108 | 54595 | 1490357 | SH | DEFINED | 1,2,5,6,8,12 |
| GENERAL COMMUNICATION -CL A | Common equity shares | 369385109 | 6766 | 737461 | SH | DEFINED | 1,2,5,6,8 |
| GENESCO INC | Common equity shares | 371532102 | 42452 | 706535 | SH | DEFINED | 1,2,5,6,8 |
| GENESEE & WYOMING INC -CL A | Common equity shares | 371559105 | 151077 | 1622570 | SH | DEFINED | 1,2,5,6,8,12,18 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGERS |
|----------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|------------|--------------|
| INOVIO PHARMACEUTICALS INC | Common equity shares | 45773H102 | 30 | 51951 | SH | | DEFINED | 1 |
| GENESIS ENERGY -LP | Misc Equity | 371927104 | 3502 | 72629 | SH | | DEFINED | 1 |
| GENTIVA HEALTH SERVICES INC | Common equity shares | 37247A102 | 7039 | 650878 | SH | | DEFINED | 1,2,5,6 |
| AXIALL CORP | Common equity shares | 05463D100 | 79970 | 1286472 | SH | | DEFINED | 1,2,5,6,8 |
| GERDAU SA | American Depository Receipt | 373737105 | 18405 | 2387280 | SH | | DEFINED | 1,2,5,6,8,10 |
| GERMAN AMERICAN BANCORP INC | Common equity shares | 373865104 | 4511 | 195905 | SH | | DEFINED | 1,2 |
| GERON CORP | Common Stock | 374163103 | 2416 | 2255634 | SH | | DEFINED | 1,2,6,8 |
| GETTY REALTY CORP | Real Estate Investment Trust | 374297109 | 10863 | 537491 | SH | | DEFINED | 1,2,5,6,8 |
| GIBRALTAR INDUSTRIES INC | Common equity shares | 374689107 | 11483 | 629302 | SH | | DEFINED | 1,2,5,6,8 |
| GLACIER BANCORP INC | Common equity shares | 37637Q105 | 45123 | 2377232 | SH | | DEFINED | 1,2,5,6,8 |
| GLATFELTER | Common equity shares | 377316104 | 21966 | 939415 | SH | | DEFINED | 1,2,5,6,8 |
| GLAXOSMITHKLINE PLC | American Depository Receipt | 37733W105 | 530047 | 11299232 | SH | | DEFINED | 1 |
| OUTDOOR CHANNEL | Common Stock | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|--------------------|
| HLDS INC | | 690027206 | 1974 | 221327 | SH | DEFINED | 1, 2, 8 |
| GLIMCHER REALTY TRUST | Real Estate Investment Trust | | | | | | |
| | | 379302102 | 32627 | 2812453 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GLOBAL PAYMENTS INC | Common equity shares | 37940X102 | 101647 | 2046727 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| GLOBECOMM SYSTEMS INC | Common equity shares | 37956X103 | 4546 | 378514 | SH | DEFINED | 1, 2, 5, 6 |
| GOLD FIELDS LTD | American Depository Receipt | | | | | | |
| | | 38059T106 | 6538 | 843631 | SH | DEFINED | 1, 2, 5, 6, 10 |
| GOLDCORP INC | Common equity shares | 380956409 | 711 | 21150 | SH | DEFINED | 1, 18 |
| GOLDEN STAR RESOURCES LTD | Common equity shares | 38119T104 | 7293 | 4558095 | SH | DEFINED | 1, 2, 6 |
| PERNIX THERAPEUTICS HOLDINGS | Common Stock | | | | | | |
| | | 71426V108 | 603 | 122003 | SH | DEFINED | 1, 2 |
| GOODRICH PETROLEUM CORP | Common equity shares | 382410405 | 7425 | 474349 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GORMAN-RUPP CO | Common equity shares | 383082104 | 8148 | 271139 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GRACE (W R) & CO | Common equity shares | 38388F108 | 80720 | 1041372 | SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| GRACO INC | Common equity shares | 384109104 | 95586 | 1647085 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| GRAHAM CORP | Common equity shares | 384556106 | 4365 | 176460 | SH | DEFINED | 1, 2 |
| GRANITE CONSTRUCTION INC | Common equity shares | 387328107 | 41436 | 1301483 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| GRAPHIC PACKAGING HOLDING CO | Common equity shares | 388689101 | 21198 | 2830112 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GRAY TELEVISION INC | Common equity shares | 389375106 | 195 | 41481 | SH | DEFINED | 1 |
| GREAT SOUTHERN BANCORP | Common equity shares | 390905107 | 4283 | 175623 | SH | DEFINED | 1, 2, 5, 6 |
| GREEN MTN COFFEE ROASTERS | Common equity shares | 393122106 | 239776 | 4224484 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| GREENBRIER COMPANIES INC | Common equity shares | 393657101 | 9528 | 419540 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GREIF INC -CL A | Common equity shares | 397624107 | 43840 | 817570 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| GRIFFIN LAND & NURSERIES INC | Common equity shares | 398231100 | 1345 | 44743 | SH | DEFINED | 1, 2 |
| GRIFFON CORP | Common equity shares | 398433102 | 11241 | 942714 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GROUP 1 AUTOMOTIVE INC | Common equity shares | 398905109 | 41295 | 687502 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WINMARK CORP | Common equity shares | 974250102 | 2013 | 32000 | SH | DEFINED | 1, 2 |
| GRUPO AEROPORTUARIO SURESTE | American Depository Receipt | | | | | | |
| | | 40051E202 | 4103 | 30027 | SH | DEFINED | 1, 5, 6, 10 |
| GUESS INC | Common equity shares | 401617105 | 51683 | 2081459 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| GULF ISLAND FABRICATION INC | Common equity shares | 402307102 | 5984 | 284056 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GULFMARK OFFSHORE INC | Common equity shares | 402629208 | 26611 | 683034 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GULFPORT ENERGY CORP | Common equity shares | 402635304 | 87326 | 1905470 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CRIMSON | Common Stock | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|---------|----------|----|---------|---------------|
| EXPLORATION INC | | 22662K207 | 1110 | 388083 | SH | DEFINED | 1,2 |
| GYRODYNE CO OF AMERICA INC | Common equity shares | 403820103 | 1529 | 20839 | SH | DEFINED | 1,2 |
| HCC INSURANCE HOLDINGS INC | Common equity shares | 404132102 | 121005 | 2879126 | SH | DEFINED | 1,2,5,6,8,12, |
| COMMONWEALTH REIT | Real Estate Investment Trust | 203233101 | 63102 | 2812205 | SH | DEFINED | 1,2,5,6,8,12 |
| HSBC HLDGS PLC | American Depository Receipt | 404280406 | 1509 | 28282 | SH | DEFINED | 1,2 |
| HAEMONETICS CORP | Common equity shares | 405024100 | 48439 | 1162733 | SH | DEFINED | 1,2,5,6,8 |
| HAIN CELESTIAL GROUP INC | Common equity shares | 405217100 | 53395 | 874178 | SH | DEFINED | 1,2,5,6,8 |
| HALLADOR ENERGY CO | Common equity shares | 40609P105 | 581 | 84188 | SH | DEFINED | 1,2 |
| HALLMARK FINANCIAL SERVICES | Common equity shares | 40624Q203 | 1775 | 196886 | SH | DEFINED | 1,2 |
| HANCOCK HOLDING CO | Common equity shares | 410120109 | 163318 | 5281965 | SH | DEFINED | 1,2,5,6,8,12 |
| HANGER INC | Common equity shares | 41043F208 | 23448 | 743677 | SH | DEFINED | 1,2,5,6,8 |
| HANMI FINANCIAL CORP | Common equity shares | 410495204 | 18278 | 1142210 | SH | DEFINED | 1,2,5,8 |
| WALTER INVESTMENT MGMT CORP | Common Stock | 93317W102 | 26282 | 705683 | SH | DEFINED | 1,2,5,6,8 |
| EXTERRAN HOLDINGS INC | Common equity shares | 30225X103 | 47320 | 1752654 | SH | DEFINED | 1,2,5,6,8 |
| MONSTER BEVERAGE CORP | Common equity shares | 611740101 | 308721 | 6466558 | SH | DEFINED | 1,2,5,6,8,10, |
| HARDINGE INC | Common equity shares | 412324303 | 2099 | 153807 | SH | DEFINED | 1,2 |
| HARMONIC INC | Common equity shares | 413160102 | 13993 | 2417172 | SH | DEFINED | 1,2,5,6,8 |
| HARMONY GOLD MINING CO LTD | American Depository Receipt | 413216300 | 1175 | 183347 | SH | DEFINED | 1,5,6,10 |
| HARRIS & HARRIS GROUP | Common equity shares | 413833104 | 1752 | 487064 | SH | DEFINED | 1,2 |
| HARRIS INTERACTIVE INC | Common equity shares | 414549105 | 24 | 14406 | SH | DEFINED | 1 |
| HARSCO CORP | Common equity shares | 415864107 | 52650 | 2125638 | SH | DEFINED | 1,2,5,6,8,10, |
| HARVARD BIOSCIENCE INC | Common equity shares | 416906105 | 1954 | 345389 | SH | DEFINED | 1,2 |
| HAVERTY FURNITURE | Common equity shares | 419596101 | 9162 | 445737 | SH | DEFINED | 1,2,5,6,8 |
| HAWAIIAN HOLDINGS INC | Common Stock | 419879101 | 5489 | 952419 | SH | DEFINED | 1,2,6 |
| HAWAIIAN ELECTRIC INDS | Common equity shares | 419870100 | 79735 | 2877407 | SH | DEFINED | 1,2,5,6,8,12 |
| HAWKINS INC | Common Stock | 420261109 | 7132 | 178386 | SH | DEFINED | 1,2,5,6,8 |
| HEALTHCARE SERVICES GROUP | Common equity shares | 421906108 | 34136 | 1331954 | SH | DEFINED | 1,2,5,6,8 |
| HCP INC | Real Estate Investment Trust | 40414L109 | 1211068 | 24289109 | SH | DEFINED | 1,2,5,6,8,10, |
| HEALTHSOUTH CORP | Common equity shares | 421924309 | 46128 | 1749192 | SH | DEFINED | 1,2,5,6,8 |
| HEALTHCARE REALTY | Real Estate | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|-----------------------|
| TRUST INC | Investment Trust | 421946104 | 59333 | 2089814 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HEADWATERS INC | Common equity shares | 42210P102 | 15496 | 1421488 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HEALTH CARE REIT INC | Real Estate Investment Trust | 42217K106 | 736138 | 10839797 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HMS HOLDINGS CORP | Common equity shares | 40425J101 | 81971 | 3019270 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| HEALTHSTREAM INC | Common Stock | 42222N103 | 8301 | 362057 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HEARTLAND EXPRESS INC | Common equity shares | 422347104 | 14180 | 1062855 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| HEARTLAND FINANCIAL USA INC | Common equity shares | 42234Q102 | 6861 | 271470 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HECLA MINING CO | Common equity shares | 422704106 | 42961 | 10875818 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HEICO CORP | Common equity shares | 422806109 | 40148 | 924911 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HEICO CORP NEW | Common equity shares | 422806208 | 213 | 6212 | SH | DEFINED | 1, 6 |
| HEIDRICK & STRUGGLES INTL | Common equity shares | 422819102 | 5233 | 350104 | SH | DEFINED | 1, 2, 5, 8 |
| HELMERICH & PAYNE | Common equity shares | 423452101 | 285891 | 4709869 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| HEMISPHERX BIOPHARMA INC | Common equity shares | 42366C103 | 17 | 90610 | SH | DEFINED | 1 |
| HENRY (JACK) & ASSOCIATES | Common equity shares | 426281101 | 115416 | 2497616 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| ENERGY TRANSFER PARTNERS -LP | Limited Partnership | 29273R109 | 11437 | 225634 | SH | DEFINED | 1 |
| HERITAGE COMMERCE CORP | Common equity shares | 426927109 | 1932 | 287490 | SH | DEFINED | 1, 2 |
| HERITAGE FINANCIAL CORP | Common equity shares | 42722X106 | 3513 | 242298 | SH | DEFINED | 1, 2 |
| HERITAGE OAKS BANCORP | Common equity shares | 42724R107 | 1558 | 273139 | SH | DEFINED | 1, 2 |
| HERSHA HOSPITALITY TRUST | Real Estate Investment Trust | 427825104 | 19954 | 3417234 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HEXCEL CORP | Common equity shares | 428291108 | 61101 | 2106295 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| HI TECH PHARMACAL CO INC | Common equity shares | 42840B101 | 9501 | 286987 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HIBBETT SPORTS INC | Common equity shares | 428567101 | 39694 | 705467 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HICKORY TECH CORP | Common equity shares | 429060106 | 1942 | 191423 | SH | DEFINED | 1, 2 |
| HIGHWOODS PROPERTIES INC | Real Estate Investment Trust | 431284108 | 105706 | 2671484 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| HINGHAM INSTN FOR SAVINGS | Common equity shares | 433323102 | 1033 | 14811 | SH | DEFINED | 1, 2 |
| HOLLYFRONTIER CORP | Common equity shares | 436106108 | 369568 | 7183078 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| HOLLYWOOD MEDIA CORP | Common equity shares | 436233100 | 13 | 10485 | SH | DEFINED | 1 |
| HOLOGIC INC | Common equity shares | 436440101 | 179215 | 7930107 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HOME PROPERTIES INC | Real Estate Investment Trust | 437306103 | 96753 | 1525608 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------|-----------------------------|-----------|--------|-------------|---------|-----------------------|
| MOVE INC | Common equity shares | 62458M207 | 8628 | 722101 SH | DEFINED | 1, 2, 5, 6, 8 |
| HNI CORP | Common equity shares | 404251100 | 56899 | 1603159 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| HONDA MOTOR CO LTD | American Depository Receipt | 438128308 | 211 | 5525 SH | DEFINED | 1, 2 |
| HOOKEER FURNITURE CORP | Common equity shares | 439038100 | 2401 | 150459 SH | DEFINED | 1, 2 |
| HOOPER HOLMES INC | Common equity shares | 439104100 | 23 | 50332 SH | DEFINED | 1 |
| HORACE MANN EDUCATORS CORP | Common equity shares | 440327104 | 18584 | 891355 SH | DEFINED | 1, 2, 5, 6, 8 |
| HORIZON BANCORP/IN | Common equity shares | 440407104 | 1664 | 82339 SH | DEFINED | 1, 2 |
| HORMEL FOODS CORP | Common equity shares | 440452100 | 397101 | 9610264 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HOT TOPIC INC | Common equity shares | 441339108 | 23964 | 1726551 SH | DEFINED | 1, 2, 5, 6, 8 |
| HOVNANIAN ENTRPRS INC -CL A | Common equity shares | 442487203 | 9947 | 1723746 SH | DEFINED | 1, 2, 5, 6, 8 |
| HUANENG POWER INTERNATIONAL | American Depository Receipt | 443304100 | 610 | 14443 SH | DEFINED | 1, 6, 10 |
| HUB GROUP INC -CL A | Common equity shares | 443320106 | 32125 | 835174 SH | DEFINED | 1, 2, 5, 6, 8 |
| HUDSON CITY BANCORP INC | Common equity shares | 443683107 | 231846 | 26833850 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HUDSON VALLEY HOLDING CORP | Common equity shares | 444172100 | 3774 | 253143 SH | DEFINED | 1, 2 |
| HUNT (JB) TRANSPRT SVCS INC | Common equity shares | 445658107 | 216591 | 2908109 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| HURCO COMPANIES INC | Common equity shares | 447324104 | 2656 | 97552 SH | DEFINED | 1, 2 |
| HUTCHINSON TECHNOLOGY INC | Common equity shares | 448407106 | 46 | 16618 SH | DEFINED | 1 |
| IDERA PHARMACEUTICALS INC | Common Stock | 45168K306 | 10 | 17800 SH | DEFINED | 1 |
| HYPERDYNAMICS CORP | Common Stock | 448954107 | 53 | 88104 SH | DEFINED | 1, 6 |
| ICU MEDICAL INC | Common equity shares | 44930G107 | 14824 | 251494 SH | DEFINED | 1, 2, 5, 6, 8 |
| IGI LABORATORIES INC | Common equity shares | 449575109 | 17 | 10100 SH | DEFINED | 1 |
| DINEEQUITY INC | Common equity shares | 254423106 | 21480 | 312231 SH | DEFINED | 1, 2, 5, 6, 8 |
| MOSAIC CO | Common equity shares | 61945C103 | 724804 | 12158995 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| MIDWESTONE FINANCIAL GROUP | Common equity shares | 598511103 | 2395 | 100609 SH | DEFINED | 1, 2 |
| IXIA | Common equity shares | 45071R109 | 18379 | 849391 SH | DEFINED | 1, 2, 5, 6, 8 |
| IBERIABANK CORP | Common equity shares | 450828108 | 53607 | 1071778 SH | DEFINED | 1, 2, 5, 6, 8 |
| ICICI BANK LTD | American Depository Receipt | 45104G104 | 47276 | 1101991 SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| IDACORP INC | Common equity shares | 451107106 | 90214 | 1868929 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| GENERAL MOLY INC | Common equity shares | 370373102 | 2669 | 1207220 SH | DEFINED | 1, 2, 5, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|-----------------------------|-----------|--------|------------|---------|--------------------|
| IDEXX LABS INC | Common equity shares | 45168D104 | 153172 | 1657958 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| IGATE CORP | Common Stock | 45169U105 | 11310 | 601316 SH | DEFINED | 1, 2, 5, 6, 8 |
| ILLUMINA INC | Common equity shares | 452327109 | 117646 | 2178677 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| IMATION CORP | Common equity shares | 45245A107 | 1999 | 523491 SH | DEFINED | 1, 2, 5, 6, 8 |
| IMMERSION CORP | Common Stock | 452521107 | 5653 | 481497 SH | DEFINED | 1, 2 |
| IMMUNOGEN INC | Common Stock | 45253H101 | 41762 | 2600334 SH | DEFINED | 1, 2, 5, 6, 8 |
| FUEL SYSTEMS SOLUTIONS INC | Common Stock | 35952W103 | 4263 | 258868 SH | DEFINED | 1, 2, 5, 6, 8 |
| IMPAX LABORATORIES INC | Common Stock | 45256B101 | 27539 | 1783476 SH | DEFINED | 1, 2, 5, 6, 8 |
| IMMUNOMEDICS INC | Common equity shares | 452907108 | 2835 | 1178001 SH | DEFINED | 1, 2, 5, 6, 8 |
| IMPERIAL OIL LTD | Common equity shares | 453038408 | 630 | 15422 SH | DEFINED | 1 |
| INCYTE CORP | Common Stock | 45337C102 | 53585 | 2289230 SH | DEFINED | 1, 2, 5, 6, 8 |
| INDEPENDENCE HOLDING CO | Common equity shares | 453440307 | 1035 | 101655 SH | DEFINED | 1, 2 |
| INDEPENDENT BANK CORP/MA | Common equity shares | 453836108 | 20216 | 620385 SH | DEFINED | 1, 2, 5, 6, 8 |
| MIDDLEBURG FINANCIAL CORP | Common equity shares | 596094102 | 1298 | 66865 SH | DEFINED | 1, 2 |
| MAINSOURCE FINL GROUP INC | Common equity shares | 56062Y102 | 5568 | 396688 SH | DEFINED | 1, 2 |
| WISDOMTREE INVESTMENTS INC | Common Stock | 97717P104 | 12804 | 1231200 SH | DEFINED | 1, 2, 5, 6, 8 |
| ENGLOBAL CORP | Common equity shares | 293306106 | 7 | 12250 SH | DEFINED | 1 |
| INFORMATICA CORP | Common equity shares | 45666Q102 | 119616 | 3470296 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ING GROEP NV | American Depository Receipt | 456837103 | 73 | 10060 SH | DEFINED | 1 |
| INGLES MARKETS INC - CL A | Common equity shares | 457030104 | 6388 | 297396 SH | DEFINED | 1, 2, 5, 8 |
| INGRAM MICRO INC | Common equity shares | 457153104 | 84543 | 4295966 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| NEKTAR THERAPEUTICS | Common equity shares | 640268108 | 29356 | 2668527 SH | DEFINED | 1, 2, 5, 6, 8 |
| INNODATA INC | Common equity shares | 457642205 | 1039 | 300747 SH | DEFINED | 1, 2 |
| ION GEOPHYSICAL CORP | Common equity shares | 462044108 | 21573 | 3168188 SH | DEFINED | 1, 2, 5, 6, 8 |
| INSIGHT ENTERPRISES INC | Common equity shares | 45765U103 | 21173 | 1027019 SH | DEFINED | 1, 2, 5, 6, 8 |
| AEGION CORP | Common equity shares | 00770F104 | 18229 | 787411 SH | DEFINED | 1, 2, 5, 6, 8 |
| INSMED INC | Common equity shares | 457669307 | 187 | 24988 SH | DEFINED | 1 |
| INNOVATIVE SOLTNS & SUPP INC | Common equity shares | 45769N105 | 87 | 17682 SH | DEFINED | 1 |
| INSTEEL INDUSTRIES | Common equity shares | 45774W108 | 5427 | 332616 SH | DEFINED | 1, 2 |
| JOE`S JEANS INC | Common equity shares | 47777N101 | 48 | 28157 SH | DEFINED | 1 |
| INTEGRA LIFESCIENCES HLDGS | Common equity shares | 457985208 | 15782 | 404431 SH | DEFINED | 1, 2, 5, 6, 8 |
| INTEGRATED DEVICE | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------|---------------|-----------|--------|---------|----|---------|--------------------|
| TECH INC | shares | 458118106 | 39154 | 5241757 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| INTEGRATED | Common Stock | | | | | | |
| SILICON SOLUTION | | 45812P107 | 6502 | 708966 | SH | DEFINED | 1, 2, 5 |
| INTER PARFUMS INC | Common equity | | | | | | |
| | shares | 458334109 | 7968 | 326145 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INTERACTIVE | Common Stock | | | | | | |
| INTELLIGENCE GRP | | 45841V109 | 12286 | 277006 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INTERFACE INC | Common Stock | 458665304 | 22291 | 1159882 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INTERDIGITAL INC | Common equity | | | | | | |
| | shares | 45867G101 | 70833 | 1480942 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| INTERNAP NETWORK | Common equity | | | | | | |
| SVCS CORP | shares | 45885A300 | 9012 | 964153 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INTERMUNE INC | Common equity | | | | | | |
| | shares | 45884X103 | 29252 | 3231890 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INTL FCSTONE INC | Common Stock | 46116V105 | 4443 | 255162 | SH | DEFINED | 1, 2, 5, 8 |
| INTL BANCSHARES | Common equity | | | | | | |
| CORP | shares | 459044103 | 49781 | 2393415 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| INTL RECTIFIER | Common equity | | | | | | |
| CORP | shares | 460254105 | 52574 | 2485761 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| INTL SHIPHOLDING | Common equity | | | | | | |
| CORP | shares | 460321201 | 1718 | 94308 | SH | DEFINED | 1, 2 |
| INTL SPEEDWAY | Common equity | | | | | | |
| CORP - CL A | shares | 460335201 | 28353 | 867555 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ICG GROUP INC | Common Stock | 44928D108 | 8735 | 700274 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INTERSIL CORP -CL | Common equity | | | | | | |
| A | shares | 46069S109 | 39927 | 4584694 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| INTEVAC INC | Common Stock | 461148108 | 2148 | 454982 | SH | DEFINED | 1, 2, 5, 6 |
| INVACARE CORP | Common equity | | | | | | |
| | shares | 461203101 | 9077 | 695695 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INTUITIVE | Common equity | | | | | | |
| SURGICAL INC | shares | 46120E602 | 774162 | 1576098 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| INVESTMENT | Common equity | | | | | | |
| TECHNOLOGY GP | shares | 46145F105 | 11349 | 1028219 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INC | | | | | | | |
| INVESTORS REAL | REIT | | | | | | |
| ESTATE TRUST | | 461730103 | 17506 | 1773503 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INVESTORS TITLE CO | Common equity | | | | | | |
| | shares | 461804106 | 1009 | 14590 | SH | DEFINED | 1, 2 |
| IRON MOUNTAIN INC | Common equity | | | | | | |
| | shares | 462846106 | 279524 | 7698236 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ISIS | Common Stock | | | | | | |
| PHARMACEUTICALS | | 464330109 | 48708 | 2875411 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INC | | | | | | | |
| ISLE OF CAPRI | Common equity | | | | | | |
| CASINOS INC | shares | 464592104 | 2214 | 352004 | SH | DEFINED | 1, 2, 5 |
| ISRAMCO INC | Common equity | | | | | | |
| | shares | 465141406 | 1644 | 16563 | SH | DEFINED | 1, 2 |
| ITRON INC | Common equity | | | | | | |
| | shares | 465741106 | 47547 | 1024653 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| IXYS CORP | Common Stock | 46600W106 | 4888 | 509722 | SH | DEFINED | 1, 2, 5, 6, 8 |
| J & J SNACK FOODS | Common equity | | | | | | |
| CORP | shares | 466032109 | 22604 | 293952 | SH | DEFINED | 1, 2, 5, 6, 8 |
| J2 GLOBAL INC | Common equity | | | | | | |
| | shares | 48123V102 | 41500 | 1058457 | SH | DEFINED | 1, 2, 5, 6, 8 |
| JACK IN THE BOX | Common equity | | | | | | |
| INC | shares | 466367109 | 31493 | 910536 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| JACOBS | Common equity | | | | | | |
| ENGINEERING | shares | 469814107 | 281319 | 5002236 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| GROUP INC | | | | | | | |
| JAKKS PACIFIC INC | Common equity | | | | | | |
| | shares | 47012E106 | 4910 | 468318 | SH | DEFINED | 1, 2, 5, 6, 8 |
| JOHNSON OUTDOORS | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------|----------------|-----------|--------|---------|----|---------|---------------|
| INC -CL A | shares | 479167108 | 1996 | 83726 | SH | DEFINED | 1,2 |
| JONES LANG | Common equity | | | | | | |
| LASALLE INC | shares | 48020Q107 | 119119 | 1198232 | SH | DEFINED | 1,2,5,6,8,12 |
| JOS A BANK | Common equity | | | | | | |
| CLOTHIERS INC | shares | 480838101 | 30861 | 773431 | SH | DEFINED | 1,2,5,6,8 |
| KMG CHEMICALS INC | Common Stock | 482564101 | 2120 | 108945 | SH | DEFINED | 1,2 |
| K-SWISS INC -CL A | Common equity | | | | | | |
| | shares | 482686102 | 2293 | 483631 | SH | DEFINED | 1,2 |
| KVH INDUSTRIES INC | Common Stock | 482738101 | 3267 | 241007 | SH | DEFINED | 1,2 |
| KAMAN CORP | Common Stock | 483548103 | 19345 | 545454 | SH | DEFINED | 1,2,5,6,8 |
| FURMANITE CORP | Common equity | | | | | | |
| | shares | 361086101 | 3974 | 593577 | SH | DEFINED | 1,2,6 |
| KANSAS CITY LIFE | Common equity | | | | | | |
| INS CO | shares | 484836101 | 4113 | 105135 | SH | DEFINED | 1,2,8 |
| GREAT PLAINS | Common equity | | | | | | |
| ENERGY INC | shares | 391164100 | 102457 | 4418132 | SH | DEFINED | 1,2,5,6,8,12, |
| KANSAS CITY | Common equity | | | | | | |
| SOUTHERN | shares | 485170302 | 381329 | 3438530 | SH | DEFINED | 1,2,5,6,8,10, |
| KAYDON CORP | Common equity | | | | | | |
| | shares | 486587108 | 16598 | 648888 | SH | DEFINED | 1,2,5,6,8 |
| KELLY SERVICES | Common equity | | | | | | |
| INC - CL A | shares | 488152208 | 11139 | 596209 | SH | DEFINED | 1,2,5,6,8 |
| KEMET CORP | Common Stock | 488360207 | 5173 | 827480 | SH | DEFINED | 1,2,6,8 |
| KENNAMETAL INC | Common equity | | | | | | |
| | shares | 489170100 | 89172 | 2284150 | SH | DEFINED | 1,2,5,6,8,12 |
| KENNEDY-WILSON | Common Stock | | | | | | |
| HOLDINGS INC | | 489398107 | 11233 | 724319 | SH | DEFINED | 1,2,5,6,8 |
| KERYX | Common equity | | | | | | |
| BIOPHARMACEUTICALS | shares | | | | | | |
| INC | | 492515101 | 26255 | 3729420 | SH | DEFINED | 1,2,6 |
| KEY TRONIC CORP | Common equity | | | | | | |
| | shares | 493144109 | 1745 | 152201 | SH | DEFINED | 1,2 |
| KEYNOTE SYSTEMS | Common Stock | | | | | | |
| INC | | 493308100 | 4167 | 298538 | SH | DEFINED | 1,2,5,6,8 |
| KFORCE INC | Common equity | | | | | | |
| | shares | 493732101 | 10790 | 659050 | SH | DEFINED | 1,2,5,6,8 |
| MAGNUM HUNTER | Common Stock | | | | | | |
| RESOURCES CORP | | 55973B102 | 21174 | 5279659 | SH | DEFINED | 1,2,5,6,8 |
| KIMBALL | Common equity | | | | | | |
| INTERNATIONAL | shares | | | | | | |
| -CL B | | 494274103 | 5670 | 625420 | SH | DEFINED | 1,2,5,8 |
| KILROY REALTY CORP | Real Estate | | | | | | |
| | Investment | | | | | | |
| | Trust | 49427F108 | 115331 | 2201041 | SH | DEFINED | 1,2,5,6,8,12 |
| KINDER MORGAN | Limited | | | | | | |
| ENERGY -LP | Partnership | 494550106 | 20978 | 233685 | SH | DEFINED | 1 |
| KIRBY CORP | Common equity | | | | | | |
| | shares | 497266106 | 122014 | 1588716 | SH | DEFINED | 1,2,5,6,8,12, |
| KNIGHT CAPITAL | Common Stock | | | | | | |
| GROUP INC | | 499005106 | 11570 | 3110170 | SH | DEFINED | 1,2,5,6,8 |
| KNIGHT | Common equity | | | | | | |
| TRANSPORTATION | shares | | | | | | |
| INC | | 499064103 | 22620 | 1405222 | SH | DEFINED | 1,2,5,6,8 |
| XO GROUP INC | Common Stock | 983772104 | 6372 | 637351 | SH | DEFINED | 1,2,5,6,8 |
| PHILIPS | Similar to ADR | | | | | | |
| ELECTRONICS | Certificates | | | | | | |
| (KON) NV | representing | | | | | | |
| | ordinary | | | | | | |
| | shares | 500472303 | 272 | 9205 | SH | DEFINED | 1,2,17 |
| KOPIN CORP | Common Stock | 500600101 | 4513 | 1219746 | SH | DEFINED | 1,2,6,8 |
| KT CORP | American | | | | | | |
| | Depository | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------|---------------------------|-----------|-------|---------|----|---------|--------------------|
| KORN/FERRY | Receipt Common equity | 48268K101 | 2909 | 185197 | SH | DEFINED | 1, 2, 5, 6, 10 |
| INTERNATIONAL | shares | 500643200 | 17073 | 955961 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KRISPY KREME | Common equity | 501014104 | 16235 | 1124442 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DOUGHNUTS INC | shares | 86737U102 | 10 | 11500 | SH | DEFINED | 1 |
| SUNLINK HEALTH | Common equity | | | | | | |
| SYSTEMS INC | shares | | | | | | |
| KUBOTA CORP | American Depository | | | | | | |
| | Receipt | 501173207 | 374 | 5180 | SH | DEFINED | 1 |
| KULICKE & SOFFA | Common Stock | 501242101 | 2386 | 206596 | SH | DEFINED | 1, 2, 5, 8 |
| INDUSTRIES | | | | | | | |
| LATAM AIRLINES | American | | | | | | |
| GROUP SA | Depository | | | | | | |
| | Receipt | 51817R106 | 21285 | 979180 | SH | DEFINED | 1, 2, 5, 6, 10, 12 |
| LCA VISION INC | Common equity | 501803308 | 34 | 10325 | SH | DEFINED | 1 |
| | shares | | | | | | |
| LMI AEROSPACE INC | Common equity | 502079106 | 3185 | 153240 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| NEWBRIDGE BANCORP | Common equity | 65080T102 | 78 | 13138 | SH | DEFINED | 1 |
| | shares | | | | | | |
| LSB INDUSTRIES INC | Common equity | 502160104 | 12805 | 368306 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| LSI INDUSTRIES INC | Common equity | 50216C108 | 2269 | 324784 | SH | DEFINED | 1, 2 |
| | shares | | | | | | |
| LTC PROPERTIES INC | Real Estate Investment | | | | | | |
| | Trust | 502175102 | 27080 | 664862 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LA-Z-BOY INC | Common equity | 505336107 | 60605 | 3211619 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| TRUEBLUE INC | Common equity | 89785X101 | 19215 | 909160 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| LACLEDE GROUP INC | Common equity | 505597104 | 20984 | 491367 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | shares | | | | | | |
| ENBRIDGE ENERGY | Limited | | | | | | |
| PRTNRS -LP | Partnership | 29250R106 | 5930 | 196739 | SH | DEFINED | 1 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGERS |
|-------------------------------|-------------------------|-----------|-------|----------------|------------|--------------|------------|-------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| LAKELAND BANCORP INC | Common equity shares | 511637100 | 4590 | 465748 | SH | | DEFINED | 1, 2, 5, 8 |
| LAKELAND FINANCIAL CORP | Common equity shares | 511656100 | 7389 | 276901 | SH | | DEFINED | 1, 2, 5, 8 |
| LAKES ENTERTAINMENT INC | Common equity shares | 51206P109 | 30 | 10500 | SH | | DEFINED | 1 |
| LAMAR ADVERTISING CO -CL A | Common equity shares | 512815101 | 88394 | 1818424 | SH | | DEFINED | 1, 2, 5, 6, 8, 12 |
| SNYDERS- LANCE INC | Common equity shares | 833551104 | 22010 | 871250 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| LANDEC CORP | Common equity shares | 514766104 | 7191 | 497109 | SH | | DEFINED | 1, 2, 5, 8 |
| LANDAUER INC | Common equity shares | 51476K103 | 12685 | 224927 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| LANDSTAR SYSTEM | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|--------|----------|----|---------|--------------------|
| INC | shares | 515098101 | 77677 | 1360627 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| LANNETT CO INC | Common equity shares | 516012101 | 2340 | 231680 | SH | DEFINED | 1, 2, 6 |
| LATTICE SEMICONDUCTOR CORP | Common Stock | 518415104 | 12644 | 2318827 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LAYNE CHRISTENSEN CO | Common equity shares | 521050104 | 8390 | 392358 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LENNOX INTERNATIONAL INC | Common equity shares | 526107107 | 184027 | 2898577 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| LEUCADIA NATIONAL CORP | Common equity shares | 527288104 | 326829 | 11915119 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LEXICON PHARMACEUTICALS INC | Common Stock | 528872104 | 8803 | 4037600 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LEXINGTON REALTY TRUST | Real Estate Investment Trust | 529043101 | 46650 | 3953507 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| LIBBEY INC | Common Stock | 529898108 | 6755 | 349299 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FIRST ACCEPTANCE CORP | Common equity shares | 318457108 | 16 | 11846 | SH | DEFINED | 1 |
| LIFEWAY FOODS INC | Common equity shares | 531914109 | 1117 | 80204 | SH | DEFINED | 1, 2 |
| LIFETIME BRANDS INC | Common equity shares | 53222Q103 | 1874 | 164298 | SH | DEFINED | 1, 2 |
| LIFEPOINT HOSPITALS INC | Common equity shares | 53219L109 | 68585 | 1415277 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| LIGAND PHARMACEUTICAL INC | Common equity shares | 53220K504 | 8973 | 336544 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LIMONEIRA CO | Common equity shares | 532746104 | 2782 | 143668 | SH | DEFINED | 1, 2 |
| LINCOLN ELECTRIC HLDGS INC | Common equity shares | 533900106 | 118584 | 2188684 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| LINDSAY CORP | Common equity shares | 535555106 | 22515 | 255321 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LIONS GATE ENTERTAINMENT CP | Common equity shares | 535919203 | 33928 | 1427178 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LIONBRIDGE TECHNOLOGIES INC | Common Stock | 536252109 | 3995 | 1031416 | SH | DEFINED | 1, 2, 5 |
| LITHIA MOTORS INC -CL A | Common equity shares | 536797103 | 30741 | 647496 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| LITTELFUSE INC | Common equity shares | 537008104 | 34293 | 505494 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LIVEPERSON INC | Common Stock | 538146101 | 14173 | 1043693 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LOJACK CORP | Common equity shares | 539451104 | 32 | 10627 | SH | DEFINED | 1 |
| LUBYS INC | Common equity shares | 549282101 | 2152 | 287638 | SH | DEFINED | 1, 2 |
| LUFKIN INDUSTRIES INC | Common equity shares | 549764108 | 56956 | 857882 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LUMINEX CORP | Common Stock | 55027E102 | 13244 | 801712 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LUXOTTICA GROUP SPA | American Depository Receipt | 55068R202 | 311 | 6180 | SH | DEFINED | 1 |
| LYDALL INC | Common equity shares | 550819106 | 5514 | 359028 | SH | DEFINED | 1, 2 |
| MB FINANCIAL INC/MD | Common equity shares | 55264U108 | 55137 | 2281331 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MDC HOLDINGS INC | Common equity shares | 552676108 | 137456 | 3750574 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|---------------|
| MDC PARTNERS INC | Common Stock | 552697104 | 6510 | 402710 | SH | DEFINED | 1,2,6 |
| MDU RESOURCES GROUP INC | Common equity shares | 552690109 | 239607 | 9589025 | SH | DEFINED | 1,2,5,6,8,10, |
| ENCORE CAPITAL GROUP INC | Common equity shares | 292554102 | 11697 | 388760 | SH | DEFINED | 1,2,5,6,8 |
| MGM RESORTS INTERNATIONAL | Common equity shares | 552953101 | 85311 | 6487649 | SH | DEFINED | 1,2,5,8,10,12 |
| BIOSCRIP INC | Common Stock | 09069N108 | 9810 | 771565 | SH | DEFINED | 1,2,5,6,8 |
| M/I HOMES INC | Common equity shares | 55305B101 | 69743 | 2852415 | SH | DEFINED | 1,2,5,6,8 |
| MKS INSTRUMENTS INC | Common equity shares | 55306N104 | 29789 | 1095193 | SH | DEFINED | 1,2,5,6,8 |
| MSC INDUSTRIAL DIRECT -CL A | Common equity shares | 553530106 | 107822 | 1256934 | SH | DEFINED | 1,2,5,6,8,12, |
| MTR GAMING GROUP INC | Common equity shares | 553769100 | 1051 | 318434 | SH | DEFINED | 1,2 |
| MTS SYSTEMS CORP | Common equity shares | 553777103 | 18587 | 319557 | SH | DEFINED | 1,2,5,6,8 |
| MAC-GRAY CORP | Common equity shares | 554153106 | 2339 | 182901 | SH | DEFINED | 1,2 |
| MACATAWA BANK CORP | Common equity shares | 554225102 | 69 | 12822 | SH | DEFINED | 1 |
| MACK-CALI REALTY CORP | Real Estate Investment Trust | 554489104 | 69601 | 2432534 | SH | DEFINED | 1,2,5,6,8,12 |
| ROVI CORP | Common equity shares | 779376102 | 64812 | 3027037 | SH | DEFINED | 1,2,5,6,8,12 |
| MADDEN STEVEN LTD | Common equity shares | 556269108 | 37621 | 872103 | SH | DEFINED | 1,2,5,6,8 |
| MGE ENERGY INC | Common equity shares | 55277P104 | 25363 | 457425 | SH | DEFINED | 1,2,5,6,8 |
| MAGELLAN HEALTH SERVICES INC | Common equity shares | 559079207 | 42873 | 901269 | SH | DEFINED | 1,2,5,6,8 |
| MAGELLAN PETROLEUM CORP | Common equity shares | 559091301 | 20 | 19023 | SH | DEFINED | 1 |
| CENVEO INC | Common equity shares | 15670S105 | 2329 | 1083205 | SH | DEFINED | 1,2,5 |
| MANITOWOC CO | Common equity shares | 563571108 | 43677 | 2124481 | SH | DEFINED | 1,2,5,6,8,10 |
| EQUITY LIFESTYLE PROPERTIES | Real Estate Investment Trust | 29472R108 | 51219 | 666910 | SH | DEFINED | 1,2,5,6,8 |
| MARCUS CORP | Common equity shares | 566330106 | 5481 | 439205 | SH | DEFINED | 1,2,5,8 |
| MARINEMAX INC | Common equity shares | 567908108 | 5460 | 401910 | SH | DEFINED | 1,2 |
| MARINE PRODUCTS CORP | Common equity shares | 568427108 | 1171 | 158664 | SH | DEFINED | 1,2 |
| MARKEL CORP | Common equity shares | 570535104 | 79497 | 157891 | SH | DEFINED | 1,2,5,6,8,12, |
| MARTEN TRANSPORT LTD | Common equity shares | 573075108 | 6057 | 301042 | SH | DEFINED | 1,2,5,8 |
| MARTHA STEWART LIVING OMNIMD | Common equity shares | 573083102 | 1272 | 480945 | SH | DEFINED | 1,2,6 |
| MARTIN MARIETTA MATERIALS | Common equity shares | 573284106 | 147398 | 1444837 | SH | DEFINED | 1,2,5,6,8,10, |
| MASTEC INC | Common equity shares | 576323109 | 29834 | 1023408 | SH | DEFINED | 1,2,5,6,8,17 |
| MATRIX SERVICE CO | Common Stock | 576853105 | 8345 | 560109 | SH | DEFINED | 1,2,5,6,8 |
| PANASONIC CORP | American Depository Receipt | 69832A205 | 99 | 13510 | SH | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------------|-------------------------|-----------|-------|------------|---------|--------------------|
| MATTHEWS INTL CORP - CL A | Common equity shares | 577128101 | 31904 | 914530 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MATTSON TECHNOLOGY INC | Common equity shares | 577223100 | 951 | 688685 SH | DEFINED | 1, 2 |
| MAXWELL TECHNOLOGIES INC | Common Stock | 577767106 | 2791 | 517649 SH | DEFINED | 1, 2, 6, 8 |
| MAXYGEN INC | Common Stock | 577776107 | 1874 | 778541 SH | DEFINED | 1, 2, 6 |
| MAXIMUS INC | Common equity shares | 577933104 | 61543 | 769558 SH | DEFINED | 1, 2, 5, 6, 8 |
| MBT FINANCIAL CORP | Common equity shares | 578877102 | 57 | 14467 SH | DEFINED | 1 |
| MCCLATCHY CO -CL A | Common equity shares | 579489105 | 2930 | 1010079 SH | DEFINED | 1, 2, 8 |
| MCDERMOTT INTL INC | Common equity shares | 580037109 | 44813 | 4077839 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MCGRATH RENTCORP | Common equity shares | 580589109 | 14238 | 457855 SH | DEFINED | 1, 2, 5, 6, 8 |
| MCMORAN EXPLORATION CO | Common equity shares | 582411104 | 42111 | 2575486 SH | DEFINED | 1, 2, 5, 6, 8 |
| MEADOWBROOK INS GROUP INC | Common equity shares | 58319P108 | 8118 | 1151393 SH | DEFINED | 1, 2, 5, 6, 8 |
| MEASUREMENT SPECIALTIES INC | Common equity shares | 583421102 | 11489 | 288860 SH | DEFINED | 1, 2, 5, 6, 8 |
| MEDALLION FINANCIAL CORP | Common equity shares | 583928106 | 3855 | 291542 SH | DEFINED | 1, 2 |
| MEDICAL ACTION INDUSTRIES | Common equity shares | 58449L100 | 72 | 12000 SH | DEFINED | 1 |
| PROASSURANCE CORP | Common equity shares | 74267C106 | 54588 | 1153392 SH | DEFINED | 1, 2, 5, 6, 8 |
| MEDICINES CO | Common equity shares | 584688105 | 53042 | 1587028 SH | DEFINED | 1, 2, 5, 6, 8 |
| MEDIFAST INC | Common equity shares | 58470H101 | 7238 | 315826 SH | DEFINED | 1, 2, 5, 6, 8 |
| MENS WEARHOUSE INC | Common equity shares | 587118100 | 50459 | 1509895 SH | DEFINED | 1, 2, 5, 6, 8 |
| MENTOR GRAPHICS CORP | Common equity shares | 587200106 | 63117 | 3496867 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| MERCANTILE BANK CORP | Common equity shares | 587376104 | 2020 | 121026 SH | DEFINED | 1, 2 |
| MERCER INTL INC | Common Stock | 588056101 | 122 | 17814 SH | DEFINED | 1, 5, 8 |
| MERCHANTS BANCSHARES INC/VT | Common Stock | 588448100 | 2393 | 79433 SH | DEFINED | 1, 2, 6 |
| MERCURY SYSTEMS INC | Common equity shares | 589378108 | 4415 | 598859 SH | DEFINED | 1, 2, 5, 6, 8 |
| MERCURY GENERAL CORP | Common equity shares | 589400100 | 37292 | 983130 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MERIDIAN BIOSCIENCE INC | Common equity shares | 589584101 | 18883 | 827303 SH | DEFINED | 1, 2, 5, 6, 8 |
| MERIT MEDICAL SYSTEMS INC | Common equity shares | 589889104 | 10191 | 831128 SH | DEFINED | 1, 2, 5, 6, 8 |
| MERGE HEALTHCARE INC | Common Stock | 589499102 | 2599 | 899066 SH | DEFINED | 1, 2, 6, 8 |
| MERITAGE HOMES CORP | Common equity shares | 59001A102 | 29693 | 633619 SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| MESA LABORATORIES INC | Common equity shares | 59064R109 | 1937 | 36587 SH | DEFINED | 1, 2 |
| MET-PRO CORP | Common equity shares | 590876306 | 2491 | 241220 SH | DEFINED | 1, 2 |
| SILVER BULL RESOURCES INC | Common equity shares | 827458100 | 25 | 56400 SH | DEFINED | 1 |
| METHODE | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------------|------------------------------------|-----------|-------|---------|----|---------|--------------------|
| ELECTRONICS INC | shares | 591520200 | 10183 | 790670 | SH | DEFINED | 1, 2, 5, 8 |
| POWERSECURE INTL INC | Common equity shares | 73936N105 | 184 | 14500 | SH | DEFINED | 1 |
| METROCORP BANCSHARES INC | Common equity shares | 591650106 | 2268 | 224933 | SH | DEFINED | 1, 2 |
| MICREL INC | Common equity shares | 594793101 | 10976 | 1044259 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MICROVISION INC | Common equity shares | 594960304 | 21 | 13296 | SH | DEFINED | 1 |
| MICROSTRATEGY INC | Common equity shares | 594972408 | 29794 | 294754 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| MICROFINANCIAL INC | Common equity shares | 595072109 | 750 | 89101 | SH | DEFINED | 1, 2 |
| MICROSEMI CORP | Common equity shares | 595137100 | 48732 | 2102960 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MID-AMERICA APT CMNTYS INC | Real Estate Investment Trust | 59522J103 | 50928 | 737448 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MIDDLEBY CORP | Common equity shares | 596278101 | 59531 | 391251 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MIDDLESEX WATER CO | Common equity shares | 596680108 | 5815 | 298012 | SH | DEFINED | 1, 2, 5, 8 |
| MIDSOUTH BANCORP INC | Common equity shares | 598039105 | 1899 | 116694 | SH | DEFINED | 1, 2 |
| MILLER (HERMAN) INC | Common equity shares | 600544100 | 57531 | 2079069 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MILLER INDUSTRIES INC/TN | Common equity shares | 600551204 | 3248 | 202301 | SH | DEFINED | 1, 2 |
| MILLER ENERGY RESOURCES INC | Common equity shares | 600527105 | 1674 | 451333 | SH | DEFINED | 1, 2 |
| MINE SAFETY APPLIANCES CO | Common equity shares | 602720104 | 46262 | 932316 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MINERALS TECHNOLOGIES INC | Common equity shares | 603158106 | 52991 | 1276518 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| MINES MANAGEMENT INC | Common equity shares | 603432105 | 14 | 14300 | SH | DEFINED | 1 |
| MITCHAM INDUSTRIES INC | Common equity shares | 606501104 | 3269 | 193331 | SH | DEFINED | 1, 2 |
| MITEK SYSTEMS INC | Common Stock | 606710200 | 57 | 12300 | SH | DEFINED | 1 |
| MOBILE MINI INC | Common equity shares | 60740F105 | 22210 | 754592 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MODINE MANUFACTURING CO | Common equity shares | 607828100 | 9234 | 1014511 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MOLEX INC | Common equity shares | 608554200 | 3247 | 134600 | SH | DEFINED | 1, 2, 5, 8, 12 |
| MONARCH CASINO & RESORT INC | Common equity shares | 609027107 | 1844 | 189439 | SH | DEFINED | 1, 2 |
| MONMOUTH RE INVESTMENT CP | REIT | 609720107 | 7610 | 682424 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MONRO MUFFLER BRAKE INC | Common equity shares | 610236101 | 33963 | 855304 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MOOG INC -CL A | Common equity shares | 615394202 | 41235 | 899754 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MOOG INC | Common equity shares | 615394301 | 210 | 4599 | SH | DEFINED | 5 |
| DESTINATION MATERNITY CORP | Common Stock | 25065D100 | 6501 | 277895 | SH | DEFINED | 1, 2, 5, 6 |
| MOVADO GROUP INC | Common equity shares | 624580106 | 11537 | 344205 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MUELLER INDUSTRIES | Common equity shares | 624756102 | 27602 | 517912 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MULTI-COLOR CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|-----------------------|
| MULTIMEDIA GAMES HOLDING CO | Common equity shares | 625383104 | 5724 | 221865 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MURPHY OIL CORP | Common equity shares | 625453105 | 12907 | 618415 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MYERS INDUSTRIES INC | Common equity shares | 626717102 | 547356 | 8588675 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| N B T BANCORP INC | Common equity shares | 628464109 | 9992 | 715787 | SH | DEFINED | 1, 2, 5, 8 |
| NCI BUILDING SYSTEMS INC | Common equity shares | 628778102 | 23582 | 1064752 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NASB FINANCIAL INC | Common equity shares | 628852204 | 7683 | 442503 | SH | DEFINED | 1, 2, 5 |
| NL INDUSTRIES | Common equity shares | 628968109 | 1026 | 48671 | SH | DEFINED | 1, 2 |
| NN INC | Common equity shares | 629156407 | 2252 | 181110 | SH | DEFINED | 1, 2 |
| NTT DOCOMO INC | American Depository Receipt | 629337106 | 2613 | 275967 | SH | DEFINED | 1, 2, 6 |
| NVE CORP | Common equity shares | 62942M201 | 229 | 15390 | SH | DEFINED | 1 |
| NACCO INDUSTRIES - CL A | Common equity shares | 629445206 | 4574 | 81092 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NAM TAI ELECTRONIC | Common equity shares | 629579103 | 7804 | 146278 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NANOMETRICS INC | Common Stock | 629865205 | 144 | 10586 | SH | DEFINED | 1 |
| NAPCO SECURITY TECH INC | Common equity shares | 630077105 | 5968 | 413730 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BBCN BANCORP INC | Common equity shares | 630402105 | 48 | 12100 | SH | DEFINED | 1 |
| NASH FINCH CO | Common equity shares | 073295107 | 32784 | 2510478 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NATHAN`S FAMOUS INC | Common equity shares | 631158102 | 6088 | 310828 | SH | DEFINED | 1, 2, 5, 8 |
| NATIONAL BANK OF GREECE | American Depository Receipt | 632347100 | 1446 | 34249 | SH | DEFINED | 1, 2 |
| NATIONAL BANKSHARES INC VA | Common equity shares | 633643606 | 44 | 50091 | SH | DEFINED | 1, 2 |
| NATIONAL BEVERAGE CORP | Common equity shares | 634865109 | 4011 | 114861 | SH | DEFINED | 1, 2 |
| NATIONAL HEALTHCARE CORP | Common equity shares | 635017106 | 2765 | 196829 | SH | DEFINED | 1, 2, 6, 8 |
| NATIONAL FUEL GAS CO | Common equity shares | 635906100 | 9843 | 215261 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL HEALTH INVESTORS | Real Estate Investment Trust | 636180101 | 254588 | 4149745 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| NIC INC | Common equity shares | 63633D104 | 32563 | 497512 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FIRST CALIF FINL GROUP INC | Common Stock | 62914B100 | 24272 | 1267015 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL OILWELL VARCO INC | Common equity shares | 319395109 | 2905 | 340802 | SH | DEFINED | 1, 2 |
| NATIONAL PENN BANCSHARES INC | Common equity shares | 637071101 | 1299454 | 18366762 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| NATIONAL PRESTO INDS INC | Common equity shares | 637138108 | 50137 | 4690026 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL RESEARCH CORP | Common Stock | 637215104 | 9666 | 120128 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | | 637372103 | 2203 | 37958 | SH | DEFINED | 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|-----------------------------|-----------|--------|------------|---------|---------------|
| NATIONAL TECHNICAL SYS INC | Common equity shares | 638104109 | 139 | 14978 SH | DEFINED | 1,17 |
| NATIONAL WESTERN LIFE -CL A | Common equity shares | 638522102 | 7067 | 40142 SH | DEFINED | 1,2,5,8 |
| NAVIGATORS GROUP INC | Common equity shares | 638904102 | 12076 | 205507 SH | DEFINED | 1,2,5,8 |
| NATURES SUNSHINE PRODS INC | Common Stock | 639027101 | 2655 | 174213 SH | DEFINED | 1,2,6 |
| NAVARRE CORP | Common equity shares | 639208107 | 56 | 24356 SH | DEFINED | 1 |
| BPZ RESOURCES INC | Common Stock | 055639108 | 4359 | 1921456 SH | DEFINED | 1,2,5,6,8 |
| NAVIGANT CONSULTING INC | Common equity shares | 63935N107 | 13913 | 1058732 SH | DEFINED | 1,2,5,6,8 |
| NEOGEN CORP | Common equity shares | 640491106 | 23415 | 472296 SH | DEFINED | 1,2,5,6,8 |
| NAVIDEA BIOPHARMACEUTICALS SPECTRUM PHARMACEUTICALS INC | Common Stock | 63937X103 | 4520 | 1668146 SH | DEFINED | 1,2,5,6 |
| NET 1 UEPS TECHNOLOGIES INC | Common equity shares | 84763A108 | 20853 | 2795634 SH | DEFINED | 1,2,5,6,8 |
| NETEASE INC | American Depository Receipt | 64107N206 | 89 | 12083 SH | DEFINED | 1,5,8 |
| 8X8 INC | Common Stock | 64110W102 | 12831 | 234279 SH | DEFINED | 1,2 |
| NETSCOUT SYSTEMS INC | Common equity shares | 282914100 | 8462 | 1235225 SH | DEFINED | 1,2,5,6,8 |
| FALCONSTOR SOFTWARE INC | Common equity shares | 64115T104 | 18104 | 736763 SH | DEFINED | 1,2,5,6,8 |
| UNITED ONLINE INC | Common equity shares | 306137100 | 1448 | 540406 SH | DEFINED | 1,2 |
| NEUROCRINE BIOSCIENCES INC | Common equity shares | 911268100 | 12291 | 2038554 SH | DEFINED | 1,2,5,6,8 |
| NEVADA GOLD & CASINOS INC | Common equity shares | 64125C109 | 21467 | 1768514 SH | DEFINED | 1,2,5,6,8 |
| NEW JERSEY RESOURCES CORP | Common equity shares | 64126Q206 | 15 | 14082 SH | DEFINED | 1 |
| EINSTEIN NOAH RESTAURANT GRP | Common equity shares | 646025106 | 39457 | 879803 SH | DEFINED | 1,2,5,6,8 |
| NEWFIELD EXPLORATION CO | Common equity shares | 28257U104 | 1772 | 119568 SH | DEFINED | 1,2 |
| NEWPARK RESOURCES | Common equity shares | 651290108 | 133565 | 5957449 SH | DEFINED | 1,2,5,6,8,10, |
| NEWPORT CORP | Common equity shares | 651718504 | 18522 | 1996103 SH | DEFINED | 1,2,5,6,8 |
| APRICUS BIOSCIENCES INC | Common equity shares | 651824104 | 12854 | 759918 SH | DEFINED | 1,2,5,6,8 |
| NICE SYSTEMS LTD | American Depository Receipt | 03832V109 | 30 | 11498 SH | DEFINED | 1 |
| NICHOLAS FINANCIAL INC | Common equity shares | 653656108 | 616 | 16697 SH | DEFINED | 1 |
| NIPPON TELEGRAPH & TELEPHONE | Common equity shares | 65373J209 | 1911 | 129968 SH | DEFINED | 1,2 |
| NOBLE ENERGY INC | Common equity shares | 654624105 | 312 | 14350 SH | DEFINED | 1 |
| NOKIA CORP | Common equity shares | 655044105 | 885729 | 7658034 SH | DEFINED | 1,2,5,6,8,10, |
| | American Depository Receipt | 654902204 | 3892 | 1186464 SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|-----------------------------|-----------|--------|------------|---------|--------------------|
| NORDSON CORP | Common equity shares | 655663102 | 165963 | 2516530 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ONEOK PARTNERS -LP | Limited Partnership | 68268N103 | 7849 | 136737 SH | DEFINED | 1 |
| NORTHRIM BANCORP INC | Common equity shares | 666762109 | 1947 | 86687 SH | DEFINED | 1, 2 |
| NORTHWEST NATURAL GAS CO | Common equity shares | 667655104 | 24591 | 561120 SH | DEFINED | 1, 2, 5, 6, 8 |
| NORTHWEST PIPE CO | Common equity shares | 667746101 | 4452 | 159171 SH | DEFINED | 1, 2, 5, 8 |
| NOVATEL WIRELESS INC | Common equity shares | 66987M604 | 76 | 38457 SH | DEFINED | 1, 2, 5 |
| NOVARTIS AG | American Depository Receipt | 66987V109 | 1145 | 16077 SH | DEFINED | 1, 5, 12 |
| NOVAVAX INC | Common Stock | 670002104 | 4546 | 1992954 SH | DEFINED | 1, 2, 5, 6 |
| NOVO NORDISK A/S | American Depository Receipt | 670100205 | 392 | 2430 SH | DEFINED | 1 |
| NU SKIN ENTERPRISES -CL A | Common equity shares | 67018T105 | 36288 | 820901 SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| NUMEREX CORP -CL A | Common equity shares | 67053A102 | 1962 | 153489 SH | DEFINED | 1, 2 |
| NUTRACEUTICAL INTL CORP | Common equity shares | 67060Y101 | 2799 | 161305 SH | DEFINED | 1, 2 |
| NUTRISYSTEM INC | Common equity shares | 67069D108 | 4701 | 554608 SH | DEFINED | 1, 2, 5, 8 |
| OGE ENERGY CORP | Common equity shares | 670837103 | 215422 | 3078179 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| OM GROUP INC | Common equity shares | 670872100 | 15647 | 666283 SH | DEFINED | 1, 2, 5, 6, 8 |
| OSI SYSTEMS INC | Common Stock | 671044105 | 23853 | 382998 SH | DEFINED | 1, 2, 5, 6, 8 |
| GEOSPACE TECHNOLOGIES CORP | Common equity shares | 37364X109 | 34258 | 317435 SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| STERLING CONSTRUCTION CO INC | Common equity shares | 859241101 | 3198 | 293461 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| OCEANEERING INTERNATIONAL | Common equity shares | 675232102 | 246180 | 3707102 SH | DEFINED | 18 |
| OCEANFIRST FINANCIAL CORP | Common equity shares | 675234108 | 3702 | 256752 SH | DEFINED | 1, 2 |
| INNOSPEC INC | Common equity shares | 45768S105 | 21421 | 483842 SH | DEFINED | 1, 2, 5, 6, 8 |
| OCWEN FINANCIAL CORP | Common equity shares | 675746309 | 128827 | 3397345 SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| ITERIS INC | Common equity shares | 46564T107 | 20 | 10765 SH | DEFINED | 1 |
| ODYSSEY MARINE EXPLORATION | Common equity shares | 676118102 | 3428 | 1051212 SH | DEFINED | 1, 2, 6 |
| BRISTOW GROUP INC | Common equity shares | 110394103 | 59387 | 900662 SH | DEFINED | 1, 2, 5, 6, 8 |
| OIL DRI CORP AMERICA | Common equity shares | 677864100 | 2506 | 91996 SH | DEFINED | 1, 2 |
| OIL STATES INTL INC | Common equity shares | 678026105 | 146730 | 1798838 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| OLD DOMINION FREIGHT | Common equity shares | 679580100 | 62469 | 1635324 SH | DEFINED | 1, 2, 5, 6, 8 |
| OLD NATIONAL BANCORP | Common equity shares | 680033107 | 49130 | 3573053 SH | DEFINED | 1, 2, 5, 6, 8 |
| OLIN CORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|--|-----------|--------|----------|----|---------|--------------------------|
| OLYMPIC STEEL INC | shares Common equity | 680665205 | 150521 | 5968394 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| OMEGA HEALTHCARE INVS INC | shares Real Estate Investment Trust | 68162K106 | 5857 | 244979 | SH | DEFINED | 1, 2, 5, 8 |
| OMEGA PROTEIN CORP | Common equity shares | 681936100 | 125486 | 4133304 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| OMNIVISION TECHNOLOGIES INC | Common equity shares | 68210P107 | 3239 | 301592 | SH | DEFINED | 1, 2 |
| OMNOVA SOLUTIONS INC | Common equity shares | 682128103 | 14625 | 1061197 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ON ASSIGNMENT INC | Common Stock | 682129101 | 8023 | 1045957 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ON SEMICONDUCTOR CORP | Common equity shares | 682159108 | 21101 | 833884 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ONE LIBERTY PROPERTIES INC | Real Estate Investment Trust | 682189105 | 48397 | 5845237 | SH | DEFINED | 1, 2, 5, 6, 8 |
| 1-800- FLOWERS.COM | Common equity shares | 682406103 | 3972 | 182860 | SH | DEFINED | 1, 2, 5 |
| ONEOK INC | Common equity shares | 68243Q106 | 3268 | 658329 | SH | DEFINED | 1, 2 |
| ONYX PHARMACEUTICALS INC | Common Stock | 682680103 | 488825 | 10254364 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| OPEN TEXT CORP | Common Stock | 683399109 | 100204 | 1127635 | SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| UNWIRED PLANET INC | Common equity shares | 683715106 | 257 | 4347 | SH | DEFINED | 1, 2 |
| OPLINK COMMUNICATIONS INC | Common Stock | 91531F103 | 3279 | 1477116 | SH | DEFINED | 1, 2 |
| ORASURE TECHNOLOGIES INC | Common Stock | 68375Q403 | 7102 | 432994 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ORBITAL SCIENCES CORP | Common equity shares | 68554V108 | 5047 | 934360 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MEDIVATION INC | Common Stock | 685564106 | 20570 | 1232487 | SH | DEFINED | 1, 2, 5, 6, 8 |
| O'REILLY AUTOMOTIVE INC | Common Stock | 58501N101 | 66854 | 1429474 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ORIENTAL FINANCIAL GROUP INC | Common equity shares | 67103H107 | 488214 | 4761754 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| | | 68618W100 | 28130 | 1813537 | SH | DEFINED | 1, 2, 5, 6, 8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGE |
|--------------------------|-------------------------|-----------|--------|----------------|------------|--------------|------------|------------------------|
| OTTER TAIL CORP | Common equity shares | 689648103 | 21243 | 682204 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| OWENS & MINOR INC | Common equity shares | 690732102 | 76352 | 2345117 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 |
| OWENS-ILLINOIS INC | Common equity shares | 690768403 | 192194 | 7211425 | SH | | DEFINED | 1, 2, 5, 6, 8, 1 18 |
| OXFORD INDUSTRIES INC | Common equity shares | 691497309 | 14456 | 272327 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| VIRNETX HOLDING CORP | Common equity shares | 92823T108 | 14717 | 767529 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| PC CONNECTION INC | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---------------------------------|------------------------------------|-----------|--------|------------|---------|-------------|
| PCTEL INC | shares Common equity | 69318J100 | 4615 | 282248 SH | DEFINED | 1,2,8 |
| ACADIA HEALTHCARE CO INC | shares Common Stock | 69325Q105 | 2160 | 304390 SH | DEFINED | 1,2 |
| PICO HOLDINGS INC | Common Stock | 00404A109 | 14628 | 497799 SH | DEFINED | 1,2,5,6,8 |
| PLX TECHNOLOGY INC | Common equity shares | 693366205 | 9071 | 408571 SH | DEFINED | 1,2,5,6,8 |
| PS BUSINESS PARKS | Real Estate Investment Trust | 693417107 | 3595 | 787851 SH | DEFINED | 1,2 |
| PVF CAPITAL CORP | Common equity shares | 69360J107 | 31592 | 400303 SH | DEFINED | 1,2,5,6,8,1 |
| PREMIERE GLOBAL SERVICES INC | Common equity shares | 693654105 | 79 | 19890 SH | DEFINED | 1 |
| BANK OF HAWAII CORP | Common equity shares | 740585104 | 11521 | 1048789 SH | DEFINED | 1,2,5,6,8 |
| PACIFIC CONTINENTAL CORP | Common equity shares | 062540109 | 143065 | 2815632 SH | DEFINED | 1,2,5,6,8,1 |
| PACIFIC MERCANTILE BANCORP | Common equity shares | 69412V108 | 3360 | 300638 SH | DEFINED | 1,2 |
| PACIFIC SUNWEAR CALIF INC | Common equity shares | 694552100 | 702 | 119572 SH | DEFINED | 1,2 |
| PAIN THERAPEUTICS INC | Common equity shares | 694873100 | 122 | 57875 SH | DEFINED | 1 |
| PALATIN TECHNOLOGIES INC | Common Stock | 69562K100 | 2125 | 620365 SH | DEFINED | 1,2,6 |
| PALOMAR MED TECHNOLOGIES INC | Common equity shares | 696077403 | 12 | 20020 SH | DEFINED | 1 |
| PARAMOUNT GOLD AND SILVER | Common equity shares | 697529303 | 4974 | 368596 SH | DEFINED | 1,2,6,8 |
| PANHANDLE OIL & GAS INC | Common equity shares | 69924P102 | 4703 | 2108527 SH | DEFINED | 1,2,5,6 |
| PANTRY INC | Common equity shares | 698477106 | 3231 | 112844 SH | DEFINED | 1,2 |
| PAPA JOHNS INTERNATIONAL INC | Common equity shares | 698657103 | 5831 | 467632 SH | DEFINED | 1,2,5,6,8 |
| PAREXEL INTERNATIONAL CORP | Common equity shares | 698813102 | 26629 | 430791 SH | DEFINED | 1,2,5,6,8 |
| PARK ELECTROCHEMICAL CORP | Common equity shares | 699462107 | 52244 | 1322193 SH | DEFINED | 1,2,5,6,8 |
| PARK NATIONAL CORP | Common equity shares | 700416209 | 10612 | 418870 SH | DEFINED | 1,2,5,8 |
| PARK OHIO HOLDINGS CORP | Common equity shares | 700658107 | 23709 | 339709 SH | DEFINED | 1,2,5,6,8 |
| PARKER DRILLING CO | Common equity shares | 700666100 | 4850 | 146297 SH | DEFINED | 1,2,5 |
| PARKERVISION INC | Common equity shares | 701081101 | 12925 | 3019823 SH | DEFINED | 1,2,5,6,8 |
| PARKWAY PROPERTIES INC | Common Stock | 701354102 | 4056 | 1105519 SH | DEFINED | 1,2 |
| PATRICK INDUSTRIES INC | Real Estate Investment Trust | 70159Q104 | 10652 | 574156 SH | DEFINED | 1,2,5,6,8 |
| PATRIOT NATIONAL BANCORP INC | Common equity shares | 703343103 | 934 | 59317 SH | DEFINED | 1,2 |
| PATRIOT TRANSN HOLDING INC | Common equity shares | 70336F104 | 23 | 14400 SH | DEFINED | 1 |
| PEAPACK-GLADSTONE FINL CORP | Common equity shares | 70337B102 | 2737 | 98368 SH | DEFINED | 1,2,6 |
| MEDNAX INC | Common equity shares | 704699107 | 1857 | 124799 SH | DEFINED | 1,2,6 |
| | Common equity shares | 58502B106 | 127688 | 1424560 SH | DEFINED | 1,2,5,6,8,1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|------------------|
| PMFG INC | Common Stock | 69345P103 | 2117 | 342979 | SH | DEFINED | 1, 2, 6 |
| PEGASYSTEMS INC | Common equity shares | 705573103 | 8959 | 318949 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PENN NATIONAL GAMING INC | Common equity shares | 707569109 | 43706 | 802941 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PENN VIRGINIA CORP | Common equity shares | 707882106 | 4230 | 1047406 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PENNS WOODS BANCORP INC | Common equity shares | 708430103 | 2352 | 57451 | SH | DEFINED | 1, 2 |
| METRO BANCORP INC | Common equity shares | 59161R101 | 3988 | 240966 | SH | DEFINED | 1, 2 |
| PENNSYLVANIA RE INVS TRUST | Real Estate Investment Trust | 709102107 | 24220 | 1249378 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PEOPLES BANCORP INC/OH | Common equity shares | 709789101 | 4358 | 194688 | SH | DEFINED | 1, 2, 5, 8 |
| PEOPLE'S UNITED FINL INC | Common equity shares | 712704105 | 252864 | 18814644 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RENASANT CORP | Common equity shares | 75970E107 | 10879 | 486112 | SH | DEFINED | 1, 2, 5, 8 |
| PEP BOYS-MANNY MOE & JACK | Common equity shares | 713278109 | 21888 | 1856282 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRF - BRASIL FOODS SA | American Depository Receipt | 10552T107 | 19268 | 871338 | SH | DEFINED | 1, 2, 5, 6, 10 |
| PEREGRINE PHARMACEUTICLS INC | Common equity shares | 713661304 | 102 | 76819 | SH | DEFINED | 1, 5 |
| PERFICIENT INC | Common equity shares | 71375U101 | 7237 | 620888 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PERFORMANCE TECHNOLOGIES INC | Common equity shares | 71376K102 | 11 | 13657 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTOR CORP | Common equity shares | 713831105 | 3738 | 549369 | SH | DEFINED | 1, 2, 6, 8 |
| TUTOR PERINI CORP | Common equity shares | 901109108 | 13054 | 676267 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PERMA-FIX ENVIRONMENTAL SVCS | Common equity shares | 714157104 | 27 | 33100 | SH | DEFINED | 1 |
| PERRIGO CO | Common equity shares | 714290103 | 446189 | 3758075 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| TELEKOMUNIKASI INDONESIA | American Depository Receipt | 715684106 | 15379 | 341178 | SH | DEFINED | 1, 2, 6, 10 |
| PERVASIVE SOFTWARE INC | Common Stock | 715710109 | 1639 | 178512 | SH | DEFINED | 1, 2, 6 |
| PETMED EXPRESS INC | Common equity shares | 716382106 | 5601 | 417673 | SH | DEFINED | 1, 2, 5, 8 |
| PETROCHINA CO LTD | American Depository Receipt | 71646E100 | 1972 | 14952 | SH | DEFINED | 1, 2, 5, 6, 10 |
| PETROLEO BRASILEIRO SA PETRO | American Depository Receipt | 71654V101 | 129721 | 7147116 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PETROBRAS-PETROLEO BRASILIER | American Depository Receipt | 71654V408 | 147728 | 8915341 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PDC ENERGY INC | Common equity shares | 69327R101 | 39621 | 799344 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PHI INC | Common equity shares | 69336T205 | 8106 | 236951 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PETROQUEST ENERGY INC | Common equity shares | 716748108 | 4922 | 1108326 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PHARMACYCLICS INC | Common Stock | 716933106 | 100864 | 1254427 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------------------|------------------------------|-----------|---------|---------|----|---------|------------------|
| ACCELRY'S INC | Common Stock | 00430U103 | 9669 | 990577 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AQUA AMERICA INC | Common equity shares | 03836W103 | 230398 | 7328189 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PLDT- PHILIPPINE LNG DIST TEL | American Depository Receipt | 718252604 | 20644 | 291027 | SH | DEFINED | 1, 2, 6, 10, 18 |
| PVH CORP | Common equity shares | 693656100 | 326749 | 3059179 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PHOTOMEDEX INC | Common Stock | 719358301 | 3040 | 189032 | SH | DEFINED | 1, 2, 6 |
| PHOTRONICS INC | Common equity shares | 719405102 | 7250 | 1085300 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PIEDMONT NATURAL GAS CO | Common equity shares | 720186105 | 102255 | 3109898 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PIER 1 IMPORTS INC/DE | Common equity shares | 720279108 | 141793 | 6164878 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PINNACLE ENTERTAINMENT INC | Common equity shares | 723456109 | 17559 | 1201254 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PINNACLE FINL PARTNERS INC | Common equity shares | 72346Q104 | 24686 | 1056779 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AGILYSYS INC | Common equity shares | 00847J105 | 3354 | 337394 | SH | DEFINED | 1, 2, 6 |
| BRINKS CO | Common equity shares | 109696104 | 49191 | 1740606 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PIXELWORKS INC | Common equity shares | 72581M305 | 29 | 12963 | SH | DEFINED | 1 |
| PLAINS ALL AMER PIPELINE -LP | Limited Partnership | 726503105 | 19638 | 347705 | SH | DEFINED | 1 |
| PLANAR SYSTEMS INC | Common equity shares | 726900103 | 28 | 15300 | SH | DEFINED | 1 |
| PLANTRONICS INC | Common equity shares | 727493108 | 62989 | 1425421 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| POLARIS INDUSTRIES INC | Common equity shares | 731068102 | 196030 | 2119670 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RALPH LAUREN CORP | Common equity shares | 751212101 | 411329 | 2429362 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| POLYCOM INC | Common equity shares | 73172K104 | 56357 | 5086349 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| POLYONE CORP | Common equity shares | 73179P106 | 49914 | 2044858 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INVENTURE FOODS INC | Common Stock | 461212102 | 1537 | 197196 | SH | DEFINED | 1, 2 |
| POST PROPERTIES INC | Real Estate Investment Trust | 737464107 | 44931 | 953857 | SH | DEFINED | 1, 2, 5, 6, 8 |
| POTASH CORP SASK INC | Common equity shares | 73755L107 | 25234 | 642872 | SH | DEFINED | 1, 2, 5, 17, 18 |
| POTLATCH CORP | REIT | 737630103 | 60298 | 1314756 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| POWELL INDUSTRIES INC | Common equity shares | 739128106 | 9196 | 174968 | SH | DEFINED | 1, 2, 5, 8 |
| POWER INTEGRATIONS INC | Common equity shares | 739276103 | 24830 | 572029 | SH | DEFINED | 1, 2, 5, 6, 8 |
| POZEN INC | Common Stock | 73941U102 | 3165 | 600863 | SH | DEFINED | 1, 2, 5, 6 |
| PREFORMED LINE PRODUCTS CO | Common Stock | 740444104 | 3659 | 52306 | SH | DEFINED | 1, 2 |
| PRICELINE.COM INC | Common equity shares | 741503403 | 1553573 | 2258325 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PRICESMART INC | Common equity shares | 741511109 | 35829 | 460368 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RADNET INC | Common equity shares | 750491102 | 53 | 18800 | SH | DEFINED | 1 |
| PRIVATEBANCORP INC | Common equity shares | 742962103 | 54638 | 2889409 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PDI INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------|---------------|-----------|--------|----------|----|---------|-------------|
| | shares | 69329V100 | 746 | 126397 | SH | DEFINED | 1,2 |
| PRGX GLOBAL INC | Common Stock | 69357C503 | 2344 | 337038 | SH | DEFINED | 1,2 |
| PROGENICS | Common Stock | | | | | | |
| PHARMACEUTICAL INC | | 743187106 | 3752 | 695538 | SH | DEFINED | 1,2,6 |
| PROGRESS SOFTWARE | Common equity | | | | | | |
| CORP | shares | 743312100 | 28210 | 1238340 | SH | DEFINED | 1,2,5,6,8 |
| PROSPERITY | Common Stock | | | | | | |
| BANCSHARES INC | | 743606105 | 153933 | 3248231 | SH | DEFINED | 1,2,5,6,8,1 |
| PROTECTIVE LIFE CORP | Common equity | | | | | | |
| | shares | 743674103 | 93666 | 2616449 | SH | DEFINED | 1,2,5,6,8,1 |
| PDL BIOPHARMA INC | Common equity | | | | | | |
| | shares | 69329Y104 | 25137 | 3438743 | SH | DEFINED | 1,2,5,6,8 |
| PROVIDENT NEW YORK | Common Stock | | | | | | |
| BANCORP | | 744028101 | 6110 | 673800 | SH | DEFINED | 1,2,5,8 |
| PROVIDENT FINANCIAL | Common equity | | | | | | |
| HOLDINGS | shares | 743868101 | 2428 | 142751 | SH | DEFINED | 1,2 |
| PNM RESOURCES INC | Common equity | | | | | | |
| | shares | 69349H107 | 70736 | 3037242 | SH | DEFINED | 1,2,5,6,8,1 |
| ARGAN INC | Common equity | | | | | | |
| | shares | 04010E109 | 2182 | 146666 | SH | DEFINED | 1,2 |
| QUAKER CHEMICAL CORP | Common equity | | | | | | |
| | shares | 747316107 | 15678 | 265668 | SH | DEFINED | 1,2,5,6,8 |
| QUALITY SYSTEMS INC | Common equity | | | | | | |
| | shares | 747582104 | 15615 | 854077 | SH | DEFINED | 1,2,5,6,8 |
| QUANEX BUILDING | Common equity | | | | | | |
| PRODUCTS | shares | 747619104 | 43293 | 2688898 | SH | DEFINED | 1,2,5,6,8 |
| QUANTA SERVICES INC | Common equity | | | | | | |
| | shares | 74762E102 | 238147 | 8332763 | SH | DEFINED | 1,2,5,6,8,1 |
| QUANTUM CORP | Common equity | | | | | | |
| | shares | 747906204 | 5305 | 4142483 | SH | DEFINED | 1,2,5,6,8 |
| MEETME INC | Common Stock | | | | | | |
| QUESTAR CORP | Common equity | | | | | | |
| | shares | 585141104 | 479 | 210317 | SH | DEFINED | 1,2 |
| QUESTCOR | Common Stock | | | | | | |
| PHARMACEUTICALS | | | | | | | |
| INC | | 74835Y101 | 58098 | 1785299 | SH | DEFINED | 1,2,5,6,8 |
| QUICKLOGIC CORP | Common equity | | | | | | |
| | shares | 74837P108 | 1360 | 553748 | SH | DEFINED | 1,2 |
| QUICKSILVER | Common equity | | | | | | |
| RESOURCES INC | shares | 74837R104 | 8698 | 3867791 | SH | DEFINED | 1,2,5,6,8,1 |
| QUIKSILVER INC | Common equity | | | | | | |
| | shares | 74838C106 | 15646 | 2578090 | SH | DEFINED | 1,2,5,6,8 |
| QUIDEL CORP | Common Stock | | | | | | |
| DORMAN PRODUCTS INC | Common equity | | | | | | |
| | shares | 74838J101 | 12112 | 509787 | SH | DEFINED | 1,2,5,6,8 |
| RAIT FINANCIAL TRUST | Real Estate | | | | | | |
| | Investment | | | | | | |
| | Trust | 749227609 | 7516 | 943581 | SH | DEFINED | 1,2,5,6,8 |
| RLI CORP | Common equity | | | | | | |
| | shares | 749607107 | 158155 | 2201239 | SH | DEFINED | 1,2,5,6,8 |
| PREMIER EXHIBITIONS | Common equity | | | | | | |
| INC | shares | 74051E102 | 760 | 285102 | SH | DEFINED | 1,2 |
| RPC INC | Common equity | | | | | | |
| | shares | 749660106 | 18788 | 1238272 | SH | DEFINED | 1,2,5,6,8 |
| RPM INTERNATIONAL | Common equity | | | | | | |
| INC | shares | 749685103 | 255446 | 8088820 | SH | DEFINED | 1,2,5,6,8,1 |
| RTI INTL METALS INC | Common equity | | | | | | |
| | shares | 74973W107 | 26610 | 839667 | SH | DEFINED | 1,2,5,6,8 |
| RF MICRO DEVICES INC | Common equity | | | | | | |
| | shares | 749941100 | 54777 | 10295685 | SH | DEFINED | 1,2,5,6,8,1 |
| ENDOLOGIX INC | Common Stock | | | | | | |
| RADIO ONE INC | Common Stock | 29266S106 | 15760 | 975755 | SH | DEFINED | 1,2,5,6,8 |
| | | 75040P405 | 43 | 25303 | SH | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|------------|---------|--------------|
| RADISYS CORP | Common equity shares | 750459109 | 2180 | 442963 SH | DEFINED | 1,2,5 |
| RANGE RESOURCES CORP | Common equity shares | 75281A109 | 588567 | 7262696 SH | DEFINED | 1,2,5,6,8,18 |
| RAVEN INDUSTRIES INC | Common equity shares | 754212108 | 22756 | 676995 SH | DEFINED | 1,2,5,6,8 |
| RAYMOND JAMES FINANCIAL CORP | Common equity shares | 754730109 | 140433 | 3046316 SH | DEFINED | 1,2,5,6,8,18 |
| EVOLUTION PETROLEUM CORP | Common equity shares | 30049A107 | 2440 | 240503 SH | DEFINED | 1,2 |
| REALNETWORKS INC | Common equity shares | 75605L708 | 3108 | 402787 SH | DEFINED | 1,2,6,8 |
| REALTY INCOME CORP | Real Estate Investment Trust | 756109104 | 285293 | 6290956 SH | DEFINED | 1,2,5,6,8,18 |
| MIDWAY GOLD CORP | Common equity shares | 598153104 | 1994 | 1634300 SH | DEFINED | 1,2,6 |
| RED HAT INC | Common equity shares | 756577102 | 392129 | 7755819 SH | DEFINED | 1,2,5,6,8,18 |
| CRAFT BREW ALLIANCE INC | Common equity shares | 224122101 | 994 | 133455 SH | DEFINED | 1,2 |
| REDWOOD TRUST INC | Real Estate Investment Trust | 758075402 | 38999 | 1682518 SH | DEFINED | 1,2,5,6,8 |
| REGAL-BELOIT CORP | Common equity shares | 758750103 | 101343 | 1242577 SH | DEFINED | 1,2,5,6,8,18 |
| REGENERON PHARMACEUT | Common Stock | 75886F107 | 431430 | 2445711 SH | DEFINED | 1,2,5,6,8,18 |
| RTI BIOLOGICS INC | Common Stock | 74975N105 | 4709 | 1195002 SH | DEFINED | 1,2,5,6,8 |
| RELIANCE STEEL & ALUMINUM CO | Common equity shares | 759509102 | 165945 | 2331591 SH | DEFINED | 1,2,5,6,8,18 |
| REPLIGEN CORP | Common Stock | 759916109 | 3658 | 529041 SH | DEFINED | 1,2 |
| RENTECH INC | Common equity shares | 760112102 | 20499 | 8720351 SH | DEFINED | 1,2,5,6,8 |
| RENTRAK CORP | Common equity shares | 760174102 | 3244 | 147568 SH | DEFINED | 1,2,5 |
| REPUBLIC BANCORP INC/KY | Common equity shares | 760281204 | 4185 | 184890 SH | DEFINED | 1,2,6,8 |
| REPUBLIC FIRST BANCORP INC | Common equity shares | 760416107 | 38 | 13749 SH | DEFINED | 1 |
| RESEARCH FRONTIERS INC | Common equity shares | 760911107 | 48 | 13070 SH | DEFINED | 1 |
| RESEARCH IN MOTION LTD | Common Stock | 760975102 | 656 | 45371 SH | DEFINED | 1,2,5,8,18 |
| RESMED INC | Common equity shares | 761152107 | 218823 | 4720263 SH | DEFINED | 1,2,5,6,8,18 |
| RESOURCE AMERICA INC | Common equity shares | 761195205 | 1409 | 141565 SH | DEFINED | 1,2 |
| RESOURCES CONNECTION INC | Common equity shares | 76122Q105 | 12966 | 1020935 SH | DEFINED | 1,2,5,6,8 |
| REX AMERICAN RESOURCES CORP | Common equity shares | 761624105 | 4559 | 206133 SH | DEFINED | 1,2 |
| RICHARDSON ELECTRONICS LTD | Common Stock | 763165107 | 2778 | 234129 SH | DEFINED | 1,2,6 |
| RIGEL PHARMACEUTICALS INC | Common Stock | 766559603 | 16792 | 2473556 SH | DEFINED | 1,2,5,6,8 |
| RIO TINTO GROUP (GBP) | American Depository Receipt | 767204100 | 685 | 14541 SH | DEFINED | 1 |
| RITCHIE BROS AUCTIONEERS INC | Common equity shares | 767744105 | 286 | 13200 SH | DEFINED | 1 |
| RITE AID CORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|--------|----------|----|---------|-------------|
| RIVERVIEW BANCORP INC | Common equity shares | 767754104 | 42465 | 22349190 | SH | DEFINED | 1,2,5,6,8,1 |
| ROCHESTER MEDICAL CORP | Common equity shares | 769397100 | 33 | 12635 | SH | DEFINED | 1 |
| ROCK-TENN CO | Common equity shares | 771497104 | 2056 | 140530 | SH | DEFINED | 1,2 |
| ROCKWELL MEDICAL INC | Common equity shares | 772739207 | 222847 | 2401618 | SH | DEFINED | 1,2,5,6,8,1 |
| ROFIN SINAR TECHNOLOGIES INC | Common equity shares | 774374102 | 1080 | 272812 | SH | DEFINED | 1,2 |
| ROGERS COMMUNICATIONS -CL B | Common equity shares | 775043102 | 15851 | 585134 | SH | DEFINED | 1,2,5,6,8 |
| ROGERS CORP | Common equity shares | 775109200 | 1314 | 25735 | SH | DEFINED | 1,2 |
| ROLLINS INC | Common equity shares | 775133101 | 15562 | 326809 | SH | DEFINED | 1,2,5,6,8 |
| ROYAL BANK OF CANADA | Common equity shares | 775711104 | 43484 | 1771180 | SH | DEFINED | 1,2,5,6,8,1 |
| ROYAL GOLD INC | Common equity shares | 780087102 | 666 | 11064 | SH | DEFINED | 1 |
| HARRIS TEETER SUPERMARKETS | Common equity shares | 780287108 | 168272 | 2369025 | SH | DEFINED | 1,2,5,6,8,1 |
| RUDOLPH TECHNOLOGIES INC | Common equity shares | 414585109 | 79582 | 1863373 | SH | DEFINED | 1,2,5,6,8,1 |
| KID BRANDS INC | Common equity shares | 781270103 | 9834 | 835019 | SH | DEFINED | 1,2,5,6,8 |
| S & T BANCORP INC | Common equity shares | 49375T100 | 27 | 17747 | SH | DEFINED | 1 |
| NEONODE INC | Common Stock | 783859101 | 14050 | 757681 | SH | DEFINED | 1,2,5,6,8 |
| SBA COMMUNICATIONS CORP | Common equity shares | 64051M402 | 2093 | 362114 | SH | DEFINED | 1,2 |
| IDENTIVE GROUP INC | Common equity shares | 78388J106 | 188857 | 2622357 | SH | DEFINED | 1,2,5,6,8,1 |
| POOL CORP | Common equity shares | 45170X106 | 38 | 25665 | SH | DEFINED | 18 |
| SJW CORP | Common equity shares | 73278L105 | 52730 | 1098597 | SH | DEFINED | 1 |
| SABA SOFTWARE INC | Common equity shares | 784305104 | 6890 | 259917 | SH | DEFINED | 1,2,5,8 |
| S Y BANCORP INC | Common equity shares | 784932600 | 3702 | 465540 | SH | DEFINED | 1,2,5,6 |
| SMITH & WESSON HOLDING CORP | Common equity shares | 785060104 | 4706 | 209076 | SH | DEFINED | 1,2,5,8 |
| SAFEGUARD SCIENTIFICS INC | Common equity shares | 831756101 | 9839 | 1092793 | SH | DEFINED | 1,2,5,6,8 |
| SM ENERGY CO | Common equity shares | 786449207 | 5655 | 357845 | SH | DEFINED | 1,2,5,6,8 |
| SALEM COMMUNICATIONS CORP | Common equity shares | 78454L100 | 116365 | 1964986 | SH | DEFINED | 1,2,5,6,8,1 |
| GASCO ENERGY INC | Common equity shares | 794093104 | 896 | 112980 | SH | DEFINED | 1,2 |
| SANDERSON FARMS INC | Common equity shares | 367220100 | 3 | 80300 | SH | DEFINED | 1 |
| SANDY SPRING BANCORP INC | Common equity shares | 800013104 | 24694 | 452149 | SH | DEFINED | 1,2,5,6,8 |
| SANFILIPPO JOHN B&SON | Common Stock | 800363103 | 8805 | 438101 | SH | DEFINED | 1,2,5,6,8 |
| SANGAMO BIOSCIENCES INC | Common Stock | 800422107 | 2804 | 140298 | SH | DEFINED | 1,2 |
| | | 800677106 | 9583 | 1002633 | SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|------------------|
| SAPIENT CORP | Common equity shares | 803062108 | 26962 | 2211680 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SAPPI LTD | American Depository Receipt | 803069202 | 60 | 19684 | SH | DEFINED | 1, 6 |
| SASOL LTD | American Depository Receipt | 803866300 | 13355 | 301236 | SH | DEFINED | 1, 2, 5, 6, 10 |
| SAUER-DANFOSS INC | Common equity shares | 804137107 | 13208 | 226078 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SAUL CENTERS INC | Real Estate Investment Trust | 804395101 | 8169 | 186805 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SCANSOURCE INC | Common equity shares | 806037107 | 15405 | 545838 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NUANCE COMMUNICATIONS INC | Common equity shares | 67020Y100 | 92476 | 4582588 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SCHAWK INC -CL A | Common equity shares | 806373106 | 2967 | 270309 | SH | DEFINED | 1, 2, 8 |
| SCHEIN (HENRY) INC | Common equity shares | 806407102 | 287649 | 3108040 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SIRONA DENTAL SYSTEMS INC | Common equity shares | 82966C103 | 66357 | 900045 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SCHNITZER STEEL INDS -CL A | Common equity shares | 806882106 | 23315 | 874413 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SCHOLASTIC CORP | Common equity shares | 807066105 | 24656 | 925173 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SCHULMAN (A.) INC | Common equity shares | 808194104 | 19580 | 620443 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SCHWEITZER-MAUDUIT INTL INC | Common equity shares | 808541106 | 25362 | 654863 | SH | DEFINED | 1, 2, 5, 6 |
| SCICLONE PHARMACEUTICALS INC | Common Stock | 80862K104 | 5234 | 1138056 | SH | DEFINED | 1, 2, 6 |
| SCOTTS MIRACLE-GRO CO | Common equity shares | 810186106 | 50638 | 1171147 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SEABOARD CORP | Common equity shares | 811543107 | 16883 | 6029 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SEACHANGE INTERNATIONAL INC | Common Stock | 811699107 | 5899 | 496302 | SH | DEFINED | 1, 2, 5, 6 |
| SEACOAST BANKING CORP/FL | Common equity shares | 811707306 | 2194 | 1049551 | SH | DEFINED | 1, 2 |
| SEACOR HOLDINGS INC | Common equity shares | 811904101 | 29677 | 402704 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SELECT COMFORT CORP | Common equity shares | 81616X103 | 124602 | 6302444 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SELECTIVE INS GROUP INC | Common equity shares | 816300107 | 30561 | 1272914 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SEMTECH CORP | Common equity shares | 816850101 | 85270 | 2409438 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SENECA FOODS CORP | Common Stock | 817070501 | 5750 | 174089 | SH | DEFINED | 1, 2, 5 |
| SENIOR HOUSING PPTYS TRUST | Real Estate Investment Trust | 81721M109 | 159559 | 5947084 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SENSIENT TECHNOLOGIES CORP | Common equity shares | 81725T100 | 63816 | 1632608 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SEQUENOM INC | Common Stock | 817337405 | 8488 | 2045389 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SERVICE CORP INTERNATIONAL | Common equity shares | 817565104 | 111598 | 6670654 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| SHENANDOAH TELECOMMUN CO | Common equity shares | 82312B106 | 6442 | 423051 | SH | DEFINED | 1, 2, 5, 8 |
| SHILOH INDUSTRIES | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|-----------------------------|-----------|--------|---------|----|---------|-------------|
| INC | shares | 824543102 | 829 | 77004 | SH | DEFINED | 1,2,6 |
| SHOE CARNIVAL INC | Common equity shares | 824889109 | 5288 | 258770 | SH | DEFINED | 1,2,5,6,8 |
| NV ENERGY INC | Common equity shares | 67073Y106 | 137371 | 6858615 | SH | DEFINED | 1,2,5,6,8,1 |
| SIFCO INDUSTRIES | Common equity shares | 826546103 | 483 | 26186 | SH | DEFINED | 1,2 |
| SIGMA DESIGNS INC | Common Stock | 826565103 | 3038 | 624297 | SH | DEFINED | 1,2,5,6,8 |
| SIGA TECHNOLOGIES INC | Common Stock | 826917106 | 2224 | 620582 | SH | DEFINED | 1,2,6 |
| SILICON LABORATORIES INC | Common equity shares | 826919102 | 48181 | 1164856 | SH | DEFINED | 1,2,5,6,8,1 |
| SILGAN HOLDINGS INC | Common equity shares | 827048109 | 54147 | 1146046 | SH | DEFINED | 1,2,5,6,8,1 |
| SILICON IMAGE INC | Common equity shares | 82705T102 | 7312 | 1503988 | SH | DEFINED | 1,2,5,6,8 |
| SVB FINANCIAL GROUP | Common equity shares | 78486Q101 | 167314 | 2358604 | SH | DEFINED | 1,2,5,6,8,1 |
| SILICONWARE PRECISION INDS | American Depository Receipt | 827084864 | 2716 | 466831 | SH | DEFINED | 1,2,5,6,8,1 |
| SIMMONS FIRST NATL CP -CL A | Common equity shares | 828730200 | 8661 | 342112 | SH | DEFINED | 1,2,5,6,8 |
| STEC INC | Common equity shares | 784774101 | 3126 | 707298 | SH | DEFINED | 1,2,5,6,8 |
| SIMPSON MANUFACTURING INC | Common equity shares | 829073105 | 67104 | 2192267 | SH | DEFINED | 1,2,5,6,8 |
| SINCLAIR BROADCAST GP -CL A | Common equity shares | 829226109 | 21724 | 1073374 | SH | DEFINED | 1,2,5,6,8 |
| SINOPEC SHANGHAI PETROCHEM | American Depository Receipt | 82935M109 | 580 | 13231 | SH | DEFINED | 1,6,10 |
| SKECHERS U S A INC | Common equity shares | 830566105 | 15932 | 753268 | SH | DEFINED | 1,2,5,6,8 |
| SKYWEST INC | Common equity shares | 830879102 | 17706 | 1102990 | SH | DEFINED | 1,2,5,6,8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRETION | MANAGER |
|------------------------------|-----------------------------|-----------|--------|-------------|-------------------|------------|--------------|
| SMITH (A O) CORP | Common equity shares | 831865209 | 240010 | 3262315 | SH | DEFINED | 1,2,5,6,8 |
| SMITH MICRO SOFTWARE INC | Common equity shares | 832154108 | 38 | 28428 | SH | DEFINED | 1,2 |
| SMITHFIELD FOODS INC | Common equity shares | 832248108 | 101600 | 3836995 | SH | DEFINED | 1,2,5,6,8,12 |
| SMUCKER (JM) CO | Common equity shares | 832696405 | 443528 | 4472841 | SH | DEFINED | 1,2,5,6,8,10 |
| SOC QUIMICA Y MINERA DE CHI | American Depository Receipt | 833635105 | 40103 | 723211 | SH | DEFINED | 1,2,5,6,10 |
| SOHU.COM INC | Common equity shares | 83408W103 | 5637 | 113609 | SH | DEFINED | 1,2 |
| SOLITARIO EXPLORATION & RLTY | Common equity shares | 8342EP107 | 23 | 14685 | SH | DEFINED | 1 |
| SONIC CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|--|-----------|--------|----------|----|---------|--------------------|
| SONIC AUTOMOTIVE INC -CL A | shares Common equity | 835451105 | 15273 | 1185977 | SH | DEFINED | 1,2,5,6,8 |
| SONOCO PRODUCTS CO | shares Common equity | 83545G102 | 27601 | 1245498 | SH | DEFINED | 1,2,5,6,8 |
| ONCOGENEX PHARMACEUTICALS | shares Common Stock | 835495102 | 181494 | 5187270 | SH | DEFINED | 1,2,5,6,8,12 |
| SOTHEBY`S | shares Common equity | 68230A106 | 2421 | 213603 | SH | DEFINED | 1,2 |
| SONUS NETWORKS INC | shares Common equity | 835898107 | 88282 | 2359804 | SH | DEFINED | 1,2,5,6,8,12 |
| SOUTH JERSEY INDUSTRIES INC | shares Common equity | 835916107 | 10644 | 4111223 | SH | DEFINED | 1,2,5,6,8 |
| PIONEER ENERGY SERVICES CORP | shares Common Stock | 838518108 | 34259 | 616213 | SH | DEFINED | 1,2,5,6,8 |
| SOUTHERN COPPER CORP | shares Common equity | 723664108 | 13293 | 1611219 | SH | DEFINED | 1,2,5,6,8 |
| SOUTHSIDE BANCSHARES INC | shares Common equity | 84265V105 | 237866 | 6331369 | SH | DEFINED | 1,2,5,6,8,10 |
| SOUTHWEST BANCORP INC | shares Common equity | 84470P109 | 6549 | 311624 | SH | DEFINED | 1,2,5,8 |
| SOUTHWEST GAS CORP | shares Common equity | 844767103 | 4787 | 381110 | SH | DEFINED | 1,2 |
| SWS GROUP INC | shares Common equity | 844895102 | 54880 | 1156377 | SH | DEFINED | 1,2,5,6,8 |
| SOUTHWESTERN ENERGY CO | shares Common equity | 78503N107 | 4015 | 663670 | SH | DEFINED | 1,2,8 |
| SOVRAN SELF STORAGE INC | shares Real Estate Investment Trust | 845467109 | 556764 | 14942895 | SH | DEFINED | 1,2,5,6,8,10 18 |
| SPARTAN MOTORS INC | shares Common equity | 84610H108 | 40314 | 625168 | SH | DEFINED | 1,2,5,6,8 |
| SPARTAN STORES INC | shares Common equity | 846819100 | 3256 | 613599 | SH | DEFINED | 1,2,8 |
| SPECTRANETICS CORP | shares Common Stock | 846822104 | 7886 | 449250 | SH | DEFINED | 1,2,5,8 |
| SPEEDWAY MOTORSPORTS INC | shares Common equity | 84760C107 | 11489 | 619953 | SH | DEFINED | 1,2,5,6,8 |
| STAAR SURGICAL CO | shares Common equity | 847788106 | 3926 | 218214 | SH | DEFINED | 1,2,5,8 |
| STAMPS.COM INC | shares Common Stock | 852312305 | 3402 | 604400 | SH | DEFINED | 1,2,5,6 |
| STANDARD MOTOR PRODS | shares Common equity | 852857200 | 6480 | 259787 | SH | DEFINED | 1,2,5,6,8 |
| STANDARD PACIFIC CORP | shares Common equity | 853666105 | 12157 | 438523 | SH | DEFINED | 1,2,5,6,8 |
| STANDARD REGISTER CO | shares Common equity | 85375C101 | 112858 | 13062257 | SH | DEFINED | 1,2,5,6,8 |
| STANDEX INTERNATIONAL CORP | shares Common equity | 853887107 | 8 | 10186 | SH | DEFINED | 1 |
| STAR SCIENTIFIC INC | shares Common equity | 854231107 | 13966 | 252843 | SH | DEFINED | 1,2,5,8 |
| STATE AUTO FINANCIAL CORP | shares Common equity | 85517P101 | 3551 | 2140178 | SH | DEFINED | 1,2,5,6 |
| ELEPHANT TALK COMM INC | shares Common equity | 855707105 | 4504 | 258589 | SH | DEFINED | 1,2,5,8 |
| STEEL DYNAMICS INC | shares Common equity | 286202205 | 79 | 64100 | SH | DEFINED | 1 |
| STEELCASE INC | shares Common equity | 858119100 | 116113 | 7316511 | SH | DEFINED | 1,2,5,6,8,12 |
| STEIN MART INC | shares Common equity | 858155203 | 23677 | 1607448 | SH | DEFINED | 1,2,5,6,8 |
| STEINWAY MUSICAL INSTRS INC | shares Common equity | 858375108 | 4404 | 525993 | SH | DEFINED | 1,2,5,8 |
| | shares Common equity | 858495104 | 2916 | 121376 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|-------------------------------------|-----------|--------|----------|----|---------|--------------|
| STEPAN CO | Common equity shares | 858586100 | 21526 | 341161 | SH | DEFINED | 1,2,5,6,8 |
| STERICYCLE INC | Common equity shares | 858912108 | 374729 | 3529260 | SH | DEFINED | 1,2,5,6,8,10 |
| STERIS CORP | Common equity shares | 859152100 | 89296 | 2145921 | SH | DEFINED | 1,2,5,6,8,12 |
| STERLING BANCORP/ NY | Common equity shares | 859158107 | 5957 | 586724 | SH | DEFINED | 1,2,5,8 |
| STERLING FINANCIAL CORP/WA | Common Stock | 859319303 | 19873 | 916060 | SH | DEFINED | 1,2,5,6,8 |
| STEWART ENTERPRISES -CL A | Common equity shares | 860370105 | 15988 | 1720875 | SH | DEFINED | 1,2,5,6,8 |
| STEWART INFORMATION SERVICES | Common equity shares | 860372101 | 10288 | 403755 | SH | DEFINED | 1,2,5,6,8 |
| STIFEL FINANCIAL CORP | Common equity shares | 860630102 | 48659 | 1403479 | SH | DEFINED | 1,2,5,6,8 |
| STILLWATER MINING CO | Common equity shares | 86074Q102 | 49579 | 3834560 | SH | DEFINED | 1,2,5,6,8 |
| STONE ENERGY CORP | Common equity shares | 861642106 | 34066 | 1566163 | SH | DEFINED | 1,2,5,6,8 |
| STONERIDGE INC | Common equity shares | 86183P102 | 3085 | 404251 | SH | DEFINED | 1,2 |
| STRATASYS LTD | Common Stock | M85548101 | 23473 | 316348 | SH | DEFINED | 1,2,6 |
| STRAYER EDUCATION INC | Common equity shares | 863236105 | 18815 | 388896 | SH | DEFINED | 1,2,5,6,8,12 |
| STURM RUGER & CO INC | Common equity shares | 864159108 | 18590 | 366519 | SH | DEFINED | 1,2,5,6,8 |
| SUBURBAN PROPANE PRTNRS -LP | Composition of more than 1 security | 864482104 | 2328 | 52330 | SH | DEFINED | 1 |
| SUFFOLK BANCORP | Common equity shares | 864739107 | 2670 | 187590 | SH | DEFINED | 1,2 |
| SUN BANCORP INC/NJ | Common equity shares | 86663B102 | 1899 | 556741 | SH | DEFINED | 1,2,8 |
| SUN COMMUNITIES INC | Real Estate Investment Trust | 866674104 | 33070 | 670354 | SH | DEFINED | 1,2,5,6,8 |
| SUN HYDRAULICS CORP | Common equity shares | 866942105 | 12007 | 369267 | SH | DEFINED | 1,2,5,6,8 |
| ASTEX PHARMACEUTICALS INC | Common Stock | 04624B103 | 7016 | 1573222 | SH | DEFINED | 1,2 |
| SUPERIOR ENERGY SERVICES INC | Common equity shares | 868157108 | 154936 | 5965850 | SH | DEFINED | 1,2,5,6,8,10 |
| SUPERIOR INDUSTRIES INTL | Common equity shares | 868168105 | 9196 | 492143 | SH | DEFINED | 1,2,5,6,8 |
| SUPERTEX INC | Common equity shares | 868532102 | 4175 | 187944 | SH | DEFINED | 1,2,6,8 |
| SUPPORT.COM INC | Common equity shares | 86858W101 | 3229 | 772501 | SH | DEFINED | 1,2 |
| SURMODICS INC | Common equity shares | 868873100 | 8318 | 305151 | SH | DEFINED | 1,2,5,6,8 |
| SUSQUEHANNA BANCSHARES INC | Common equity shares | 869099101 | 125412 | 10089730 | SH | DEFINED | 1,2,5,6,8,17 |
| SWIFT ENERGY CO | Common equity shares | 870738101 | 23294 | 1572816 | SH | DEFINED | 1,2,5,6,8 |
| SYKES ENTERPRISES INC | Common equity shares | 871237103 | 14393 | 901470 | SH | DEFINED | 1,2,5,6,8 |
| SYMMETRICOM INC | Common Stock | 871543104 | 4348 | 957708 | SH | DEFINED | 1,2,5,8 |
| SYNGENTA AG | American Depository Receipt | 87160A100 | 274 | 3270 | SH | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------|------------------------------|-----------|--------|---------|----|---------|--------------|
| SYNTEL INC | Common equity shares | 87162H103 | 18862 | 279334 | SH | DEFINED | 1,2,5,6,8 |
| OXYGEN BIOTHERAPEUTICS INC | Common equity shares | 69207P209 | 3 | 12300 | SH | DEFINED | 1 |
| SYNTROLEUM CORP | Common equity shares | 871630109 | 23 | 57575 | SH | DEFINED | 1 |
| SYPRIS SOLUTIONS INC | Common equity shares | 871655106 | 750 | 179209 | SH | DEFINED | 1,2 |
| SYSTEMAX INC | Common equity shares | 871851101 | 1938 | 195494 | SH | DEFINED | 1,2 |
| CATAMARAN CORP | Common Stock | 148887102 | 115503 | 2178027 | SH | DEFINED | 1,2,6,17 |
| TC PIPELINES LP | Misc Equity | 87233Q108 | 1852 | 38193 | SH | DEFINED | 1 |
| TESSCO TECHNOLOGIES INC | Common Stock | 872386107 | 1530 | 70664 | SH | DEFINED | 1,2 |
| TGC INDUSTRIES INC | Common equity shares | 872417308 | 2703 | 272819 | SH | DEFINED | 1,2 |
| TRC COS INC | Common equity shares | 872625108 | 1604 | 248958 | SH | DEFINED | 1,2 |
| TTM TECHNOLOGIES INC | Common equity shares | 87305R109 | 8075 | 1062639 | SH | DEFINED | 1,2,5,6,8 |
| TAKE-TWO INTERACTIVE SFTWR | Common equity shares | 874054109 | 30389 | 1881647 | SH | DEFINED | 1,2,5,6,8 |
| TAUBMAN CENTERS INC | Real Estate Investment Trust | 876664103 | 138897 | 1788542 | SH | DEFINED | 1,2,5,6,8,12 |
| TEAM INC | Common Stock | 878155100 | 15133 | 368536 | SH | DEFINED | 1,2,5,6,8,17 |
| TECH DATA CORP | Common equity shares | 878237106 | 54114 | 1186389 | SH | DEFINED | 1,2,5,6,8,12 |
| TECHNE CORP | Common equity shares | 878377100 | 70640 | 1041101 | SH | DEFINED | 1,2,5,6,8,12 |
| PULSE ELECTRONICS CORP | Common equity shares | 74586W106 | 14 | 34643 | SH | DEFINED | 1 |
| TECUMSEH PRODUCTS CO -CL A | Common Stock | 878895200 | 164 | 18776 | SH | DEFINED | 1,2 |
| TEJON RANCH CO | Common equity shares | 879080109 | 7335 | 246277 | SH | DEFINED | 1,2,5,6,8 |
| TIM PARTICIPACOES SA | American Depository Receipt | 88706P205 | 3897 | 178136 | SH | DEFINED | 1,2,5,6,10 |
| TELEFONICA BRASIL SA | American Depository Receipt | 87936R106 | 20314 | 761313 | SH | DEFINED | 1,2,5,6,10 |
| TELECOMMUNICATION SYS INC | Common Stock | 87929J103 | 75 | 33700 | SH | DEFINED | 1 |
| TELEDYNE TECHNOLOGIES INC | Common equity shares | 879360105 | 65349 | 833037 | SH | DEFINED | 1,2,5,6,8 |
| TELULAR CORP | Common Stock | 87970T208 | 2306 | 229433 | SH | DEFINED | 1,2 |
| TELUS CORP | Common Stock | 87971M103 | 486 | 7031 | SH | DEFINED | 2 |
| TELETECH HOLDINGS INC | Common equity shares | 879939106 | 10719 | 505444 | SH | DEFINED | 1,2,5,6,8 |
| TENGASCO INC | Common equity shares | 88033R205 | 7 | 10300 | SH | DEFINED | 1 |
| TENNANT CO | Common equity shares | 880345103 | 17711 | 364724 | SH | DEFINED | 1,2,5,6,8 |
| TENNECO INC | Common equity shares | 880349105 | 50988 | 1297137 | SH | DEFINED | 1,2,5,6,8 |
| TEREX CORP | Common equity shares | 880779103 | 115530 | 3356511 | SH | DEFINED | 1,2,5,6,8,10 |
| TESCO CORP | Common equity shares | 88157K101 | 7343 | 548554 | SH | DEFINED | 1,2,5,6,8 |
| TESORO CORP | Common equity | | | | | | 1,2,5,6,8,10 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|-----------------------------|-----------|--------|---------|----|---------|-----------------|
| TEVA PHARMACEUTICALS | shares | 881609101 | 412385 | 7043205 | SH | DEFINED | 18 |
| | Depository Receipt | | | | | | |
| TETRA TECHNOLOGIES INC/DE | Common equity shares | 881624209 | 26501 | 667849 | SH | DEFINED | 1,2,6,19 |
| TETRA TECH INC | Common equity shares | 88162F105 | 19893 | 1939197 | SH | DEFINED | 1,2,5,6,8 |
| TEXAS INDUSTRIES INC | Common equity shares | 88162G103 | 44129 | 1447464 | SH | DEFINED | 1,2,5,6,8 |
| THERAGENICS CORP | Common equity shares | 882491103 | 31379 | 497192 | SH | DEFINED | 1,2,5,6,8,17 |
| KADANT INC | Common equity shares | 883375107 | 49 | 30281 | SH | DEFINED | 1 |
| THESTREET INC | Common equity shares | 48282T104 | 7166 | 286457 | SH | DEFINED | 1,2,5,8 |
| THOR INDUSTRIES INC | Common equity shares | 88368Q103 | 31 | 16500 | SH | DEFINED | 1 |
| THORATEC CORP | Common equity shares | 885160101 | 48908 | 1329419 | SH | DEFINED | 1,2,5,6,8,12 |
| 3D SYSTEMS CORP | Common Stock | 885175307 | 79829 | 2128510 | SH | DEFINED | 1,2,5,6,8,12 |
| TIBCO SOFTWARE INC | Common equity shares | 88554D205 | 54226 | 1682067 | SH | DEFINED | 1,2,5,6,8 |
| TIDEWATER INC | Common equity shares | 88632Q103 | 101841 | 5036799 | SH | DEFINED | 1,2,5,6,8,12 |
| OFFICIAL PAYMENTS HLDGS INC | Common equity shares | 886423102 | 76049 | 1505855 | SH | DEFINED | 1,2,5,6,8,12 |
| TIMKEN CO | Common equity shares | 67623R106 | 69 | 12200 | SH | DEFINED | 1 |
| TITAN INTERNATIONAL INC | Common equity shares | 887389104 | 145861 | 2578020 | SH | DEFINED | 1,2,5,6,8,12 |
| TIVO INC | Common Stock | 88830M102 | 20680 | 981098 | SH | DEFINED | 1,2,5,6,8 |
| TOLL BROTHERS INC | Common equity shares | 888706108 | 34402 | 2776638 | SH | DEFINED | 1,2,5,6,8 |
| TOMPKINS FINANCIAL CORP | Common equity shares | 889478103 | 247326 | 7223150 | SH | DEFINED | 1,2,5,6,8,10 |
| TOOTSIE ROLL INDUSTRIES INC | Common equity shares | 890110109 | 8509 | 201281 | SH | DEFINED | 1,2,5,8 |
| ZAZA ENERGY CORP | Common equity shares | 890516107 | 23764 | 794511 | SH | DEFINED | 1,2,5,6,8,12 |
| TORO CO | Common equity shares | 98919T100 | 518 | 285762 | SH | DEFINED | 1,2 |
| TOTAL SA | American Depository Receipt | 891092108 | 52116 | 1132052 | SH | DEFINED | 1,2,5,6,8 |
| TOWNEBANK | Common equity shares | 89151E109 | 316 | 6576 | SH | DEFINED | 1 |
| TOYOTA MOTOR CORP | American Depository Receipt | 89214P109 | 6731 | 449669 | SH | DEFINED | 1,2,5,6,8 |
| TRACTOR SUPPLY CO | Common equity shares | 892331307 | 229 | 2230 | SH | DEFINED | 1 |
| ACI WORLDWIDE INC | Common equity shares | 892356106 | 236240 | 2268865 | SH | DEFINED | 1,2,5,6,8,10 |
| TREDEGAR CORP | Common equity shares | 004498101 | 67772 | 1387104 | SH | DEFINED | 1,2,5,6,8,12 |
| TREX CO INC | Common equity shares | 894650100 | 13478 | 457897 | SH | DEFINED | 1,2,5,6,8 |
| WENDY`S CO | Common Stock | 89531P105 | 13843 | 281440 | SH | DEFINED | 1,2,5,6,8 |
| TRICO BANCSHARES | Common equity shares | 95058W100 | 47432 | 8365921 | SH | DEFINED | 1,2,5,6,8,12 |
| TRIMBLE NAVIGATION LTD | Common equity shares | 896095106 | 4492 | 262575 | SH | DEFINED | 1,2 |
| | | 896239100 | 245589 | 8196950 | SH | DEFINED | 1,2,5,6,8,10,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|-----------------------------|-----------|--------|---------|----|---------|--------------|
| SYNAGEVA BIOPHARMA CORP | Common Stock | 87159A103 | 20858 | 379808 | SH | DEFINED | 1,2,6 |
| TRINITY INDUSTRIES | Common equity shares | 896522109 | 104974 | 2315753 | SH | DEFINED | 1,2,5,6,8,12 |
| TRIQUINT SEMICONDUCTOR INC | Common equity shares | 89674K103 | 18250 | 3613318 | SH | DEFINED | 1,2,5,6,8 |
| TRIUMPH GROUP INC | Common equity shares | 896818101 | 119004 | 1515970 | SH | DEFINED | 1,2,5,6,8,12 |
| TRUSTCO BANK CORP/ NY | Common equity shares | 898349105 | 10015 | 1794512 | SH | DEFINED | 1,2,5,6,8 |
| TRUSTMARK CORP | Common equity shares | 898402102 | 78445 | 3136363 | SH | DEFINED | 1,2,5,6,8,12 |
| TUESDAY MORNING CORP | Common equity shares | 899035505 | 6329 | 815943 | SH | DEFINED | 1,2,5,8 |
| TUPPERWARE BRANDS CORP | Common equity shares | 899896104 | 119174 | 1457923 | SH | DEFINED | 1,2,5,6,8,12 |
| TURKCELL ILETISIM HIZMET | American Depository Receipt | 900111204 | 1951 | 117245 | SH | DEFINED | 1,6,10 |
| TWIN DISC INC | Common equity shares | 901476101 | 3559 | 141837 | SH | DEFINED | 1,2,6,8 |
| II-VI INC | Common equity shares | 902104108 | 17326 | 1016599 | SH | DEFINED | 1,2,5,6,8 |
| TYLER TECHNOLOGIES INC | Common equity shares | 902252105 | 35600 | 581114 | SH | DEFINED | 1,2,5,6,8 |
| GRAFTECH INTERNATIONAL LTD | Common equity shares | 384313102 | 14612 | 1902512 | SH | DEFINED | 1,2,5,6,8 |
| UFP TECHNOLOGIES INC | Common equity shares | 902673102 | 1354 | 68693 | SH | DEFINED | 1,2 |
| UGI CORP | Common equity shares | 902681105 | 242860 | 6325997 | SH | DEFINED | 1,2,5,6,8,12 |
| UIL HOLDINGS CORP | Common equity shares | 902748102 | 50318 | 1270978 | SH | DEFINED | 1,2,5,6,8 |
| UMB FINANCIAL CORP | Common equity shares | 902788108 | 53743 | 1095209 | SH | DEFINED | 1,2,5,8 |
| UQM TECHNOLOGIES INC | Common equity shares | 903213106 | 16 | 20976 | SH | DEFINED | 1 |
| URS CORP | Common equity shares | 903236107 | 94867 | 2001004 | SH | DEFINED | 1,2,5,6,8,12 |
| USANA HEALTH SCIENCES INC | Common Stock | 90328M107 | 5697 | 117889 | SH | DEFINED | 1,2,5,6,8 |
| USA TECHNOLOGIES INC | Common equity shares | 90328S500 | 31 | 11800 | SH | DEFINED | 1 |
| USG CORP | Common equity shares | 903293405 | 129808 | 4909432 | SH | DEFINED | 1,2,5,6,8 |
| CHINDEX INTL INC | Common Stock | 169467107 | 3131 | 228145 | SH | DEFINED | 1,2 |
| USEC INC | Common equity shares | 90333E108 | 32 | 89630 | SH | DEFINED | 1 |
| U S PHYSICAL THERAPY INC | Common Stock | 90337L108 | 6565 | 244599 | SH | DEFINED | 1,2,5,6,8 |
| ULTIMATE SOFTWARE GROUP INC | Common Stock | 90385D107 | 58040 | 557244 | SH | DEFINED | 1,2,5,6,8 |
| ULTRALIFE CORP | Common equity shares | 903899102 | 54 | 12276 | SH | DEFINED | 1 |
| ULTRA PETROLEUM CORP | Common equity shares | 903914109 | 65089 | 3238365 | SH | DEFINED | 1,2,5,6,8,10 |
| ULTRAPAR PARTICIPACOES SA | American Depository Receipt | 90400P101 | 10939 | 430940 | SH | DEFINED | 1,2,5,6,10 |
| ULTRATECH INC | Common Stock | 904034105 | 21553 | 545188 | SH | DEFINED | 1,2,5,6,8 |
| UMPQUA HOLDINGS CORP | Common equity shares | 904214103 | 57357 | 4325456 | SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|--|-----------|--------|------------|---------|-------------------|
| UNIFI INC | Common equity shares | 904677200 | 5066 | 265205 SH | DEFINED | 1, 2, 5, 6 |
| UNIFIRST CORP | Common equity shares | 904708104 | 27014 | 298541 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNILEVER PLC | American Depository Receipt | 904767704 | 253 | 6010 SH | DEFINED | 1 |
| UNILEVER NV | Similar to ADR Certificates representing ordinary shares | 904784709 | 339 | 8256 SH | DEFINED | 1 |
| UNION FIRST MARKET BANKSHARS | Common equity shares | 90662P104 | 7134 | 364583 SH | DEFINED | 1, 2, 5, 8 |
| UNS ENERGY CORP | Common equity shares | 903119105 | 50190 | 1025510 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNIT CORP | Common equity shares | 909218109 | 61785 | 1356354 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| PENSKE AUTOMOTIVE GROUP INC | Common equity shares | 70959W103 | 36609 | 1097322 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNITED COMMUNITY FINL CORP | Common equity shares | 909839102 | 91 | 23608 SH | DEFINED | 1 |
| UNITED BANKSHARES INC/WV | Common equity shares | 909907107 | 51289 | 1927486 SH | DEFINED | 1, 2, 5, 6, 8 |
| UDR INC | Real Estate Investment Trust | 902653104 | 189625 | 7839042 SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| UNITED FIRE GROUP INC | Common equity shares | 910340108 | 10509 | 412657 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNITED MICROELECTRONICS CORP | American Depository Receipt | 910873405 | 5207 | 2893568 SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| UMH PROPERTIES INC | REIT | 903002103 | 1993 | 194289 SH | DEFINED | 1, 2, 6 |
| UNITED NATURAL FOODS INC | Common equity shares | 911163103 | 84090 | 1709196 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| UNITED RENTALS INC | Common equity shares | 911363109 | 132734 | 2414642 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| U S ANTIMONY CORP | Common equity shares | 911549103 | 1326 | 765947 SH | DEFINED | 1, 2 |
| US CELLULAR CORP | Common equity shares | 911684108 | 6364 | 176757 SH | DEFINED | 1, 2, 5, 8 |
| U S ENERGY CORP/WY | Common equity shares | 911805109 | 24 | 14600 SH | DEFINED | 1 |
| U S LIME & MINERALS | Common equity shares | 911922102 | 1915 | 36015 SH | DEFINED | 1, 2, 6 |
| MCEWEN MINING INC | Common Stock | 58039P107 | 20937 | 7321268 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNITED STATIONERS INC | Common equity shares | 913004107 | 37832 | 978843 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNITED THERAPEUTICS CORP | Common equity shares | 91307C102 | 98144 | 1612320 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| UNITIL CORP | Common equity shares | 913259107 | 7444 | 264572 SH | DEFINED | 1, 2, 5, 6 |
| KEMPER CORP/DE | Common equity shares | 488401100 | 49460 | 1516851 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| UNIVERSAL AMERICAN CORP | Common equity shares | 91338E101 | 5629 | 676028 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNIVERSAL CORP/VA | Common equity shares | 913456109 | 45262 | 807655 SH | DEFINED | 1, 2, 5, 6, 17, 1 |
| UNIVERSAL DISPLAY CORP | Common Stock | 91347P105 | 24664 | 839181 SH | DEFINED | 1, 2, 5, 6, 8 |
| UNIVERSAL ELECTRONICS INC | Common equity shares | 913483103 | 6805 | 292635 SH | DEFINED | 1, 2, 5, 8 |
| UNIVERSAL FOREST | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|------------------------------------|-----------|--------|----------|----|---------|--------------|
| PRODS INC | shares | 913543104 | 28421 | 713907 | SH | DEFINED | 1,2,5,6,8 |
| UNIVERSAL HEALTH RLTY INCOME | Real Estate Investment Trust | 91359E105 | 15580 | 269977 | SH | DEFINED | 1,2,5,8 |
| UNIVERSAL INSURANCE HLDGS | Common equity shares | 91359V107 | 1458 | 300537 | SH | DEFINED | 1,2 |
| UNVL STAINLESS & ALLOY PRODS | Common equity shares | 913837100 | 4193 | 115245 | SH | DEFINED | 1,2,5,6 |
| UNIVERSAL HEALTH SVCS INC | Common equity shares | 913903100 | 165934 | 2598002 | SH | DEFINED | 1,2,5,6,8,12 |
| UNIVEST CORP OF PENNSYLVANIA | Common equity shares | 915271100 | 5295 | 303848 | SH | DEFINED | 1,2,5,8 |
| INTERMEC INC | Common equity shares | 458786100 | 12240 | 1244901 | SH | DEFINED | 1,2,5,6,8 |
| UROPLASTY INC | Common equity shares | 917277204 | 28 | 11100 | SH | DEFINED | 1 |
| URSTADT BIDDLE PROPERTIES | Real Estate Investment Trust | 917286205 | 11477 | 527263 | SH | DEFINED | 1,2,5,8 |
| UTAH MEDICAL PRODUCTS INC | Common equity shares | 917488108 | 2346 | 48034 | SH | DEFINED | 1,2,6 |
| GEEKNET INC | Common equity shares | 36846Q203 | 936 | 63636 | SH | DEFINED | 1,2 |
| VSE CORP | Common Stock | 918284100 | 1763 | 70666 | SH | DEFINED | 1,2 |
| VAALCO ENERGY INC | Common equity shares | 91851C201 | 12673 | 1669672 | SH | DEFINED | 1,2,5,6,8 |
| VAIL RESORTS INC | Common equity shares | 91879Q109 | 46798 | 750904 | SH | DEFINED | 1,2,5,6,8 |
| VALASSIS COMMUNICATIONS INC | Common equity shares | 918866104 | 42294 | 1415958 | SH | DEFINED | 1,2,5,6,8,12 |
| VALHI INC | Common equity shares | 918905100 | 406 | 25349 | SH | DEFINED | 1,2 |
| SYNERGETICS USA INC | Common equity shares | 87160G107 | 58 | 16600 | SH | DEFINED | 1 |
| VALLEY NATIONAL BANCORP | Common equity shares | 919794107 | 129357 | 12632624 | SH | DEFINED | 1,2,5,6,8,12 |
| VALMONT INDUSTRIES INC | Common equity shares | 920253101 | 100358 | 638159 | SH | DEFINED | 1,2,5,6,8,12 |
| VALSPAR CORP | Common equity shares | 920355104 | 227249 | 3650567 | SH | DEFINED | 1,2,5,6,8,12 |
| VALUE LINE INC | Common equity shares | 920437100 | 177 | 18788 | SH | DEFINED | 1,2 |
| VALUECLICK INC | Common equity shares | 92046N102 | 72890 | 2466665 | SH | DEFINED | 1,2,5,6,8,12 |
| VALUEVISION MEDIA INC -CL A | Common equity shares | 92047K107 | 88 | 25960 | SH | DEFINED | 1 |
| VASCO DATA SEC INTL INC | Common equity shares | 92230Y104 | 4632 | 548698 | SH | DEFINED | 1,2,5,6,8 |
| VASCULAR SOLUTIONS INC | Common Stock | 92231M109 | 4577 | 282015 | SH | DEFINED | 1,2 |
| VECTREN CORP | Common equity shares | 92240G101 | 144139 | 4069537 | SH | DEFINED | 1,2,5,6,8,12 |
| VECTOR GROUP LTD | Common equity shares | 92240M108 | 16802 | 1042228 | SH | DEFINED | 1,2,5,6 |
| VEECO INSTRUMENTS INC | Common equity shares | 922417100 | 34376 | 896907 | SH | DEFINED | 1,2,5,6,8 |
| VENTAS INC | Real Estate Investment Trust | 92276F100 | 886732 | 12113786 | SH | DEFINED | 1,2,5,6,8,10 |
| VERTEX PHARMACEUTICALS INC | Common equity shares | 92532F100 | 392940 | 7147184 | SH | DEFINED | 1,2,5,6,8,10 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------|-----------------------------|-----------|-------|---------|----|---------|---------------|
| VIAD CORP | Common equity shares | 92552R406 | 11777 | 425718 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VIASAT INC | Common equity shares | 92552V100 | 41995 | 866893 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VICAL INC | Common Stock | 925602104 | 4952 | 1243856 | SH | DEFINED | 1, 2, 5, 6 |
| MULTIBAND CORP | Common equity shares | 62544X209 | 30 | 12300 | SH | DEFINED | 1 |
| VICOR CORP | Common equity shares | 925815102 | 1881 | 379017 | SH | DEFINED | 1, 2, 8 |
| TATA COMMUNICATIONS LTD | American Depository Receipt | 876564105 | 112 | 13644 | SH | DEFINED | 1, 8 |
| VILLAGE SUPER MARKET -CL A | Common equity shares | 927107409 | 5639 | 167328 | SH | DEFINED | 1, 2 |
| VINA CONCHA Y TORO SA | American Depository Receipt | 927191106 | 2820 | 72268 | SH | DEFINED | 1, 2, 5, 6 |
| VIRCO MFG. CORP | Common equity shares | 927651109 | 26 | 11061 | SH | DEFINED | 1 |
| VIRGINIA COMM BANCORP INC | Common equity shares | 92778Q109 | 5930 | 422122 | SH | DEFINED | 1, 2 |
| STELLARONE CORP | Common equity shares | 85856G100 | 6458 | 399506 | SH | DEFINED | 1, 2, 5, 8 |
| VISION-SCIENCES INC | Common equity shares | 927912105 | 12 | 11100 | SH | DEFINED | 1 |
| VISTA GOLD CORP | Common equity shares | 927926303 | 1904 | 881631 | SH | DEFINED | 1, 2, 6 |
| VIROPHARMA INC | Common equity shares | 928241108 | 51910 | 2063364 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VITESSE SEMICONDUCTOR CORP | Common equity shares | 928497304 | 28 | 12919 | SH | DEFINED | 1 |
| VIVUS INC | Common Stock | 928551100 | 38059 | 3459712 | SH | DEFINED | 1, 2, 5, 6, 8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRETION | MANAGER |
|---------------------------|-----------------------------|-----------|--------|-------------|-------------------|------------|-------------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| VODAFONE GROUP PLC | Depository Receipt | 92857W209 | 11135 | 391958 | SH | DEFINED | 1, 6 |
| ALUMINA LTD | American Depository Receipt | 022205108 | 109 | 23433 | SH | DEFINED | 1 |
| FIBRIA CELULOSE SA | American Depository Receipt | 31573A109 | 7603 | 629802 | SH | DEFINED | 1, 2, 5, 6, 10 |
| WD-40 CO | Common equity shares | 929236107 | 18148 | 331381 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WGL HOLDINGS INC | Common equity shares | 92924F106 | 143117 | 3245331 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| WPP PLC | American Depository Receipt | 92937A102 | 319 | 3982 | SH | DEFINED | 1 |
| W P CAREY INC | Limited Partnership | 92936U109 | 12933 | 191890 | SH | DEFINED | 1, 2, 5, 8 |
| INTEGRYS ENERGY GROUP INC | Common equity shares | 45822P105 | 235569 | 4050326 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| WSFS FINANCIAL CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|--------------|
| WABASH NATIONAL CORP | shares | 929328102 | 6453 | 132662 | SH | DEFINED | 1,2,5,8 |
| WABTEC CORP | Common equity shares | 929566107 | 12824 | 1262662 | SH | DEFINED | 1,2,5,6,8 |
| GEO GROUP INC | Common equity shares | 929740108 | 137667 | 1348225 | SH | DEFINED | 1,2,5,6,8,12 |
| WADDELL&REED FINL INC -CL A | Common equity shares | 36159R103 | 54134 | 1438901 | SH | DEFINED | 1,2,5,6,8 |
| WALTER ENERGY INC | Common equity shares | 930059100 | 105205 | 2403119 | SH | DEFINED | 1,2,5,6,8,12 |
| WASHINGTON BANKING CO | Common equity shares | 93317Q105 | 42500 | 1491301 | SH | DEFINED | 1,2,5,6,8,10 |
| WASHINGTON FEDERAL INC | Common equity shares | 937303105 | 3405 | 244142 | SH | DEFINED | 1,2 |
| WASHINGTON REIT | Real Estate Investment Trust | 938824109 | 54543 | 3116520 | SH | DEFINED | 1,2,5,6,8,12 |
| WASHINGTON TR BANCORP INC | Common equity shares | 939653101 | 42732 | 1534784 | SH | DEFINED | 1,2,5,6,8 |
| WASTE CONNECTIONS INC | Common equity shares | 940610108 | 6745 | 246366 | SH | DEFINED | 1,2,5,8 |
| WATSCO INC | Common equity shares | 941053100 | 125133 | 3477790 | SH | DEFINED | 1,2,5,6,8,12 |
| WATTS WATER TECHNOLOGIES INC | Common equity shares | 942622200 | 87183 | 1035709 | SH | DEFINED | 1,2,5,6,8,12 |
| WAUSAU PAPER CORP | Common equity shares | 942749102 | 27208 | 566928 | SH | DEFINED | 1,2,5,6,8 |
| WAVE SYSTEMS CORP -CL A | Common Stock | 943315101 | 9689 | 898993 | SH | DEFINED | 1,2,5,8 |
| WEBSense INC | Common equity shares | 943526301 | 38 | 53429 | SH | DEFINED | 1 |
| WEBSTER FINANCIAL CORP | Common equity shares | 947684106 | 12254 | 816718 | SH | DEFINED | 1,2,5,6,8 |
| WEINGARTEN REALTY INVST | Real Estate Investment Trust | 947890109 | 93278 | 3844973 | SH | DEFINED | 1,2,5,6,8,12 |
| WEIS MARKETS INC | Common equity shares | 948741103 | 106159 | 3364809 | SH | DEFINED | 1,2,5,6,8,12 |
| WERNER ENTERPRISES INC | Common equity shares | 948849104 | 9073 | 222898 | SH | DEFINED | 1,2,5,8 |
| WESBANCO INC | Common equity shares | 950755108 | 39531 | 1637471 | SH | DEFINED | 1,2,5,6,8,12 |
| WESCO INTL INC | Common equity shares | 950810101 | 11953 | 499201 | SH | DEFINED | 1,2,5,8 |
| WEST BANCORPORATION INC | Common equity shares | 95082P105 | 46262 | 637121 | SH | DEFINED | 1,2,5,6,8 |
| WEST COAST BANCORP/OR | Common equity shares | 95123P106 | 2866 | 258051 | SH | DEFINED | 1,2,6 |
| WEST MARINE INC | Common Stock | 952145209 | 8208 | 338102 | SH | DEFINED | 1,2,5,8 |
| WEST PHARMACEUTICAL SVSC INC | Common equity shares | 954235107 | 2915 | 255005 | SH | DEFINED | 1,2 |
| WESTAMERICA BANCORPORATION | Common equity shares | 955306105 | 50401 | 776183 | SH | DEFINED | 1,2,5,6,8 |
| RED LION HOTELS CORP | Common equity shares | 957090103 | 56580 | 1248165 | SH | DEFINED | 1,2,5,6,8,12 |
| WESTELL TECH INC -CL A | Common equity shares | 957090103 | 56580 | 1248165 | SH | DEFINED | 1,2,5,6,8,12 |
| WESTERN DIGITAL CORP | Common Stock | 756764106 | 1553 | 218332 | SH | DEFINED | 1,2 |
| WESTAR ENERGY INC | Common equity shares | 957541105 | 1555 | 773597 | SH | DEFINED | 1,2 |
| WESTMORELAND COAL CO | Common Stock | 958102105 | 450811 | 8966121 | SH | DEFINED | 1,2,5,6,8,10 |
| | | 95709T100 | 121777 | 3670411 | SH | DEFINED | 1,2,5,6,8,12 |
| | | 960878106 | 1753 | 154221 | SH | DEFINED | 1,2,5 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|-----------------------------------|-----------|--------|---------|----|---------|-------------------|
| WESTPAC BANKING | American Depository Receipt | 961214301 | 526 | 3270 | SH | DEFINED | 1 |
| WET SEAL INC | Common Stock | 961840105 | 5145 | 1703963 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WEYCO GROUP INC | Common equity shares | 962149100 | 2760 | 112727 | SH | DEFINED | 1, 2 |
| WIDEPOINT CORP | Common equity shares | 967590100 | 18 | 28400 | SH | DEFINED | 1 |
| WILLBROS GROUP INC | Common equity shares | 969203108 | 7014 | 714248 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CLAYTON WILLIAMS ENERGY INC | Common Stock | 969490101 | 5047 | 115428 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MAGELLAN MIDSTREAM PRTNRS LP | Limited Partnership | 559080106 | 13266 | 248295 | SH | DEFINED | 1 |
| WILLIAMS- SONOMA INC | Common equity shares | 969904101 | 226033 | 4387207 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| WILLIS LEASE FINANCE CORP | Common equity shares | 970646105 | 1093 | 72256 | SH | DEFINED | 1, 2 |
| WILSHIRE BANCORP INC | Common equity shares | 97186T108 | 9950 | 1467279 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WINNEBAGO INDUSTRIES | Common equity shares | 974637100 | 12053 | 583910 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WIPRO LTD | American Depository Receipt | 97651M109 | 14710 | 1456469 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| GLOWPOINT INC | Common Stock | 379887201 | 22 | 14900 | SH | DEFINED | 1 |
| WIRELESS TELECOM GROUP INC | Common equity shares | 976524108 | 16 | 10100 | SH | DEFINED | 1 |
| KRATOS DEFENSE & SECURITY | Common equity shares | 50077B207 | 3102 | 616083 | SH | DEFINED | 1, 2, 5 |
| WOLVERINE WORLD WIDE | Common equity shares | 978097103 | 49584 | 1117453 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WOODWARD INC | Common equity shares | 980745103 | 88662 | 2229882 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| WORLD ACCEPTANCE CORP/DE | Common equity shares | 981419104 | 18857 | 219592 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WORLD FUEL SERVICES CORP | Common equity shares | 981475106 | 94676 | 2383608 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| WORLD WRESTLING ENTMT INC | Common equity shares | 98156Q108 | 4300 | 487355 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LIFEVANTAGE CORP | Common equity shares | 53222K106 | 157 | 66700 | SH | DEFINED | 1 |
| YADKIN VALLEY FINANCIAL CORP | Common equity shares | 984314104 | 153 | 38279 | SH | DEFINED | 1 |
| YANZHOU COAL MINING CO LTD | American Depository Receipt | 984846105 | 319 | 23302 | SH | DEFINED | 1, 6, 10 |
| YORK WATER CO | Common equity shares | 987184108 | 3901 | 207421 | SH | DEFINED | 1, 2, 5 |
| ZALE CORP | Common equity shares | 988858106 | 264 | 67170 | SH | DEFINED | 1, 2 |
| HARBINGER GROUP INC | Common equity shares | 41146A106 | 5165 | 625528 | SH | DEFINED | 1, 2, 6 |
| ZEBRA TECHNOLOGIES CP -CL A | Common equity shares | 989207105 | 73100 | 1550985 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ZIX CORP | Common Stock | 98974P100 | 3627 | 1012264 | SH | DEFINED | 1, 2, 5 |
| REPROS THERAPEUTICS INC | Common Stock | 76028H209 | 3935 | 244321 | SH | DEFINED | 1, 2 |
| ZOLTEK COS INC | Common equity shares | 98975W104 | 6561 | 549039 | SH | DEFINED | 1, 2, 6, 8 |
| ZYGO CORP | Common equity shares | 989855101 | 3987 | 269260 | SH | DEFINED | 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|--|-----------|--------|---------|----|---------|---------------|
| AMDOCS LTD | Common equity shares | G02602103 | 79067 | 2180990 | SH | DEFINED | 1,2,5,6,8,12 |
| ARCH CAPITAL GROUP LTD | Common equity shares | G0450A105 | 145699 | 2771484 | SH | DEFINED | 1,2,5,6,8,10 |
| CENTRAL EUROPEAN MEDIA | Common Stock | G20045202 | 2689 | 637506 | SH | DEFINED | 1,2,5,6 |
| CHINA YUCHAI INTERNATIONAL | Common equity shares | G21082105 | 963 | 60196 | SH | DEFINED | 1,2 |
| CONSOLIDATED WATER CO INC | Common Stock | G23773107 | 2408 | 243178 | SH | DEFINED | 1,2,5 |
| FRESH DEL MONTE PRODUCE INC | Common equity shares | G36738105 | 25085 | 929963 | SH | DEFINED | 1,2,5,6,8 |
| GARMIN LTD | Common equity shares | H2906T109 | 155356 | 4702266 | SH | DEFINED | 1,2,5,6,8,10 |
| GLOBAL SOURCES LTD | Common equity shares | G39300101 | 2099 | 277513 | SH | DEFINED | 1,2 |
| HELEN OF TROY LTD | Common equity shares | G4388N106 | 54006 | 1407808 | SH | DEFINED | 1,2,5,6,8 |
| NORDIC AMERICAN TANKERS LTD | Common equity shares | G65773106 | 10743 | 930333 | SH | DEFINED | 1,2,5,6 |
| ORIENT-EXPRESS HOTELS | Common equity shares | G67743107 | 19798 | 2007852 | SH | DEFINED | 1,2,5,6,8 |
| PARTNERRE LTD | Common equity shares | G6852T105 | 123878 | 1330402 | SH | DEFINED | 1,2,5,8,10,12 |
| ARGO GROUP INTL HOLDINGS LTD | Common equity shares | G0464B107 | 24176 | 584303 | SH | DEFINED | 1,2,5,6,8 |
| SALIX PHARMACEUTICALS LTD | Common equity shares | 795435106 | 62810 | 1227209 | SH | DEFINED | 1,2,5,6,8 |
| SINA CORP | Common equity shares | G81477104 | 5985 | 123178 | SH | DEFINED | 1,2 |
| UTI WORLDWIDE INC | Common Stock | G87210103 | 43309 | 2991262 | SH | DEFINED | 1,2,5,6,8,12 |
| WHITE MTNS INS GROUP LTD | Common Stock | G9618E107 | 47910 | 84473 | SH | DEFINED | 1,2,5,6,12 |
| XOMA CORP | Common equity shares | 98419J107 | 4050 | 1160541 | SH | DEFINED | 1,2 |
| UBS AG | Common equity shares | H89231338 | 47702 | 3099558 | SH | DEFINED | 1 |
| AUDICODES LTD | Common equity shares | M15342104 | 122 | 32230 | SH | DEFINED | 1 |
| ALVARION LTD | Common Stock | M0861T118 | 16 | 42391 | SH | DEFINED | 1 |
| CERAGON NETWORKS LTD | Common Stock | M22013102 | 167 | 38902 | SH | DEFINED | 1 |
| CHECK POINT SOFTWARE TECHN | Common equity shares | M22465104 | 23561 | 501375 | SH | DEFINED | 1,5,6,8,12,14 |
| MAGICJACK VOCALTEC LTD | Common equity shares | M6787E101 | 4681 | 334411 | SH | DEFINED | 1,2,6 |
| CHICAGO BRIDGE & IRON CO | Similar to ADR Certificates representing ordinary shares | 167250109 | 73973 | 1191227 | SH | DEFINED | 1,2,5,6 |
| CNH GLOBAL NV | Common equity shares | N20935206 | 13097 | 316969 | SH | DEFINED | 1,2,5 |
| CORE LABORATORIES NV | Common equity shares | N22717107 | 49188 | 356589 | SH | DEFINED | 1,2,5,6,8,10 |
| ORTHOFIX INTERNATIONAL NV | Common equity shares | N6748L102 | 13594 | 378995 | SH | DEFINED | 1,2,5,6,8 |
| QIAGEN NV | Common Stock | N72482107 | 49260 | 2336628 | SH | DEFINED | 1,2,6 |
| SAPIENS INTERNATIONAL CORP | Common equity shares | N7716A151 | 793 | 145817 | SH | DEFINED | 1,2 |
| STEINER LEISURE LTD | Common equity shares | P8744Y102 | 13069 | 270275 | SH | DEFINED | 1,2,5,6,8 |
| ROYAL CARIBBEAN | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|------------------------------------|-----------|--------|---------|----|---------|--------------------|
| CRUISES LTD | shares | V7780T103 | 98559 | 2966877 | SH | DEFINED | 1,2,5,8,10,11 |
| AFC ENTERPRISES INC | Common Stock | 00104Q107 | 15873 | 436942 | SH | DEFINED | 1,2,5,6,8 |
| SEATTLE GENETICS INC | Common Stock | 812578102 | 91927 | 2588936 | SH | DEFINED | 1,2,5,6,8 |
| SIEMENS AG | American Depository Receipt | 826197501 | 236 | 2180 | SH | DEFINED | 1,2 |
| NUSTAR ENERGY LP | Limited Partnership | 67058H102 | 3437 | 64438 | SH | DEFINED | 1 |
| DR REDDY`S LABORATORIES LTD | American Depository Receipt | 256135203 | 11182 | 345620 | SH | DEFINED | 1,2,5,6,8,10,11 |
| PENDRELL CORP | Common Stock | 70686R104 | 4062 | 2446561 | SH | DEFINED | 1,2,6 |
| DONEGAL GROUP INC | Common equity shares | 257701201 | 2477 | 162043 | SH | DEFINED | 1,2,8 |
| ENTERPRISE FINL SERVICES CP | Common equity shares | 293712105 | 3763 | 262593 | SH | DEFINED | 1,2 |
| KINDRED HEALTHCARE INC | Common equity shares | 494580103 | 11640 | 1105436 | SH | DEFINED | 1,2,5,6,8 |
| RETRACTABLE TECHNOLOGIES INC | Common equity shares | 76129W105 | 17 | 15700 | SH | DEFINED | 1 |
| KINDER MORGAN MANAGEMENT LLC | Common equity shares | 49455U100 | 73525 | 836984 | SH | DEFINED | 1,2,5,6,8,10,11 |
| ZHONE TECHNOLOGIES INC | Common Stock | 98950P884 | 14 | 15900 | SH | DEFINED | 1 |
| GLOBAL POWER EQUIPMENT GROUP | Common Stock | 37941P306 | 4910 | 278563 | SH | DEFINED | 1,2,6 |
| ACURA PHARMACEUTICALS INC | Common equity shares | 00509L703 | 312 | 146588 | SH | DEFINED | 1,2 |
| PREFERRED BANK LOS ANGELES | Common equity shares | 740367404 | 2652 | 167982 | SH | DEFINED | 1,2 |
| BRIDGE CAPITAL HOLDINGS | Common equity shares | 108030107 | 2113 | 138499 | SH | DEFINED | 1,2 |
| TASER INTERNATIONAL INC | Common equity shares | 87651B104 | 10745 | 1351286 | SH | DEFINED | 1,2,5,6,8 |
| ALLIANCE DATA SYSTEMS CORP | Common equity shares | 018581108 | 283357 | 1750281 | SH | DEFINED | 1,2,5,6,8,10,11 |
| JOY GLOBAL INC | Common Stock | 481165108 | 324311 | 5448722 | SH | DEFINED | 1,2,5,6,8,10,11,19 |
| RAPTOR PHARMACEUTICAL CORP | Common equity shares | 75382F106 | 4603 | 786507 | SH | DEFINED | 1,2,5,6 |
| BANNER CORP | Common equity shares | 06652V208 | 33229 | 1043990 | SH | DEFINED | 1,2,5,8 |
| GRUPO TELEVISIA SAB | American Depository Receipt | 40049J206 | 4461 | 167645 | SH | DEFINED | 1,2,5,6,10 |
| SK TELECOM CO LTD | American Depository Receipt | 78440P108 | 9188 | 514109 | SH | DEFINED | 1,2,5,6,10 |
| PHOENIX COMPANIES INC | Common equity shares | 71902E604 | 3401 | 110656 | SH | DEFINED | 1,2,6,8 |
| MOSYS INC | Common equity shares | 619718109 | 2191 | 465192 | SH | DEFINED | 1,2 |
| WRIGHT MEDICAL GROUP INC | Common equity shares | 98235T107 | 19108 | 802635 | SH | DEFINED | 1,2,5,6,8 |
| INLAND REAL ESTATE CORP | Real Estate Investment Trust | 457461200 | 16347 | 1620594 | SH | DEFINED | 1,2,5,6,8 |
| HDFC BANK LTD | American Depository Receipt | 40415F101 | 45191 | 1207637 | SH | DEFINED | 1,2,5,6,8,10,11 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|---|-----------|--------|---------|----|---------|--------------|
| NATUS MEDICAL INC BIOSANTE PHARMACEUTICALS INC | Common Stock Common equity shares | 639050103 | 7909 | 588644 | SH | DEFINED | 1,2,5,6,8 |
| INERGY LP | Misc Equity | 09065V302 | 15 | 13063 | SH | DEFINED | 1 |
| PDF SOLUTIONS INC | Common Stock | 456615103 | 2351 | 115053 | SH | DEFINED | 1 |
| BUNGE LTD | Common equity shares | 693282105 | 5832 | 364145 | SH | DEFINED | 1,2,6 |
| FRONTLINE LTD | Common equity shares | G16962105 | 210065 | 2845139 | SH | DEFINED | 1,2,5,6,8,10 |
| OMNICELL INC | Common equity shares | G3682E127 | 2058 | 879053 | SH | DEFINED | 1,2,6 |
| ALTERRA CAPITAL HOLDINGS LTD | Common Stock | 68213N109 | 13181 | 698221 | SH | DEFINED | 1,2,5,6,8 |
| CANADIAN PACIFIC RAILWAY LTD | Common equity shares | G0229R108 | 52855 | 1677855 | SH | DEFINED | 1,2,5,6,8 |
| XPO LOGISTICS INC | Common equity shares | 13645T100 | 712 | 5459 | SH | DEFINED | 1 |
| TIMBERLINE RESOURCES CORP | Common equity shares | 983793100 | 4852 | 288060 | SH | DEFINED | 1,2,6 |
| GLADSTONE CAPITAL CORP | Common equity shares | 887133106 | 4 | 24700 | SH | DEFINED | 1 |
| GIVEN IMAGING | Common Stock | 376535100 | 4198 | 456067 | SH | DEFINED | 1,2,8 |
| CHARTER FINANCIAL CORP/GA | Common Stock | M52020100 | 198 | 12097 | SH | DEFINED | 1 |
| DELICATH SYSTEMS INC | Common equity shares | 16122M100 | 1246 | 97444 | SH | DEFINED | 1,2 |
| CROSS COUNTRY HEALTHCARE INC | Common equity shares | 24661P104 | 49 | 27823 | SH | DEFINED | 1 |
| PVR PARTNERS LP | Composition of more than 1 security | 227483104 | 2932 | 552127 | SH | DEFINED | 1,2 |
| AMN HEALTHCARE SERVICES INC | Common equity shares | 693665101 | 2149 | 89133 | SH | DEFINED | 1 |
| ADVISORY BOARD CO | Common equity shares | 001744101 | 12822 | 810099 | SH | DEFINED | 1,2,5,6,8 |
| ACUITY BRANDS INC | Common equity shares | 00762W107 | 37508 | 714133 | SH | DEFINED | 1,2,5,6,8 |
| WEIGHT WATCHERS INTL INC | Common equity shares | 00508Y102 | 103023 | 1485543 | SH | DEFINED | 1,2,5,6,8,12 |
| OI SA | American Depository Receipt | 948626106 | 15459 | 367006 | SH | DEFINED | 1,2,5,6,8,12 |
| VCA ANTECH INC | Common equity shares | 670851203 | 17047 | 5607057 | SH | DEFINED | 1,2,5,6,10 |
| ALERE INC | Common Stock | 918194101 | 58713 | 2499554 | SH | DEFINED | 1,2,5,6,8,12 |
| STAGE STORES INC | Common equity shares | 01449J105 | 30896 | 1210339 | SH | DEFINED | 1,2,5,6,8 |
| MCG CAPITAL CORP | Common equity shares | 85254C305 | 28674 | 1107857 | SH | DEFINED | 1,2,5,6,8 |
| ALUMINUM CORP CHINA LTD | American Depository Receipt | 58047P107 | 8712 | 1822142 | SH | DEFINED | 1,2,5,6,8 |
| CENTENE CORP | Common equity shares | 022276109 | 343 | 35216 | SH | DEFINED | 6,10 |
| FIVE STAR QUALITY CARE INC | Common Stock | 15135B101 | 51746 | 1175029 | SH | DEFINED | 1,2,5,6,8 |
| WESTFIELD FINANCIAL INC | Common equity shares | 33832D106 | 4949 | 740037 | SH | DEFINED | 1,2 |
| BANCO DE CHILE | American Depository Receipt | 96008P104 | 3842 | 493920 | SH | DEFINED | 1,2 |
| | | 059520106 | 2696 | 28428 | SH | DEFINED | 1,2,5,10 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------------|---|-----------|--------|----------|----|---------|-----------------|
| ENDEAVOUR INTERNATIONAL CORP | Common Stock | 29259G200 | 2140 | 725895 | SH | DEFINED | 1,2,5,6,8 |
| HOUSTON AMERN ENERGY CORP | Common equity shares | 44183U100 | 5 | 24509 | SH | DEFINED | 1,2 |
| SYNAPTICS INC | Common equity shares | 87157D109 | 30683 | 754138 | SH | DEFINED | 1,2,5,6,8 |
| LORILLARD INC | Common equity shares | 544147101 | 599162 | 14849030 | SH | DEFINED | 1,2,5,6,8,10,18 |
| COGENT COMMUNICATIONS GRP | Common equity shares | 19239V302 | 22445 | 850148 | SH | DEFINED | 1,2,5,6,8 |
| SUNOCO LOGISTICS PARTNERS LP | Composition of more than 1 security | 86764L108 | 4831 | 73881 | SH | DEFINED | 1 |
| ISHARES CORE S&P 500 ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287200 | 5097 | 32398 | SH | DEFINED | 6 |
| ISHARES RUSSELL 2000 VALUE INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287630 | 484 | 5770 | SH | DEFINED | 1 |
| ISHARES CORE S&P SMALL-CAP ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287804 | 196955 | 2262293 | SH | DEFINED | 1,2 |
| MVC CAPITAL INC. | Common equity shares | 553829102 | 4859 | 378908 | SH | DEFINED | 1,2,5,8 |
| MANTECH INTL CORP | Common equity shares | 564563104 | 22223 | 827022 | SH | DEFINED | 1,2,5,6,8,12 |
| FINANCIAL SELECT SECTOR SPDR FUND | USA: Common Stock | 81369Y605 | 2005 | 110260 | SH | DEFINED | 2 |
| TECHNOLOGY SELECT SECTOR SPDR FUND | USA: Common Stock | 81369Y803 | 2010 | 66383 | SH | DEFINED | 2 |
| AMBASSADORS GROUP INC | Common equity shares | 023177108 | 62 | 14569 | SH | DEFINED | 1 |
| GAMESTOP CORP | Common equity shares | 36467W109 | 166689 | 5959192 | SH | DEFINED | 1,2,5,6,8,10 |
| UNI-PIXEL INC | Common equity shares | 904572203 | 279 | 9116 | SH | DEFINED | 1,17 |
| COMSTOCK MINING INC | Common equity shares | 205750102 | 25 | 12400 | SH | DEFINED | 1 |
| ASBURY AUTOMOTIVE GROUP INC | Common equity shares | 043436104 | 29209 | 796165 | SH | DEFINED | 1,2,5,6,8 |
| DOVER DOWNS GAMING & ENTMT | Common equity shares | 260095104 | 28 | 13364 | SH | DEFINED | 1 |
| CALAVO GROWERS INC | Common equity shares | 128246105 | 6530 | 226838 | SH | DEFINED | 1,2,5,6,8 |
| UNITED COMMUNITY BANKS INC | Common equity shares | 90984P303 | 8557 | 754892 | SH | DEFINED | 1,2,5,6,8 |
| VALE SA | American Depository Receipt | 91912E105 | 232747 | 13461359 | SH | DEFINED | 1,2,5,6,8,10 |
| VANGUARD ETF TOTAL | Investments that | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|--|-----------|--------|---------|----|---------|--------------|
| STOCK MARKET | contain a pool of securities representing a specific index and are built like mutu | 922908769 | 1432 | 17675 | SH | DEFINED | 1 |
| JETBLUE AIRWAYS CORP | Common equity shares | 477143101 | 52756 | 7645871 | SH | DEFINED | 1,2,5,6,12,1 |
| LIN TV CORP | Common equity shares | 532774106 | 8351 | 759790 | SH | DEFINED | 1,2,5 |
| REGAL ENTERTAINMENT GROUP | Common equity shares | 758766109 | 21544 | 1292668 | SH | DEFINED | 1,2,5,6,8,12 |
| CIA SANEAMENTO BASICO ESTADO | American Depository Receipt | 20441A102 | 51564 | 1080325 | SH | DEFINED | 1,2,5,6,10,1 |
| AEROPOSTALE INC | Common equity shares | 007865108 | 48473 | 3564265 | SH | DEFINED | 1,2,5,6,8,12 |
| VERINT SYSTEMS INC | Common Stock | 92343X100 | 33509 | 916894 | SH | DEFINED | 1,2,5,6,8 |
| COMPUTER PROGRAMS & SYSTEMS | Common equity shares | 205306103 | 12152 | 224585 | SH | DEFINED | 1,2,5,6,8 |
| MARKWEST ENERGY PARTNERS LP | Limited Partnership | 570759100 | 7508 | 123585 | SH | DEFINED | 1 |
| AU OPTRONICS CORP | American Depository Receipt | 002255107 | 3601 | 837204 | SH | DEFINED | 1,2,5,6,8,10 |
| NETFLIX INC | Common equity shares | 64110L106 | 420606 | 2220534 | SH | DEFINED | 1,2,5,6,8,10 |
| ENPRO INDUSTRIES INC | Common equity shares | 29355X107 | 20604 | 402602 | SH | DEFINED | 1,2,5,6,8 |
| OVERSTOCK.COM INC | Common equity shares | 690370101 | 2737 | 222430 | SH | DEFINED | 1,2,6 |
| PACER INTERNATIONAL INC | Common equity shares | 69373H106 | 3246 | 645014 | SH | DEFINED | 1,2,6 |
| WESTWOOD HOLDINGS GROUP INC | Common equity shares | 961765104 | 4798 | 108007 | SH | DEFINED | 1,2 |
| BIG 5 SPORTING GOODS CORP | Common equity shares | 08915P101 | 5511 | 353007 | SH | DEFINED | 1,2,5,8 |
| NASDAQ OMX GROUP INC | Common equity shares | 631103108 | 172576 | 5342930 | SH | DEFINED | 1,2,5,6,8,10 |
| SANOFI | American Depository Receipt | 80105N105 | 734 | 14380 | SH | DEFINED | 1,2 |
| RUSH ENTERPRISES INC | Common equity shares | 781846209 | 14477 | 600251 | SH | DEFINED | 1,2,5,6,8 |
| KIRKLAND`S INC | Common Stock | 497498105 | 3250 | 283373 | SH | DEFINED | 1,2,6,8 |
| RANDGOLD RESOURCES LTD | American Depository Receipt | 752344309 | 1189 | 13821 | SH | DEFINED | 1,6 |
| RED ROBIN GOURMET BURGERS | Common equity shares | 75689M101 | 13032 | 285726 | SH | DEFINED | 1,2,5,6,8 |
| BIODELIVERY SCIENCES INTL | Common equity shares | 09060J106 | 1865 | 443379 | SH | DEFINED | 1,2 |
| LEAPFROG ENTERPRISES INC | Common equity shares | 52186N106 | 8261 | 965165 | SH | DEFINED | 1,2,5,6,8 |
| FIRST PACTRUST BANCORP | Common equity shares | 33589V101 | 1534 | 134482 | SH | DEFINED | 1,2 |
| TRAVELZOO INC | Common equity shares | 89421Q106 | 2390 | 111823 | SH | DEFINED | 1,2,6,8 |
| SAIA INC | Common equity shares | 78709Y105 | 10692 | 295556 | SH | DEFINED | 1,2,5 |
| CIMAREX ENERGY CO | Common equity shares | 171798101 | 217785 | 2886978 | SH | DEFINED | 1,2,5,6,8,10 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|-------------------|
| NEWCASTLE INVESTMENT CORP | Real Estate Investment Trust | 65105M108 | 2195 | 196522 | SH | DEFINED | 1, 5, 8 |
| MONTPELIER RE HOLDINGS | Common equity shares | G62185106 | 30960 | 1188490 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENBRIDGE ENERGY MGMT LLC | Common equity shares | 29250X103 | 2989 | 98926 | SH | DEFINED | 1, 5, 6, 8 |
| NATURAL RESOURCE PARTNERS LP | Limited Partnership | 63900P103 | 1630 | 69644 | SH | DEFINED | 1 |
| DICKS SPORTING GOODS INC | Common equity shares | 253393102 | 151848 | 3210262 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| TAYLOR CAPITAL GROUP INC | Common equity shares | 876851106 | 4171 | 260759 | SH | DEFINED | 1, 2, 5, 6 |
| NATURAL GAS SERVICES GROUP | Common equity shares | 63886Q109 | 4685 | 243194 | SH | DEFINED | 1, 2 |
| WYNN RESORTS LTD | Common equity shares | 983134107 | 393794 | 3146252 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| PLATINUM UNDERWRITERS HLDG | Common equity shares | G7127P100 | 41891 | 750683 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MARTIN MIDSTREAM PARTNERS LP | Limited Partnership | 573331105 | 629 | 16341 | SH | DEFINED | 1 |
| OVERHILL FARMS INC | Common equity shares | 690212105 | 39 | 10020 | SH | DEFINED | 1 |
| CEVA INC | Common Stock | 157210105 | 7341 | 470609 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PORTFOLIO RECOVERY ASSOC INC | Common equity shares | 73640Q105 | 50901 | 401080 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CHINA TELECOM CORP LTD | American Depository Receipt | 169426103 | 242 | 4775 | SH | DEFINED | 1, 6, 10 |
| SENOXYX INC | Common equity shares | 81724Q107 | 51 | 24471 | SH | DEFINED | 1 |
| NII HOLDINGS INC | Common equity shares | 62913F201 | 11914 | 2750103 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| COSI INC | Common equity shares | 22122P101 | 25 | 36453 | SH | DEFINED | 1 |
| SAFETY INSURANCE GROUP INC | Common equity shares | 78648T100 | 12893 | 262388 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SEAGATE TECHNOLOGY PLC | Common equity shares | G7945M107 | 435021 | 11898722 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| CROSSTEX ENERGY LP | Limited Partnership | 22765U102 | 928 | 50417 | SH | DEFINED | 1 |
| GOLAR LNG LTD | Common Stock | G9456A100 | 17401 | 470777 | SH | DEFINED | 1, 2, 6 |
| ACACIA RESEARCH CORP PLAINS | Common Stock | 003881307 | 30749 | 1019237 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PLAINS EXPLORATION & PROD CO | Common equity shares | 726505100 | 210898 | 4442768 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| PROVIDENT FINANCIAL SVCS INC | Common equity shares | 74386T105 | 18402 | 1205133 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HALOZYME THERAPEUTICS INC | Common Stock | 40637H109 | 21074 | 3652339 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INFINITY PROPERTY & CAS CORP | Common equity shares | 45665Q103 | 13138 | 233836 | SH | DEFINED | 1, 2, 5, 6, 8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRETION | MANAGE |
|--------|-------|-------|-------|-------------|-------------------|------------|--------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|-------------------|
| PROCERA NETWORKS INC | Common Stock | 74269U203 | 4545 | 382189 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENDURANCE SPECIALTY HOLDINGS | Common equity shares | G30397106 | 32655 | 683147 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HUDSON GLOBAL INC | Common Stock | 443787106 | 2056 | 522693 | SH | DEFINED | 1, 2 |
| INTERCONTINENTAL HOTELS GRP | American Depository Receipt | 45857P400 | 380 | 12526 | SH | DEFINED | 1 |
| TRUE RELIGION APPAREL INC | Common Stock | 89784N104 | 14071 | 538960 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FORMFACTOR INC | Common equity shares | 346375108 | 4135 | 879953 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MINDSPEED TECHNOLOGIES INC | Common Stock | 602682205 | 1940 | 581698 | SH | DEFINED | 1, 2 |
| CAVCO INDUSTRIES INC | Common equity shares | 149568107 | 5708 | 119938 | SH | DEFINED | 1, 2, 5, 6 |
| AXIS CAPITAL HOLDINGS LTD | Common equity shares | G0692U109 | 107138 | 2574115 | SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| MOLINA HEALTHCARE INC | Common equity shares | 60855R100 | 18407 | 596100 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DTS INC | Common equity shares | 23335C101 | 5973 | 359041 | SH | DEFINED | 1, 2, 5, 6, 8 |
| IPASS INC | Common equity shares | 46261V108 | 1406 | 710126 | SH | DEFINED | 1, 2 |
| NETGEAR INC | Common equity shares | 64111Q104 | 24880 | 742450 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CAPITALSOURCE INC | Real Estate Investment Trust | 14055X102 | 108074 | 11234035 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GLADSTONE COMMERCIAL CORP | REIT | 376536108 | 3400 | 174647 | SH | DEFINED | 1, 2, 5, 6 |
| TEXAS CAPITAL BANCSHARES INC | Common equity shares | 88224Q107 | 59265 | 1465187 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PROVIDENCE SERVICE CORP | Common equity shares | 743815102 | 4425 | 239250 | SH | DEFINED | 1, 2 |
| ASHFORD HOSPITALITY TRUST | Real Estate Investment Trust | 044103109 | 13980 | 1130646 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CYTORI THERAPEUTICS INC | Common equity shares | 23283K105 | 2186 | 870849 | SH | DEFINED | 1, 2 |
| TROVAGENE INC | Common equity shares | 897238309 | 83 | 13300 | SH | DEFINED | 1 |
| ENTERTAINMENT GAMING ASIA | Common Stock | 29383V206 | 35 | 18025 | SH | DEFINED | 1 |
| NATIONAL FINANCIAL PRTNRS CP | Common equity shares | 63607P208 | 19387 | 864562 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CHELSEA THERAPEUTICS INTL | Common equity shares | 163428105 | 92 | 45366 | SH | DEFINED | 1, 2 |
| JOURNAL COMMUNICATIONS INC | Common equity shares | 481130102 | 5433 | 808954 | SH | DEFINED | 1, 2 |
| WOORI FINANCE HOLDINGS CO | American Depository Receipt | 981063100 | 324 | 9531 | SH | DEFINED | 1, 6 |
| LKQ CORP | Common equity shares | 501889208 | 212252 | 9754167 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ADA-ES INC | Common equity shares | 005208103 | 3489 | 131227 | SH | DEFINED | 1, 2 |
| FIRST POTOMAC REALTY TRUST | Real Estate Investment Trust | 33610F109 | 15412 | 1039251 | SH | DEFINED | 1, 2, 5, 8 |
| FIRST MARBLEHEAD CORP | Common equity shares | 320771108 | 1078 | 1064120 | SH | DEFINED | 1, 2 |
| QUALITY | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------|---------------|-----------|--------|----------|----|---------|-------------|
| DISTRIBUTION INC | shares | 74756M102 | 2708 | 321918 | SH | DEFINED | 1,2 |
| CINEDIGM DIGITAL | Common equity | | | | | | |
| CINEMA CORP | shares | 172407108 | 27 | 17000 | SH | DEFINED | 1 |
| MARLIN BUSINESS | Common equity | | | | | | |
| SERVICES INC | shares | 571157106 | 2985 | 128645 | SH | DEFINED | 1,2 |
| TESSERA | Common equity | | | | | | |
| TECHNOLOGIES INC | shares | 88164L100 | 19255 | 1026900 | SH | DEFINED | 1,2,5,6,8 |
| CALLIDUS SOFTWARE | Common equity | | | | | | |
| INC | shares | 13123E500 | 2333 | 510489 | SH | DEFINED | 1,2 |
| WHITING PETROLEUM | Common equity | | | | | | 1,2,5,6,8,1 |
| CORP | shares | 966387102 | 111098 | 2185135 | SH | DEFINED | 18 |
| BUFFALO WILD WINGS | Common equity | | | | | | |
| INC | shares | 119848109 | 31840 | 363749 | SH | DEFINED | 1,2,5,6,8 |
| TICC CAPITAL CORP | Common equity | | | | | | |
| | shares | 87244T109 | 9726 | 978590 | SH | DEFINED | 1,2,5,8 |
| NEXSTAR | Common equity | | | | | | |
| BROADCASTING GROUP | shares | 65336K103 | 3394 | 188589 | SH | DEFINED | 1,2 |
| CONN`S INC | Common equity | | | | | | |
| | shares | 208242107 | 20839 | 580447 | SH | DEFINED | 1,2,5,6,8 |
| SYNNEX CORP | Common equity | | | | | | |
| | shares | 87162W100 | 20711 | 559749 | SH | DEFINED | 1,2,5,6,8 |
| CORINTHIAN COLLEGES | Common equity | | | | | | |
| INC | shares | 218868107 | 3670 | 1747926 | SH | DEFINED | 1,2,5,6,8 |
| CORPBANCA | American | | | | | | |
| | Depository | | | | | | |
| | Receipt | 21987A209 | 5082 | 242968 | SH | DEFINED | 1,2,5,6,10 |
| NRG ENERGY INC | Common equity | | | | | | |
| | shares | 629377508 | 433714 | 16372716 | SH | DEFINED | 1,2,5,6,8,1 |
| AMERICAN EQTY INVT | Common equity | | | | | | |
| LIFE HLDG | shares | 025676206 | 16669 | 1119740 | SH | DEFINED | 1,2,5,6,8 |
| ASPEN INSURANCE | Common equity | | | | | | |
| HOLDINGS LTD | shares | G05384105 | 78690 | 2039619 | SH | DEFINED | 1,2,5,6,8,1 |
| KRONOS WORLDWIDE INC | Common equity | | | | | | |
| | shares | 50105F105 | 4150 | 265283 | SH | DEFINED | 1,2,5,6,8 |
| NELNET INC | Common equity | | | | | | |
| | shares | 64031N108 | 16834 | 497974 | SH | DEFINED | 1,2,5,6,8 |
| COMPASS MINERALS | Common equity | | | | | | |
| INTL INC | shares | 20451N101 | 98197 | 1244603 | SH | DEFINED | 1,2,5,6,8,1 |
| GLOBAL INDEMNITY PLC | Common equity | | | | | | |
| | shares | G39319101 | 4723 | 203687 | SH | DEFINED | 1,2,8 |
| CHINA LIFE | American | | | | | | |
| INSURANCE (CHN) | Depository | | | | | | |
| | Receipt | 16939P106 | 1885 | 47780 | SH | DEFINED | 1,5,6,10 |
| UNIVERSAL TECHNICAL | Common equity | | | | | | |
| INST | shares | 913915104 | 5314 | 420533 | SH | DEFINED | 1,2,8 |
| TEMPUR PEDIC INTL | Common equity | | | | | | |
| INC | shares | 88023U101 | 188096 | 3789981 | SH | DEFINED | 1,2,5,6,8,1 |
| U S GEOTHERMAL INC | Common equity | | | | | | |
| | shares | 90338S102 | 12 | 35630 | SH | DEFINED | 1,17 |
| CROSSTEX ENERGY INC | Common equity | | | | | | |
| | shares | 22765Y104 | 15199 | 789229 | SH | DEFINED | 1,2,5,6,8 |
| BANCORP INC | Common equity | | | | | | |
| | shares | 05969A105 | 7271 | 524930 | SH | DEFINED | 1,2,5,8 |
| GTX INC | Common equity | | | | | | |
| | shares | 40052B108 | 2055 | 495501 | SH | DEFINED | 1,2 |
| TRW AUTOMOTIVE | Common equity | | | | | | |
| HOLDINGS CORP | shares | 87264S106 | 111247 | 2022230 | SH | DEFINED | 1,2,5,6,8,1 |
| ASSET ACCEPTANCE | Common equity | | | | | | |
| CAPITL CP | shares | 04543P100 | 1377 | 203998 | SH | DEFINED | 1,2 |
| ASSURANT INC | Common equity | | | | | | |
| | shares | 04621X108 | 178367 | 3962185 | SH | DEFINED | 1,2,5,6,8,1 |
| HILLTOP HOLDINGS INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------|------------------------------------|-----------|--------|----------|----|---------|------------------|
| DYNAVAX | shares Common Stock | 432748101 | 9770 | 724282 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TECHNOLOGIES CORP | | 268158102 | 23671 | 10662549 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CLIFTON SAVINGS | Common equity | | | | | | |
| BANCORP INC | shares | 18712Q103 | 1863 | 149684 | SH | DEFINED | 1, 2 |
| CAPLEASE INC | Real Estate Investment Trust | 140288101 | 9112 | 1430569 | SH | DEFINED | 1, 2, 5, 8 |
| SIGNATURE BANK/NY | Common equity | | | | | | |
| | shares | 82669G104 | 182739 | 2320168 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ULTRA CLEAN | Common equity | | | | | | |
| HOLDINGS INC | shares | 90385V107 | 3391 | 521570 | SH | DEFINED | 1, 2 |
| HORNBECK OFFSHORE | Common equity | | | | | | |
| SVCS INC | shares | 440543106 | 40847 | 879227 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CUTERA INC | Common equity | | | | | | |
| | shares | 232109108 | 158 | 12144 | SH | DEFINED | 1 |
| SIMPLICITY BANCORP | Common Stock | | | | | | |
| INC | | 828867101 | 2343 | 155653 | SH | DEFINED | 1, 2, 6 |
| MARCHEX INC | Common Stock | 56624R108 | 1748 | 415349 | SH | DEFINED | 1, 2 |
| SANTARUS INC | Common Stock | 802817304 | 28943 | 1670250 | SH | DEFINED | 1, 2, 5, 6, 8 |
| APOLLO INVESTMENT | Common equity | | | | | | |
| CORP | shares | 03761U106 | 60244 | 7205811 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ARBOR REALTY TRUST | Real Estate | | | | | | |
| INC | Investment Trust | 038923108 | 124 | 15800 | SH | DEFINED | 1 |
| CORCEPT | Common equity | | | | | | |
| THERAPEUTICS INC | shares | 218352102 | 1427 | 714277 | SH | DEFINED | 1, 2, 6 |
| EXIDE TECHNOLOGIES | Common Stock | 302051206 | 4543 | 1683482 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASSURED GUARANTY LTD | Common equity | | | | | | |
| | shares | G0585R106 | 61202 | 2969510 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CYTOKINETICS INC | Common Stock | 23282W100 | 41 | 35722 | SH | DEFINED | 1 |
| INTERSECTIONS INC | Common equity | | | | | | |
| | shares | 460981301 | 2042 | 216658 | SH | DEFINED | 1, 2 |
| URANERZ ENERGY CORP | Common equity | | | | | | |
| | shares | 91688T104 | 1078 | 848187 | SH | DEFINED | 1, 2, 6 |
| GREENHILL & CO INC | Common equity | | | | | | |
| | shares | 395259104 | 53685 | 1005767 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NUVASIVE INC | Common equity | | | | | | |
| | shares | 670704105 | 18914 | 887400 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CENCOSUD SA | Depository | | | | | | |
| | Receipt | 15132H101 | 3297 | 176385 | SH | DEFINED | 1, 5, 6, 10 |
| BLUE NILE INC | Common equity | | | | | | |
| | shares | 09578R103 | 18243 | 529565 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HALCON RESOURCES | Common Stock | | | | | | |
| CORP | | 40537Q209 | 27206 | 3491967 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GENWORTH FINANCIAL | Common equity | | | | | | |
| INC | shares | 37247D106 | 194326 | 19432479 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ACADIA | Common equity | | | | | | |
| PHARMACEUTICALS | shares | 004225108 | 197 | 24860 | SH | DEFINED | 1 |
| INC | | | | | | | |
| ANGIODYNAMICS INC | Common equity | | | | | | |
| | shares | 03475V101 | 5344 | 467414 | SH | DEFINED | 1, 2, 5, 8 |
| CORNERSTONE | Common equity | | | | | | |
| THERAPEUTICS INC | shares | 21924P103 | 889 | 125855 | SH | DEFINED | 1, 2 |
| REPUBLIC AIRWAYS | Common equity | | | | | | |
| HLDGS INC | shares | 760276105 | 10817 | 937091 | SH | DEFINED | 1, 2, 5, 6 |
| STANDARD PARKING | Common equity | | | | | | |
| CORP | shares | 853790103 | 5409 | 261380 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ALNYLAM | Common Stock | | | | | | |
| PHARMACEUTICALS | | | | | | | |
| INC | | 02043Q107 | 40416 | 1658560 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CBRE GROUP INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|------------------|
| MOMENTA PHARMACEUTICALS INC | Common Stock | 12504L109 | 315099 | 12479002 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MONEYGRAM INTERNATIONAL INC | Common equity shares | 60877T100 | 20548 | 1540421 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SALESFORCE.COM INC | Common equity shares | 60935Y208 | 6010 | 332125 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GOL LINHAS AEREAS INTELIGENT | American Depository Receipt | 79466L302 | 927083 | 5184121 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NEW YORK MORTGAGE TRUST INC | Real Estate Investment Trust | 38045R107 | 65 | 10805 | SH | DEFINED | 1 |
| STRATEGIC HOTELS & RESORTS | Real Estate Investment Trust | 649604501 | 7139 | 946805 | SH | DEFINED | 1, 2, 5, 8 |
| CABELAS INC | Common equity shares | 86272T106 | 33602 | 4024552 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| METALICO INC | Common equity shares | 126804301 | 104747 | 1723416 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MULTI- FINELINE ELECTRON INC | Common equity shares | 591176102 | 1036 | 640710 | SH | DEFINED | 1, 2 |
| DESARROLLADORA HOMEX SA | American Depository Receipt | 62541B101 | 2668 | 172627 | SH | DEFINED | 1, 2, 6, 8 |
| LIFE TIME FITNESS INC | Common equity shares | 25030W100 | 395 | 44100 | SH | DEFINED | 1 |
| WELLCARE HEALTH PLANS INC | Common equity shares | 53217R207 | 61603 | 1440081 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HILL INTERNATIONAL INC | Common equity shares | 94946T106 | 88493 | 1526860 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| HOLLY ENERGY PARTNERS LP | Limited Partnership | 431466101 | 1176 | 394247 | SH | DEFINED | 1, 2, 6 |
| JAMES RIVER COAL CO | Common Stock | 435763107 | 1321 | 32940 | SH | DEFINED | 1 |
| VIRGIN MEDIA INC | Common equity shares | 470355207 | 90 | 51674 | SH | DEFINED | 1, 6, 8 |
| DOMINO'S PIZZA INC | Common equity shares | 92769L101 | 229963 | 4696063 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ACCESS NATIONAL CORP | Common equity shares | 25754A201 | 65184 | 1267198 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ATLAS AIR WORLDWIDE HLDG INC | Common equity shares | 004337101 | 1638 | 99863 | SH | DEFINED | 1, 2 |
| SYNTHESIS ENERGY SYSTEMS INC | Common equity shares | 049164205 | 22383 | 549166 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BLACKBAUD INC | Common equity shares | 871628103 | 24 | 23100 | SH | DEFINED | 1 |
| IDENIX PHARMACEUTICALS INC | Common Stock | 09227Q100 | 26753 | 902708 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LG DISPLAY CO LTD | American Depository Receipt | 45166R204 | 11527 | 3238436 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AUXILIUM PHARMA INC | Common Stock | 50186V102 | 2630 | 180302 | SH | DEFINED | 1, 2, 5, 6, 10, |
| PROSPECT CAPITAL CORP | Common equity shares | 05334D107 | 26313 | 1522906 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GRAMERCY CAPITAL CORP | Real Estate Investment Trust | 74348T102 | 43953 | 4028880 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MANNKIND CORP | Common equity shares | 384871109 | 4302 | 825784 | SH | DEFINED | 1, 2 |
| VOLTERRA | Common equity | 56400P201 | 7525 | 2219561 | SH | DEFINED | 1, 2, 5, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------------|------------------------------------|-----------|---------|-------------|---------|------------------------|
| SEMICONDUCTOR CORP ENERSYS INC | shares Common equity shares | 928708106 | 7364 | 518490 SH | DEFINED | 1, 2, 5, 6, 8 |
| COMMERCIAL VEHICLE GROUP INC | Common equity shares | 29275Y102 | 47429 | 1040476 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BIOMED REALTY TRUST INC | Real Estate Investment Trust | 202608105 | 3881 | 497573 SH | DEFINED | 1, 2, 6, 8 |
| EMERALD OIL INC | Common Stock | 09063H107 | 111810 | 5176220 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| KITE REALTY GROUP TRUST | Real Estate Investment Trust | 29101U209 | 1655 | 235026 SH | DEFINED | 1, 2 |
| WESTLAKE CHEMICAL CORP | Common equity shares | 49803T102 | 9600 | 1424739 SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN CAMPUS COMMUNITIES | Real Estate Investment Trust | 960413102 | 24920 | 266458 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EXTRA SPACE STORAGE INC | Real Estate Investment Trust | 024835100 | 135129 | 2980146 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| LEAP WIRELESS INTL INC | Common equity shares | 30225T102 | 125424 | 3193855 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GOOGLE INC | Common equity shares | 521863308 | 6295 | 1068170 SH | DEFINED | 1, 2, 5, 6, 8 |
| COHEN & STEERS INC | Common equity shares | 38259P508 | 8893075 | 11199929 SH | DEFINED | 1, 2, 5, 6, 8, 1 18 |
| ZIOPHARM ONCOLOGY INC | Common equity shares | 19247A100 | 12969 | 359593 SH | DEFINED | 1, 2, 5, 6, 8 |
| HAYNES INTERNATIONAL INC | Common equity shares | 98973P101 | 4196 | 2292923 SH | DEFINED | 1, 2, 5, 6, 8 |
| BEACON ROOFING SUPPLY INC | Common equity shares | 420877201 | 17137 | 309889 SH | DEFINED | 1, 2, 5, 6, 8 |
| TATA MOTORS LTD | American Depository Receipt | 073685109 | 38128 | 986162 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CPFL ENERGIA SA | American Depository Receipt | 876568502 | 25098 | 1028116 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| 51JOB INC -ADR | American Depository Receipt | 126153105 | 24433 | 1166859 SH | DEFINED | 1, 2, 5, 6, 10 |
| SI FINANCIAL GROUP INC | Common equity shares | 316827104 | 1149 | 19330 SH | DEFINED | 1, 2, 17 |
| ARES CAPITAL CORP | Common equity shares | 78425V104 | 1707 | 140965 SH | DEFINED | 1, 2 |
| TEXAS ROADHOUSE INC | Common equity shares | 04010L103 | 55697 | 3077305 SH | DEFINED | 1, 2, 5, 6, 8 |
| THERAVANCE INC | Common Stock | 882681109 | 24927 | 1234522 SH | DEFINED | 1, 2, 5, 6, 8 |
| NEW YORK & CO INC | Common equity shares | 88338T104 | 43623 | 1846898 SH | DEFINED | 1, 2, 5, 6, 8 |
| THOMAS PROPERTIES GROUP | Common Stock | 649295102 | 1894 | 462818 SH | DEFINED | 1, 2, 6 |
| HURON CONSULTING GROUP INC | Common equity shares | 884453101 | 2381 | 464112 SH | DEFINED | 1, 2, 6 |
| LOCAL CORP | Common equity shares | 447462102 | 16897 | 419131 SH | DEFINED | 1, 2, 5, 6, 8 |
| SUNSTONE HOTEL INVESTORS INC | Real Estate Investment Trust | 53954W104 | 54 | 32069 SH | DEFINED | 1, 2 |
| TOWER GROUP INTL LTD | Common equity shares | 867892101 | 47569 | 3864016 SH | DEFINED | 1, 2, 5, 6, 8 |
| CUBESMART | Real Estate | G8988C105 | 14492 | 785350 SH | DEFINED | 1, 2, 5, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|---|-----------|--------|---------|----|---------|------------------|
| | Investment Trust | 229663109 | 39738 | 2515236 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NORTHSTAR REALTY FINANCE CP | Real Estate Investment Trust | 66704R100 | 32987 | 3479449 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BUILD-A-BEAR WORKSHOP INC | Common equity shares | 120076104 | 77 | 14300 | SH | DEFINED | 1 |
| CALAMOS ASSET MANAGEMENT INC | Common equity shares | 12811R104 | 4579 | 389418 | SH | DEFINED | 1, 2, 6, 8 |
| DREAMWORKS ANIMATION INC | Common Stock | 26153C103 | 34148 | 1800878 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DIGITAL REALTY TRUST INC | Real Estate Investment Trust | 253868103 | 157205 | 2349454 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| NORTHWESTERN CORP | Common equity shares | 668074305 | 36353 | 911803 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MARKETAXESS HOLDINGS INC | Common equity shares | 57060D108 | 25987 | 696752 | SH | DEFINED | 1, 2, 5, 6, 8 |
| COPANO ENERGY LLC | Common equity shares | 217202100 | 3506 | 86522 | SH | DEFINED | 1 |
| NGP CAPITAL RESOURCES CO. | Common equity shares | 62912R107 | 2829 | 398003 | SH | DEFINED | 1, 2 |
| RAND LOGISTICS INC | Common equity shares | 752182105 | 1497 | 244633 | SH | DEFINED | 1, 2 |
| ORMAT TECHNOLOGIES INC | Common equity shares | 686688102 | 6944 | 336440 | SH | DEFINED | 1, 2, 5, 8 |
| SPDR GOLD TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463V107 | 249347 | 1614424 | SH | DEFINED | 1, 2, 6, 10 |
| MONOLITHIC POWER SYSTEMS INC | Common Stock | 609839105 | 15821 | 649151 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REXAHN PHARMACEUTICALS INC | Common equity shares | 761640101 | 11 | 36000 | SH | DEFINED | 1 |
| HOME FEDERAL BANCORP INC | Common equity shares | 43710G105 | 3262 | 255175 | SH | DEFINED | 1, 2 |
| SYMMETRY MEDICAL INC | Common equity shares | 871546206 | 8203 | 716464 | SH | DEFINED | 1, 2, 5, 8 |
| BILL BARRETT CORP | Common equity shares | 06846N104 | 42944 | 2118678 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MARKET LEADER INC | Common equity shares | 57056R103 | 2443 | 273065 | SH | DEFINED | 1, 2 |
| BLUELIX HOLDINGS INC | Common equity shares | 09624H109 | 1252 | 439264 | SH | DEFINED | 1, 2 |
| KNOLL INC | Common equity shares | 498904200 | 16647 | 918206 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LAS VEGAS SANDS CORP | Common equity shares | 517834107 | 359096 | 6372569 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MACQUARIE INFRASTRUCT CO LLC | Closed end mutual fund | 55608B105 | 1882 | 34845 | SH | DEFINED | 1, 5, 8 |
| HERBALIFE LTD | Common equity shares | G4412G101 | 83073 | 2218279 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| WARREN RESOURCES INC | Common Stock | 93564A100 | 4656 | 1451117 | SH | DEFINED | 1, 2, 6, 8 |
| NAVIOS MARITIME HOLDINGS INC | Common equity shares | Y62196103 | 72 | 15693 | SH | DEFINED | 1 |
| PHH CORP | Common equity shares | 693320202 | 29480 | 1342458 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CELANESE CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|------------------|
| | shares | 150870103 | 141814 | 3219339 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EDUCATION REALTY TRUST INC | Real Estate Investment Trust | | | | | | |
| | Trust | 28140H104 | 23949 | 2274334 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GFI GROUP INC | Common Stock | 361652209 | 4537 | 1359809 | SH | DEFINED | 1, 2, 8 |
| DFC GLOBAL CORP | Common equity shares | 23324T107 | 14154 | 850412 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL INTERSTATE CORP | Common Stock | 63654U100 | 3366 | 112272 | SH | DEFINED | 1, 2 |
| W&T OFFSHORE INC | Common equity shares | 92922P106 | 19927 | 1403073 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DRYSHIPS INC | Common equity shares | Y2109Q101 | 678 | 331858 | SH | DEFINED | 1, 2, 5 |
| ARC DOCUMENT SOLUTIONS INC | Common equity shares | 00191G103 | 1869 | 627596 | SH | DEFINED | 1, 2, 6, 8 |
| CORE MARK HOLDING CO INC | Common equity shares | 218681104 | 9467 | 184548 | SH | DEFINED | 1, 2, 5, 8 |
| THRESHOLD PHARMACEUTICALS | Common equity shares | 885807206 | 3198 | 693516 | SH | DEFINED | 1, 2, 6 |
| WINDSTREAM CORP | Common Stock | 97381W104 | 194101 | 24415593 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| PRESTIGE BRANDS HOLDINGS | Common equity shares | 74112D101 | 25768 | 1003104 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HUNTSMAN CORP | Common equity shares | 447011107 | 49070 | 2639964 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| UNIVERSAL TRUCKLOAD SERVICES | Common equity shares | 91388P105 | 2506 | 107521 | SH | DEFINED | 1, 2 |
| ENTERPRISE BANCORP INC/MA | Common Stock | 293668109 | 1450 | 85467 | SH | DEFINED | 1, 2 |
| ALPHA NATURAL RESOURCES INC | Common equity shares | 02076X102 | 67400 | 8209389 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| REVETT MINERALS INC | Common equity shares | 76150520 | 792 | 347008 | SH | DEFINED | 1, 2, 6 |
| WEX INC | Common equity shares | 96208T104 | 108636 | 1383827 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| DOLBY LABORATORIES INC | Common equity shares | 25659T107 | 75160 | 2239812 | SH | DEFINED | 1, 2, 5, 8, 10, |
| SARATOGA RESOURCES INC | Common equity shares | 803521103 | 708 | 266369 | SH | DEFINED | 1, 2, 6 |
| KEARNY FINANCIAL CORP | Common equity shares | 487169104 | 2677 | 262545 | SH | DEFINED | 1, 2 |
| TRIANGLE PETROLEUM CORP | Common equity shares | 89600B201 | 4224 | 639855 | SH | DEFINED | 1, 2, 5, 6 |
| BOFI HOLDING INC | Common Stock | 05566U108 | 7197 | 200581 | SH | DEFINED | 1, 2, 5, 6 |
| DIANA SHIPPING INC | Common equity shares | Y2066G104 | 1068 | 100150 | SH | DEFINED | 1, 2, 5 |
| FREIGHTCAR AMERICA INC | Common equity shares | 357023100 | 5365 | 245785 | SH | DEFINED | 1, 2, 5, 8 |
| DEXCOM INC | Common Stock | 252131107 | 20981 | 1255223 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VERIFONE SYSTEMS INC | Common equity shares | 92342Y109 | 68777 | 3326095 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MORNINGSTAR INC | Common equity shares | 617700109 | 22802 | 326115 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LAZARD LTD | Common equity shares | G54050102 | 42403 | 1242505 | SH | DEFINED | 1, 2, 5, 6, 17 |
| TEEKAY LNG PARTNERS LP | Limited Partnership | Y8564M105 | 1722 | 41569 | SH | DEFINED | 1 |
| ZUMIEZ INC | Common equity shares | 989817101 | 19364 | 845705 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CITI TRENDS INC | Common equity shares | 17306X102 | 2661 | 260443 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ROCKVILLE FINANCIAL INC | Common equity shares | 774188106 | 7658 | 590801 | SH | DEFINED | 1, 2, 5, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|---|-----------|-------|------------|---------|---------|
| ISHARES MSCI BRAZIL CAPPED INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286400 | 6946 | 127504 SH | DEFINED | 1,10,12 |
| ISHARES MSCI CANADA INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286509 | 61146 | 2144730 SH | DEFINED | 1,2 |
| ISHARES MSCI UNITED KINGDOM INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286699 | 10530 | 576337 SH | DEFINED | 1 |
| ISHARES MSCI TAIWAN INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286731 | 50493 | 3785062 SH | DEFINED | 1,6,10 |
| ISHARES MSCI SOUTH KOREA CAPPED INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286772 | 1785 | 30030 SH | DEFINED | 6,10,12 |
| ISHARES MSCI SOUTH AFRICA INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286780 | 364 | 5700 SH | DEFINED | 10 |
| ISHARES MSCI MEXICO CAPPED INVESTABLE MARKET INDEX FUND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286822 | 336 | 4500 SH | DEFINED | 10 |
| ISHARES MSCI JAPAN INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286848 | 874 | 80882 SH | DEFINED | 17 |
| ISHARES BARCLAYS TIPS BOND FUND | Investments that contain a pool of securities representing a specific index and are built | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|--|-----------|--------|-------------|---------|----------|
| ISHARES FTSE CHINA 25 INDEX FUND | like mutu Investments that contain a pool of securities representing a specific index and are built like mutu | 464287176 | 166764 | 1375370 SH | DEFINED | 1,2 |
| ISHARES CORE TOTAL U.S. BOND MARKET ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287184 | 732 | 19840 SH | DEFINED | 1,10 |
| ISHARES MSCI EMERGING MARKETS INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287226 | 1328 | 11995 SH | DEFINED | 1 |
| ISHARES IBOXX \$ INVESTOP INVESTMENT GRADE BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287234 | 20468 | 478442 SH | DEFINED | 1 |
| ISHARES MSCI EAFE INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287242 | 362466 | 3023068 SH | DEFINED | 1,2 |
| ISHARES RUSSELL 2000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287465 | 611788 | 10372764 SH | DEFINED | 1,2,6,12 |
| ISHARES RUSSELL 3000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287655 | 3189 | 33828 SH | DEFINED | 1,2,17 |
| SPDR S&P MIDCAP 400 ETF TRUST | USA: Common Stock | 464287689 | 310 | 3322 SH | DEFINED | 1 |
| MORGAN STANLEY INDIA INVESTMENT FUND INC. | Closed end mutual fund | 78467Y107 | 98077 | 467652 SH | DEFINED | 1,2 |
| HEALTH CARE SELECT SECTOR SPDR FUND | USA: Common Stock | 61745C105 | 324 | 18256 SH | DEFINED | 1 |
| ENERGY SELECT SECTOR SPDR FUND | USA: Common Stock | 81369Y209 | 2071 | 45061 SH | DEFINED | 2 |
| UTILITIES SELECT SECTOR SPDR FUND | USA: Common Stock | 81369Y506 | 3938 | 49648 SH | DEFINED | 2 |
| SPDR STOXX EUROPE | Investments that | 81369Y886 | 1694 | 43380 SH | DEFINED | 6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|---|-----------|--------|------------|---------|-------------|
| 50 ETF | contain a pool of securities representing a specific index and are built like mutu | 78463X103 | 5199 | 153596 SH | DEFINED | 2 |
| SPDR EURO STOXX 50 ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X202 | 9526 | 288313 SH | DEFINED | 2,10 |
| SPDR S&P 500 VALUE ETF | USA: Common Stock | 78464A508 | 677 | 8465 SH | DEFINED | 2 |
| SPDR DOW JONES REIT ETF | USA: Common Stock | 78464A607 | 61975 | 798325 SH | DEFINED | 1,2,8 |
| VANGUARD ETF REIT | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908553 | 139041 | 1971355 SH | DEFINED | 1,2 |
| ISHARES GOLD TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 464285105 | 29146 | 1877935 SH | DEFINED | 1,2 |
| VANGUARD FTSE EMERGING MARKETS ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042858 | 295790 | 6896492 SH | DEFINED | 1,2 |
| VANGUARD ETF PACIFIC | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042866 | 18547 | 319598 SH | DEFINED | 1 |
| VANGUARD ETF EUROPEAN | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042874 | 134385 | 2735275 SH | DEFINED | 1,2 |
| CANADIAN NATURAL RESOURCES | Common equity shares | 136385101 | 200 | 6245 SH | DEFINED | 1 |
| MINAS BUENAVENTURA SA | American Depository Receipt | 204448104 | 120321 | 4634768 SH | DEFINED | 1,2,5,6,8,1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MAN |
|---|------------------------------------|-----------|--------|----------------|------------|--------------|------------|------------------|
| BRASKEM SA | American Depository Receipt | 105532105 | 2099 | 154987 | SH | | DEFINED | 1,2,6,1 |
| INFOSYS LTD | Depository Receipt | 456788108 | 84851 | 1573963 | SH | | DEFINED | 1,2,5,6 |
| KEPCO-KOREA ELEC POWER CORP | American Depository Receipt | 500631106 | 4150 | 305293 | SH | | DEFINED | 1,2,6,1 |
| POSCO | American Depository Receipt | 693483109 | 23039 | 312547 | SH | | DEFINED | 1,2,5,6 |
| RYANAIR HOLDINGS PLC | American Depository Receipt | 783513104 | 8660 | 207237 | SH | | DEFINED | 1,2,5,6 |
| SAP AG | American Depository Receipt | 803054204 | 4890 | 60702 | SH | | DEFINED | 1,2 |
| TAIWAN SEMICONDUCTOR MFG CO | American Depository Receipt | 874039100 | 88413 | 5143219 | SH | | DEFINED | 1,2,5,6 18,19 |
| CREDICORP LTD | Common equity shares | G2519Y108 | 269488 | 1622930 | SH | | DEFINED | 1,2,5,6 18 |
| INDOSAT TBK | American Depository Receipt | 744383100 | 384 | 11554 | SH | | DEFINED | 1,2,6 |
| THOMSON-REUTERS CORP | Common equity shares | 884903105 | 113884 | 3506319 | SH | | DEFINED | 1,2,5,8 |
| CHUNGHWA TELECOM LTD | American Depository Receipt | 17133Q502 | 12938 | 415974 | SH | | DEFINED | 1,2,5,6 |
| SHINHAN FINANCIAL GROUP LTD | American Depository Receipt | 824596100 | 4437 | 123556 | SH | | DEFINED | 1,2,5,6 |
| CTRIIP.COM INTL LTD | American Depository Receipt | 22943F100 | 7397 | 346039 | SH | | DEFINED | 1,2 |
| DIAMONDROCK HOSPITALITY CO | Real Estate Investment Trust | 252784301 | 42584 | 4573831 | SH | | DEFINED | 1,2,5,6 |
| FRANKLIN STREET PROPERTIES | Real Estate Investment Trust | 35471R106 | 25618 | 1752212 | SH | | DEFINED | 1,2,5,6 |
| XENOPORT INC | Common Stock | 98411C100 | 5462 | 763622 | SH | | DEFINED | 1,2,5,6 |
| HERCULES TECHNOLOGY GROWTH CAPITAL INC. | Common Stock | 427096508 | 12162 | 992749 | SH | | DEFINED | 1,2,5,6 |
| LHC GROUP INC | Common equity shares | 50187A107 | 6608 | 307617 | SH | | DEFINED | 1,2,5,6 |
| SILICON GRAPHICS INTL CORP | Common equity shares | 82706L108 | 7775 | 565430 | SH | | DEFINED | 1,2,5,6 |
| TREEHOUSE FOODS INC | Common equity shares | 89469A104 | 53307 | 818158 | SH | | DEFINED | 1,2,5,6 |
| BUILDERS FIRSTSOURCE | Common equity shares | 12008R107 | 5017 | 855643 | SH | | DEFINED | 1,2,5 |
| GLADSTONE INVESTMENT CORP/DE | Common equity shares | 376546107 | 2570 | 351697 | SH | | DEFINED | 1,2 |
| LINCOLN EDUCATIONAL | Common Stock | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|------------------|
| SERVICES | | 533535100 | 2242 | 382272 | SH | DEFINED | 1,2,6 |
| EAGLE BULK SHIPPING INC | Common equity shares | Y2187A119 | 41 | 11926 | SH | DEFINED | 1 |
| BANKFINANCIAL CORP | Common equity shares | 06643P104 | 2773 | 342983 | SH | DEFINED | 1,2 |
| DSW INC | Common equity shares | 23334L102 | 38438 | 602502 | SH | DEFINED | 1,2,5,6 |
| CIFC CORP | Common Stock | 12547R105 | 809 | 98473 | SH | DEFINED | 1 |
| NEUSTAR INC | Common equity shares | 64126X201 | 88304 | 1897717 | SH | DEFINED | 1,2,5,6 |
| HERITAGE FINANCIAL GP INC | Common equity shares | 42726X102 | 1607 | 110927 | SH | DEFINED | 1,2 |
| SILICON MOTION TECH -ADR | American Depository Receipt | 82706C108 | 758 | 64824 | SH | DEFINED | 1,2 |
| WESTERN ALLIANCE BANCORP | Common equity shares | 957638109 | 34239 | 2474134 | SH | DEFINED | 1,2,5,6 |
| DISCOVERY COMMUNICATIONS INC | Common equity shares | 25470F104 | 682610 | 8669195 | SH | DEFINED | 1,2,5,6 17,18 |
| GRAN TIERRA ENERGY INC | Common equity shares | 38500T101 | 127 | 21622 | SH | DEFINED | 1,6 |
| MEDICAL PROPERTIES TRUST | Real Estate Investment Trust | 58463J304 | 56135 | 3499665 | SH | DEFINED | 1,2,5,6 |
| API TECHNOLOGIES CORP | Common equity shares | 00187E203 | 993 | 400476 | SH | DEFINED | 1,2 |
| FOCUS MEDIA HOLDING LTD | American Depository Receipt | 34415V109 | 5887 | 219610 | SH | DEFINED | 1,2 |
| UNITED FINANCIAL BANCORP INC | Common equity shares | 91030T109 | 5022 | 330352 | SH | DEFINED | 1,2,5 |
| ORCHIDS PAPER PRODUCTS | Common equity shares | 68572N104 | 1825 | 78169 | SH | DEFINED | 1,2 |
| EXPEDIA INC | Common Stock | 30212P303 | 292185 | 4869023 | SH | DEFINED | 1,2,5,6 17,18 |
| ROYAL DUTCH SHELL PLC | American Depository Receipt | 780259206 | 290 | 4447 | SH | DEFINED | 1 |
| DIAMOND FOODS INC | Common equity shares | 252603105 | 7494 | 444541 | SH | DEFINED | 1,2,5,6 |
| CONSOLIDATED COMM HLDGS INC | Common Stock | 209034107 | 12100 | 689584 | SH | DEFINED | 1,2,5,6 |
| HITTITE MICROWAVE CORP | Common equity shares | 43365Y104 | 42017 | 693864 | SH | DEFINED | 1,2,5,6 |
| MAIDENFORM BRANDS INC | Common equity shares | 560305104 | 7883 | 449404 | SH | DEFINED | 1,2,5,6 |
| GENCO SHIPPING & TRADING | Common equity shares | Y2685T107 | 1727 | 600580 | SH | DEFINED | 1,2,5,6 |
| ITC HOLDINGS CORP | Common equity shares | 465685105 | 66701 | 747250 | SH | DEFINED | 1,2,5,6 |
| PIKE ELECTRIC CORP | Common equity shares | 721283109 | 4521 | 317893 | SH | DEFINED | 1,2,5,8 |
| ALON USA ENERGY INC | Common equity shares | 020520102 | 5809 | 304768 | SH | DEFINED | 1,2,5,6 |
| JAMBA INC | Common equity shares | 47023A101 | 3620 | 1271420 | SH | DEFINED | 1,2 |
| OMEGA FLEX INC | Common equity shares | 682095104 | 656 | 38165 | SH | DEFINED | 1,2,6 |
| MWI VETERINARY SUPPLY | Common equity shares | 55402X105 | 33729 | 255017 | SH | DEFINED | 1,2,5,6 |
| ATRICURE INC | Common equity shares | 04963C209 | 2012 | 253930 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|---|-----------|--------|---------|----|---------|------------------|
| BAIDU INC | American Depository Receipt | 056752108 | 63071 | 719162 | SH | DEFINED | 1,2,6 |
| DRESSER-RAND GROUP INC | Common equity shares | 261608103 | 134836 | 2186931 | SH | DEFINED | 1,2,5,6 |
| RUTHS HOSPITALITY GROUP INC | Common equity shares | 783332109 | 5978 | 626781 | SH | DEFINED | 1,2,5 |
| RBC BEARINGS INC | Common equity shares | 75524B104 | 20677 | 409038 | SH | DEFINED | 1,2,5,6 |
| CF INDUSTRIES HOLDINGS INC | Common equity shares | 125269100 | 553173 | 2905809 | SH | DEFINED | 1,2,5,6 17,18 |
| HEARTLAND PAYMENT SYSTEMS | Common equity shares | 42235N108 | 26951 | 817418 | SH | DEFINED | 1,2,5,6 |
| HANDY & HARMAN LTD | Common equity shares | 410315105 | 1323 | 85818 | SH | DEFINED | 1,2 |
| LORAL SPACE & COMMUNICATIONS | Common equity shares | 543881106 | 13543 | 218855 | SH | DEFINED | 1,2,5,6 |
| ROCKWOOD HOLDINGS INC | Common equity shares | 774415103 | 72079 | 1101446 | SH | DEFINED | 1,2,5,6 |
| ISHARES RUSSELL MICROCAP INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288869 | 917 | 15627 | SH | DEFINED | 17 |
| WILLIAMS PARTNERS LP | Limited Partnership | 96950F104 | 4576 | 88348 | SH | DEFINED | 1 |
| ACCO BRANDS CORP | Common equity shares | 00081T108 | 13655 | 2044336 | SH | DEFINED | 1,2,5,6 |
| LIBERTY GLOBAL INC | Common equity shares | 530555309 | 50812 | 740321 | SH | DEFINED | 1,5,6,8 |
| HOLLYSYS AUTOMATION TECH LTD | Common equity shares | G45667105 | 160 | 13166 | SH | DEFINED | 17 |
| KAPSTONE PAPER & PACKAGING | Common Stock | 48562P103 | 21466 | 772183 | SH | DEFINED | 1,2,5,6 |
| AMERIPRISE FINANCIAL INC | Common equity shares | 03076C106 | 659483 | 8954267 | SH | DEFINED | 1,2,5,6 17,18 |
| HSBC HLDGS PLC | Public preferred instrument | 404280604 | 2797 | 110561 | SH | DEFINED | 2 |
| IKANOS COMMUNICATIONS INC | Common Stock | 45173E105 | 43 | 21837 | SH | DEFINED | 1 |
| GLOBAL CASH ACCESS HOLDINGS | Common equity shares | 378967103 | 10208 | 1447595 | SH | DEFINED | 1,2,5,6 |
| SUNESIS PHARMACEUTICALS INC | Common Stock | 867328601 | 2573 | 470272 | SH | DEFINED | 1,2,6 |
| ITURAN LOCATION & CONTROL | Common Stock | M6158M104 | 199 | 12738 | SH | DEFINED | 1 |
| GENOMIC HEALTH INC | Common Stock | 37244C101 | 17121 | 605527 | SH | DEFINED | 1,2,5,6 |
| WEBMD HEALTH CORP | Common equity shares | 94770V102 | 22933 | 943049 | SH | DEFINED | 1,2,5,6 |
| SPORT CHALET INC | Common equity shares | 849163209 | 15 | 11800 | SH | DEFINED | 1 |
| VISTAPRINT NV | Common Stock | N93540107 | 25233 | 652675 | SH | DEFINED | 1,2,5,6 |
| FIDELITY NATIONAL FINANCIAL | Common equity shares | 31620R105 | 189877 | 7525830 | SH | DEFINED | 1,2,5,6 17,18 |
| WATERSTONE FINANCIAL INC | Common equity shares | 941888109 | 753 | 91187 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------------------|---|-----------|---------|----------|----|---------|------------------|
| PHARMATHENE INC | Common equity shares | 71714G102 | 32 | 18600 | SH | DEFINED | 1 |
| INVESTORS BANCORP INC | Common equity shares | 46146P102 | 23528 | 1252882 | SH | DEFINED | 1,2,5,6 |
| TAL INTERNATIONAL GROUP INC | Common equity shares | 874083108 | 25714 | 567518 | SH | DEFINED | 1,2,5,6 |
| NCI INC | Common equity shares | 62886K104 | 56 | 11590 | SH | DEFINED | 1,2 |
| HERCULES OFFSHORE INC | Common equity shares | 427093109 | 29245 | 3941304 | SH | DEFINED | 1,2,5,6 |
| NXSTAGE MEDICAL INC | Common Stock | 67072V103 | 10350 | 917546 | SH | DEFINED | 1,2,5,6 |
| MELA SCIENCES INC | Common equity shares | 55277R100 | 18 | 15386 | SH | DEFINED | 1 |
| CBEYOND INC | Common equity shares | 149847105 | 3901 | 525234 | SH | DEFINED | 1,2,5,6 |
| WEB.COM GROUP INC | Common Stock | 94733A104 | 10358 | 606691 | SH | DEFINED | 1,2,5,6 |
| BOARDWALK PIPELINE PARTNRS-LP | Limited Partnership | 096627104 | 2551 | 87034 | SH | DEFINED | 1 |
| ZALICUS INC | Common equity shares | 98887C105 | 32 | 47500 | SH | DEFINED | 1 |
| IROBOT CORP | Common Stock | 462726100 | 13328 | 519492 | SH | DEFINED | 1,2,5,6 |
| CLEAR CHANNEL OUTDOOR HLDGS | Common equity shares | 18451C109 | 4303 | 574989 | SH | DEFINED | 1,2,5,6 |
| IHS INC | Common equity shares | 451734107 | 98868 | 944205 | SH | DEFINED | 1,2,5,6 18 |
| SPDR S&P DIVIDEND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A763 | 137116 | 2077826 | SH | DEFINED | 2 |
| SPDR S&P 600 SMALL CAP ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A813 | 27794 | 331747 | SH | DEFINED | 1,2 |
| INTERCONTINENTALEXCHANGE INC | Common equity shares | 45865V100 | 495410 | 3037931 | SH | DEFINED | 1,2,5,6 18 |
| SUNPOWER CORP | Common equity shares | 867652406 | 9863 | 854747 | SH | DEFINED | 1,2,5,8 |
| AMERISAFE INC | Common equity shares | 03071H100 | 12023 | 338259 | SH | DEFINED | 1,2,5,8 |
| UNDER ARMOUR INC | Common equity shares | 904311107 | 124990 | 2441084 | SH | DEFINED | 1,2,5,6 18 |
| BROOKDALE SENIOR LIVING INC | Common equity shares | 112463104 | 56241 | 2017175 | SH | DEFINED | 1,2,5,6 |
| DCP MIDSTREAM PARTNERS LP | Limited Partnership | 23311P100 | 1895 | 40657 | SH | DEFINED | 1 |
| VOCUS INC | Common Stock | 92858J108 | 4968 | 351105 | SH | DEFINED | 1,2,5,6 |
| VIACOM INC | Common Stock | 92553P201 | 1139746 | 18511284 | SH | DEFINED | 1,2,5,6 18,19 |
| BASIC ENERGY SERVICES INC | Common equity shares | 06985P100 | 15340 | 1122408 | SH | DEFINED | 1,2,5,6 |
| CYNOSURE INC | Common Stock | 232577205 | 5423 | 207303 | SH | DEFINED | 1,2,5,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------------------------|-------------------------------------|-----------|--------|---------|----|---------|----------------|
| DEALERTRACK TECHNOLOGIES INC | Common equity shares | 242309102 | 25077 | 853518 | SH | DEFINED | 1, 2, 5, 6 |
| LIVE NATION ENTERTAINMENT | Common equity shares | 538034109 | 39731 | 3212018 | SH | DEFINED | 1, 2, 5, 6 |
| DELIAS INC | Common equity shares | 246911101 | 27 | 27964 | SH | DEFINED | 1 |
| SUNTECH POWER HOLDINGS -ADR | American Depository Receipt | 86800C104 | 81 | 205850 | SH | DEFINED | 1, 2 |
| COPA HOLDINGS SA | Common equity shares | P31076105 | 42502 | 355320 | SH | DEFINED | 1, 2, 6 |
| URANIUM ENERGY CORP | Common equity shares | 916896103 | 2530 | 1149730 | SH | DEFINED | 1, 2, 6, 8 |
| LINN ENERGY LLC | Composition of more than 1 security | 536020100 | 8036 | 212024 | SH | DEFINED | 1 |
| WESTERN REFINING INC | Common equity shares | 959319104 | 51454 | 1453097 | SH | DEFINED | 1, 2, 5, 6 |
| AMERICAN RAILCAR INDS INC | Common equity shares | 02916P103 | 8422 | 180225 | SH | DEFINED | 1, 2, 5, 8 |
| BOULDER BRANDS INC | Common equity shares | 101405108 | 10052 | 1119189 | SH | DEFINED | 1, 2, 5, 6 |
| CALUMET SPECIALTY PRODS -LP | Limited Partnership | 131476103 | 1572 | 42203 | SH | DEFINED | 1 |
| CHIPOTLE MEXICAN GRILL INC | Common equity shares | 169656105 | 406215 | 1246518 | SH | DEFINED | 1, 2, 5, 6, 18 |
| UNITED CONTINENTAL HLDGS INC | Common Stock | 910047109 | 132036 | 4124785 | SH | DEFINED | 1, 2, 5, 8 |
| H&E EQUIPMENT SERVICES INC | Common equity shares | 404030108 | 10787 | 528874 | SH | DEFINED | 1, 2, 5, 6 |
| REGENCY ENERGY PARTNERS LP | Misc Equity | 75885Y107 | 3568 | 142261 | SH | DEFINED | 1 |
| KOPPERS HOLDINGS INC | Common equity shares | 50060P106 | 20209 | 459547 | SH | DEFINED | 1, 2, 5, 6 |
| TERNIUM SA -ADR | American Depository Receipt | 880890108 | 410 | 20125 | SH | DEFINED | 1, 2 |
| CARDICA INC | Common equity shares | 14141R101 | 13 | 10200 | SH | DEFINED | 1 |
| ENERGY TRANSFER EQUITY LP | Limited Partnership | 29273V100 | 12950 | 221436 | SH | DEFINED | 1, 5 |
| POWERSHARES DB COMMODITY INDEX FUND | USA: Common Stock | 73935S105 | 24479 | 896347 | SH | DEFINED | 2 |
| RESOURCE CAPITAL CORP | Common equity shares | 76120W302 | 12176 | 1841783 | SH | DEFINED | 1, 2, 5, 8 |
| CROCS INC | Common equity shares | 227046109 | 29114 | 1964779 | SH | DEFINED | 1, 2, 5, 6 |
| EXCO RESOURCES INC | Common equity shares | 269279402 | 25685 | 3602049 | SH | DEFINED | 1, 2, 5, 6 |
| ACORDA THERAPEUTICS INC | Common Stock | 00484M106 | 45289 | 1414041 | SH | DEFINED | 1, 2, 5, 6 |
| ROSETTA RESOURCES INC | Common equity shares | 777779307 | 97339 | 2045771 | SH | DEFINED | 1, 2, 5, 6 |
| MORGANS HOTEL GROUP CO | Common equity shares | 61748W108 | 2215 | 374334 | SH | DEFINED | 1, 2 |
| SPARK NETWORKS INC | American Depository Receipt | 84651P100 | 1037 | 147009 | SH | DEFINED | 1, 2 |
| NORTHERN OIL & GAS INC | Common equity shares | 665531109 | 40417 | 2810725 | SH | DEFINED | 1, 2, 5, 6 |
| LIQUIDITY SERVICES | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------------|-----------------------------------|-----------|---------|----------|----|---------|---------------|
| INC | shares | 53635B107 | 13881 | 465443 | SH | DEFINED | 1,2,5,6 |
| GRUPO AEROPORTUARIO DEL PACI | American Depository Receipt | 400506101 | 3244 | 55358 | SH | DEFINED | 1,5,6,1 |
| AMERICAN APPAREL INC | Common equity shares | 023850100 | 37 | 16900 | SH | DEFINED | 1 |
| NYSE EURONEXT | Common equity shares | 629491101 | 392717 | 10163357 | SH | DEFINED | 1,2,5,6 18 |
| GREEN PLAINS RENEWABLE ENRGY | Common Stock | 393222104 | 5315 | 464755 | SH | DEFINED | 1,2,6,8 |
| TRANSDIGM GROUP INC | Common equity shares | 893641100 | 138556 | 906011 | SH | DEFINED | 1,2,5,6 18 |
| TIM HORTONS INC | Common equity shares | 88706M103 | 4082 | 75170 | SH | DEFINED | 1,5,8 |
| HIMAX TECHNOLOGIES INC | American Depository Receipt | 43289P106 | 2147 | 394030 | SH | DEFINED | 1,2,17 |
| PORTLAND GENERAL ELECTRIC CO | Common equity shares | 736508847 | 51150 | 1686536 | SH | DEFINED | 1,2,5,6 |
| TARGACEPT INC | Common Stock | 87611R306 | 2053 | 479631 | SH | DEFINED | 1,2,6 |
| VANDA PHARMACEUTICALS INC | Common equity shares | 921659108 | 2040 | 520256 | SH | DEFINED | 1,2 |
| BARCLAYS BK PLC | Public preferred instrument | 06739F390 | 2375 | 93059 | SH | DEFINED | 2 |
| DELEK US HOLDINGS INC | Common equity shares | 246647101 | 25270 | 640317 | SH | DEFINED | 1,2,5 |
| LIBERTY INTERACTIVE CORP | Common equity shares | 53071M104 | 230956 | 10802334 | SH | DEFINED | 1,2,5,6 18 |
| ALLIANCE HOLDINGS GP LP | Limited Partnership | 01861G100 | 828 | 15720 | SH | DEFINED | 1 |
| TRANSCEPT PHARMACEUTICALS | Common equity shares | 89354M106 | 706 | 147576 | SH | DEFINED | 1,2 |
| COMPASS DIVERSIFIED HOLDINGS | Misc Equity | 20451Q104 | 417 | 26259 | SH | DEFINED | 1 |
| MARKET VECTORS ETF GOLD MINERS | Exchange Traded Product | 57060U100 | 1568 | 41421 | SH | DEFINED | 2 |
| VONAGE HOLDINGS CORP | Common equity shares | 92886T201 | 9556 | 3306581 | SH | DEFINED | 1,2,5,6 |
| MASTERCARD INC | Common equity shares | 57636Q104 | 2182561 | 4033353 | SH | DEFINED | 1,2,5,6 18 |
| MUELLER WATER PRODUCTS INC | Common equity shares | 624758108 | 17353 | 2925368 | SH | DEFINED | 1,2,5,6 |
| CTC MEDIA INC | Common equity shares | 12642X106 | 4825 | 409277 | SH | DEFINED | 1,2,5 |
| ALPHATEC HOLDINGS INC | Common Stock | 02081G102 | 1670 | 791387 | SH | DEFINED | 1,2 |
| TOWN SPORTS INTL HOLDINGS | Common equity shares | 89214A102 | 4865 | 514029 | SH | DEFINED | 1,2 |
| HOUSTON WIRE & CABLE CO | Common equity shares | 44244K109 | 3752 | 289717 | SH | DEFINED | 1,2 |
| KAISER ALUMINUM CORP | Common equity shares | 483007704 | 35628 | 551095 | SH | DEFINED | 1,2,5,6 |
| SYNCHRONOSS TECHNOLOGIES | Common Stock | 87157B103 | 17208 | 554570 | SH | DEFINED | 1,2,5,6 |
| VOLCANO CORP | Common Stock | 928645100 | 25354 | 1138905 | SH | DEFINED | 1,2,5,6 |
| EASTERN INSURANCE HLDGS INC | Common Stock | 276534104 | 1779 | 94742 | SH | DEFINED | 1,2 |
| HOME BANCSHARES INC | Common equity shares | 436893200 | 23667 | 628288 | SH | DEFINED | 1,2,5,6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------------------|---|-----------|--------|----------|----|---------|---------------|
| SPDR S&P METALS & MINING ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A755 | 5614 | 139022 | SH | DEFINED | 2 |
| PGT INC | Common equity shares | 69336V101 | 1790 | 260621 | SH | DEFINED | 1,2 |
| CARDIOVASCULAR SYSTEMS INC | Common equity shares | 141619106 | 5200 | 254028 | SH | DEFINED | 1,2 |
| ROMA FINANCIAL CORP | Common equity shares | 77581P109 | 1924 | 119931 | SH | DEFINED | 1,2 |
| ALLIED WORLD ASSURANCE CO AG | Common equity shares | H01531104 | 57983 | 625325 | SH | DEFINED | 1,2,5,6 |
| NUSTAR GP HOLDINGS LLC | Composition of more than 1 security | 67059L102 | 1235 | 38015 | SH | DEFINED | 1 |
| WYNDHAM WORLDWIDE CORP | Common equity shares | 98310W108 | 385868 | 5984239 | SH | DEFINED | 1,2,5,6,17,18 |
| ATLAS ENERGY LP | Limited Partnership | 04930A104 | 3014 | 68438 | SH | DEFINED | 1 |
| CLEVELAND BIOLABS INC | Common Stock | 185860103 | 38 | 19300 | SH | DEFINED | 1 |
| ISHARES GSCI COMMODITY INDEXED TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 46428R107 | 9523 | 289472 | SH | DEFINED | 1,10 |
| CHART INDUSTRIES INC | Common equity shares | 16115Q308 | 49672 | 620823 | SH | DEFINED | 1,2,5,6 |
| OSIRIS THERAPEUTICS INC | Common equity shares | 68827R108 | 2739 | 263481 | SH | DEFINED | 1,2,6 |
| AIRCASTLE LTD | Common equity shares | G0129K104 | 15651 | 1144311 | SH | DEFINED | 1,2,5,6 |
| ASCENT SOLAR TECHNOLOGIES | Common equity shares | 043635101 | 7 | 12100 | SH | DEFINED | 1 |
| EVERCORE PARTNERS INC | Common equity shares | 29977A105 | 22908 | 550699 | SH | DEFINED | 1,2,5,6 |
| VIASYSTEMS GROUP INC | Common equity shares | 92553H803 | 654 | 50132 | SH | DEFINED | 1,2 |
| HANESBRANDS INC | Common equity shares | 410345102 | 182171 | 3998595 | SH | DEFINED | 1,2,5,6,18,19 |
| INNERWORKINGS INC | Common equity shares | 45773Y105 | 8574 | 566177 | SH | DEFINED | 1,2,5,6 |
| NEW ORIENTAL ED & TECH | American Depository Receipt | 647581107 | 4178 | 232106 | SH | DEFINED | 1,2 |
| GOLD RESOURCE CORP | Common equity shares | 38068T105 | 7600 | 583429 | SH | DEFINED | 1,2,5,6 |
| IMMUNOCELLULAR THERAPEUTICS | Common equity shares | 452536105 | 1842 | 673205 | SH | DEFINED | 1,2 |
| WESTERN UNION CO | Common equity shares | 959802109 | 354536 | 23572420 | SH | DEFINED | 1,2,5,6,18 |
| RIVERBED TECHNOLOGY INC | Common equity shares | 768573107 | 64796 | 4345970 | SH | DEFINED | 1,2,5,6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|------------|
| TOWERSTREAM CORP | Common equity shares | 892000100 | 1635 | 733661 | SH | DEFINED | 1,2 |
| WARNER CHILCOTT PLC | Common equity shares | G94368100 | 82716 | 6104689 | SH | DEFINED | 1,2,5,8 |
| COMMVault SYSTEMS INC | Common equity shares | 204166102 | 127049 | 1549678 | SH | DEFINED | 1,2,5,6 |
| MINDRAY MEDICAL INTL | American Depository Receipt | 602675100 | 6533 | 163548 | SH | DEFINED | 1,2 |
| EV ENERGY PARTNERS LP | Limited Partnership | 26926V107 | 2100 | 38480 | SH | DEFINED | 1 |
| ICF INTERNATIONAL INC | Common equity shares | 44925C103 | 9734 | 357729 | SH | DEFINED | 1,2,5,6 |
| SHUTTERFLY INC | Common equity shares | 82568P304 | 41136 | 931260 | SH | DEFINED | 1,2,5,6 |
| FOX CHASE BANCORP INC | Common Stock | 35137T108 | 3861 | 228628 | SH | DEFINED | 1,2,6 |
| VIEWPOINT FINANCIAL GROUP | Common equity shares | 92672A101 | 13566 | 674714 | SH | DEFINED | 1,2,5,6 |
| BREITBURN ENERGY PARTNERS LP | Limited Partnership | 106776107 | 1580 | 78854 | SH | DEFINED | 1 |
| OWENS CORNING | Common equity shares | 690742101 | 180034 | 4565892 | SH | DEFINED | 1,2,5,6 |
| ARMSTRONG WORLD INDUSTRIES | Common equity shares | 04247X102 | 113197 | 2025309 | SH | DEFINED | 1,2,5,6 |
| ACME PACKET INC | Common Stock | 004764106 | 51464 | 1761291 | SH | DEFINED | 1,2,5,6 |
| EHEALTH INC | Common Stock | 28238P109 | 7187 | 401937 | SH | DEFINED | 1,2,5,6 |
| SAIC INC | Common equity shares | 78390X101 | 157372 | 11614198 | SH | DEFINED | 1,2,5,6,18 |
| EXTERRAN PARTNERS LP | Limited Partnership | 30225N105 | 827 | 31477 | SH | DEFINED | 1 |
| SUSSER HOLDINGS CORP | Common Stock | 869233106 | 21152 | 413790 | SH | DEFINED | 1,2,5,6 |
| EXLSERVICE HOLDINGS INC | Common equity shares | 302081104 | 14102 | 429005 | SH | DEFINED | 1,2,5,6 |
| DOUGLAS EMMETT INC | Real Estate Investment Trust | 25960P109 | 55712 | 2234967 | SH | DEFINED | 1,2,5,6 |
| CADENCE PHARMACEUTICALS INC | Common Stock | 12738T100 | 6338 | 947440 | SH | DEFINED | 1,2,5,6 |
| PRIMORIS SERVICES CORP | Common equity shares | 74164F103 | 11395 | 515265 | SH | DEFINED | 1,2,5,6 |
| ACHILLION PHARMACEUTICALS | Common equity shares | 00448Q201 | 21327 | 2440019 | SH | DEFINED | 1,2,5,6 |
| ASSISTED LIVING CONCEPTS INC | Common equity shares | 04544X300 | 4119 | 346213 | SH | DEFINED | 1,2,5,8 |
| HOME INNS & HOTELS MNGT | American Depository Receipt | 43713W107 | 2851 | 95699 | SH | DEFINED | 1,2 |
| INNOPHOS HOLDINGS INC | Common Stock | 45774N108 | 23645 | 433393 | SH | DEFINED | 1,2,5,6 |
| ORBCOMM INC | Common equity shares | 68555P100 | 2620 | 502702 | SH | DEFINED | 1,2 |
| SYNERGY PHARMACEUTICALS INC | Common equity shares | 871639308 | 3842 | 632762 | SH | DEFINED | 1,2,6 |
| MIZUHO FINANCIAL GROUP INC | American Depository Receipt | 60687Y109 | 89 | 20960 | SH | DEFINED | 1 |
| ONEBEACON INSURANCE GROUP | Common equity shares | G67742109 | 5717 | 423025 | SH | DEFINED | 1,2,5,8 |
| CAPELLA EDUCATION CO | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|--------|----------|----|---------|---------|
| METABOLIX INC | shares | 139594105 | 8443 | 271242 | SH | DEFINED | 1,2,5,6 |
| | Common equity | | | | | | |
| | shares | 591018809 | 33 | 18702 | SH | DEFINED | 1 |
| SOLTA MEDICAL INC | Common Stock | 83438K103 | 2079 | 945306 | SH | DEFINED | 1,2,6 |
| AMTRUST FINANCIAL SERVICES | Common equity | | | | | | |
| | shares | 032359309 | 16843 | 486205 | SH | DEFINED | 1,2,5,6 |
| SALLY BEAUTY HOLDINGS INC | Common equity | | | | | | |
| | shares | 79546E104 | 71463 | 2432348 | SH | DEFINED | 1,2,5,6 |
| EMERGENT BIOSOLUTIONS INC | Common equity | | | | | | |
| | shares | 29089Q105 | 13003 | 930313 | SH | DEFINED | 1,2,5,6 |
| HANSEN MEDICAL INC | Common equity | | | | | | |
| | shares | 411307101 | 1507 | 748993 | SH | DEFINED | 1,2 |
| HERTZ GLOBAL HOLDINGS INC | Common equity | | | | | | |
| | shares | 42805T105 | 114980 | 5165113 | SH | DEFINED | 1,2,5,6 |
| KBR INC | Common equity | | | | | | |
| | shares | 48242W106 | 164138 | 5116434 | SH | DEFINED | 17,18 |
| FIRST SOLAR INC | Common equity | | | | | | |
| | shares | 336433107 | 75125 | 2786775 | SH | DEFINED | 1,2,5,6 |
| SPIRIT AEROSYSTEMS HOLDINGS | Common equity | | | | | | |
| | shares | 848574109 | 34915 | 1838561 | SH | DEFINED | 1,2,5,6 |
| AERCAP HOLDINGS NV | Common equity | | | | | | |
| | shares | N00985106 | 1612 | 104310 | SH | DEFINED | 1,2,5 |
| NETLIST INC | Common equity | | | | | | |
| | shares | 64118P109 | 11 | 14000 | SH | DEFINED | 1 |
| ALLEGIANT TRAVEL CO | Common equity | | | | | | |
| | shares | 01748X102 | 27194 | 306282 | SH | DEFINED | 1,2,5,6 |
| AEGEAN MARINE PETROLM NETWK | Common equity | | | | | | |
| | shares | Y0017S102 | 76 | 11364 | SH | DEFINED | 1 |
| KCAP FINANCIAL INC | Common equity | | | | | | |
| | shares | 48668E101 | 3707 | 344351 | SH | DEFINED | 1,2 |
| DCT INDUSTRIAL TRUST INC | Real Estate Investment Trust | | | | | | |
| | Trust | 233153105 | 45325 | 6124934 | SH | DEFINED | 1,2,5,6 |
| GUIDANCE SOFTWARE INC | Common equity | | | | | | |
| | shares | 401692108 | 2487 | 229222 | SH | DEFINED | 1,2 |
| IPG PHOTONICS CORP | Common equity | | | | | | |
| | shares | 44980X109 | 27032 | 407029 | SH | DEFINED | 1,2,5,6 |
| CAL DIVE INTERNATIONAL INC | Common equity | | | | | | |
| | shares | 12802T101 | 2815 | 1564524 | SH | DEFINED | 1,2,5,6 |
| NEWSTAR FINANCIAL INC | Common Stock | | | | | | |
| | | 65251F105 | 6150 | 464753 | SH | DEFINED | 1,2,5,6 |
| OBAGI MEDICAL PRODUCTS INC | Common equity | | | | | | |
| | shares | 67423R108 | 6188 | 313374 | SH | DEFINED | 1,2,5,6 |
| SPECTRA ENERGY CORP | Common equity | | | | | | |
| | shares | 847560109 | 914555 | 29741577 | SH | DEFINED | 1,2,5,6 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRETION | MANAGE |
|------------------------------|---------------------|-----------|-------|-------------|-------------------|------------|-----------|
| TEEKAY OFFSHORE PARTNERS LP | Limited Partnership | Y8565J101 | 1600 | 52990 | SH | DEFINED | 1 |
| AFFYMAX INC | Common Stock | 00826A109 | 937 | 674163 | SH | DEFINED | 1,2,5,6,8 |
| ALTRA HOLDINGS INC | Common equity | | | | | | |
| | shares | 02208R106 | 13850 | 508909 | SH | DEFINED | 1,2,5,6,8 |
| CARROLS RESTAURANT GROUP INC | Common Stock | 14574X104 | 1194 | 229405 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|---|-----------|---------|-------------|---------|------------------|
| MELCO CROWN ENTMT LTD | Depository Receipt | 585464100 | 783 | 33558 SH | DEFINED | 1, 5, 18 |
| NEURALSTEM INC | Common equity shares | 64127R302 | 32 | 29000 SH | DEFINED | 1 |
| GREAT LAKES DREDGE & DOCK CP | Common Stock | 390607109 | 6524 | 968821 SH | DEFINED | 1, 2, 5, 6, 8 |
| PARK STERLING CORP | Common equity shares | 70086Y105 | 3279 | 581237 SH | DEFINED | 1, 2 |
| ZION OIL & GAS INC | Common equity shares | 989696109 | 27 | 21533 SH | DEFINED | 1, 2 |
| TIME WARNER CABLE INC | Common Stock | 88732J207 | 1130172 | 11765247 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| LEGACY RESERVES LP | Limited Partnership | 524707304 | 1307 | 47366 SH | DEFINED | 1 |
| AEROVIRONMENT INC | Common equity shares | 008073108 | 6077 | 335091 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ORITANI FINANCIAL CORP | Common equity shares | 68633D103 | 14085 | 909286 SH | DEFINED | 1, 2, 5, 6, 8 |
| OCULUS INNOVATIVE SCIENCES | Common equity shares | 67575P207 | 6 | 13800 SH | DEFINED | 1 |
| TRAVELCENTERS OF AMERICA LLC | Common Stock | 894174101 | 260 | 27159 SH | DEFINED | 1, 5 |
| EMPLOYERS HOLDINGS INC | Common equity shares | 292218104 | 14369 | 612836 SH | DEFINED | 1, 2, 5, 6, 8 |
| HFF INC | Common equity shares | 40418F108 | 12128 | 608299 SH | DEFINED | 1, 2, 5, 6, 8 |
| CENTRAL GARDEN & PET CO | Common equity shares | 153527205 | 6446 | 784553 SH | DEFINED | 1, 2, 5, 8 |
| SYNTA PHARMACEUTICALS CORP | Private company?no public equity shares | 87162T206 | 5299 | 616036 SH | DEFINED | 1, 2, 5, 6, 8 |
| ACCURAY INC | Common Stock | 004397105 | 5500 | 1185104 SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONAL CINEMEDIA INC | Common Stock | 635309107 | 16339 | 1035443 SH | DEFINED | 1, 2, 5, 6, 8 |
| FORTRESS INVESTMENT GRP LLC | Common equity shares | 34958B106 | 127 | 19900 SH | DEFINED | 1 |
| OPTIMER PHARMACEUTICALS INC | Common Stock | 68401H104 | 14627 | 1229195 SH | DEFINED | 1, 2, 5, 6, 8 |
| TARGA RESOURCES PARTNERS LP | Misc Equity | 87611X105 | 3848 | 83621 SH | DEFINED | 1 |
| US AUTO PARTS NETWORK INC | Common equity shares | 90343C100 | 233 | 196118 SH | DEFINED | 1, 2 |
| INFORMATION SERVICES GROUP | Common equity shares | 45675Y104 | 36 | 17900 SH | DEFINED | 1 |
| TRIANGLE CAPITAL CORP | Common equity shares | 895848109 | 15308 | 546933 SH | DEFINED | 1, 2, 5, 8 |
| COLEMAN CABLE INC | Common equity shares | 193459302 | 1765 | 117513 SH | DEFINED | 1, 2 |
| DOMTAR CORP | Common equity shares | 257559203 | 76956 | 991527 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CLEARWIRE CORP | Common equity shares | 18538Q105 | 13014 | 4016501 SH | DEFINED | 1, 2, 5, 6, 8 |
| SOURCEFIRE INC | Common Stock | 83616T108 | 34920 | 589549 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| GAFISA SA | American Depository Receipt | 362607301 | 20886 | 5341501 SH | DEFINED | 1, 2, 18 |
| CHENIERE ENERGY PARTNERS LP | Limited Partnership | 16411Q101 | 534 | 19522 SH | DEFINED | 1 |
| BROADRIDGE FINANCIAL SOLUTNS | Common equity shares | 11133T103 | 91043 | 3665077 SH | DEFINED | 1, 2, 5, 6, 8, 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--|---|-----------|---------|----------|----|---------|-------------|
| GLU MOBILE INC | Common Stock | 379890106 | 2428 | 815328 | SH | DEFINED | 1,2,6 |
| ARUBA NETWORKS INC | Common Stock | 043176106 | 57447 | 2322068 | SH | DEFINED | 1,2,5,6,8 |
| GS1 TECHNOLOGY INC | Common Stock | 36241U106 | 2026 | 307678 | SH | DEFINED | 1,2 |
| SUPER MICRO COMPUTER INC | Common Stock | 86800U104 | 5908 | 523447 | SH | DEFINED | 1,2,5,8 |
| ESSA BANCORP INC | Common equity shares | 29667D104 | 2155 | 198920 | SH | DEFINED | 1,2,6 |
| METROPCS COMMUNICATIONS INC | Common equity shares | 591708102 | 148346 | 13609672 | SH | DEFINED | 1,2,5,6,8,1 |
| PENNANTPARK INVESTMENT CORP. | Common equity shares | 708062104 | 14877 | 1317892 | SH | DEFINED | 1,2,5,6,8 |
| TFS FINANCIAL CORP | Common equity shares | 87240R107 | 11172 | 1031819 | SH | DEFINED | 1,2,5,6,8 |
| CINEMARK HOLDINGS INC | Common equity shares | 17243V102 | 81744 | 2776610 | SH | DEFINED | 1,2,5,6,8,1 |
| BAXTER INTERNATIONAL INC | Common equity shares | 071813109 | 1834313 | 25252094 | SH | DEFINED | 1,2,5,6,8,1 |
| SPDR RUSSELL NOMURA PRIME JAPAN FUND | Exchange Traded Product | 78463X830 | 1051 | 25306 | SH | DEFINED | 2 |
| SPDR DJ INTERNATIONAL REAL ESTATE ETF | USA: Common Stock | 78463X863 | 128542 | 2988686 | SH | DEFINED | 1,2 |
| POWERSHARES DB GOLD FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 73936B606 | 2390 | 43874 | SH | DEFINED | 2 |
| SPDR MSCI ACWI EX-US ETF | USA: Common Stock | 78463X848 | 3330 | 101120 | SH | DEFINED | 1 |
| SPDR FTSE/MACQUARIE GLOBAL INFRASTRUCTURE 100 ETF | USA: Common Stock | 78463X855 | 44345 | 1050576 | SH | DEFINED | 2,5 |
| VANGUARD FTSE ALL-WORLD EX-US ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042775 | 42345 | 913426 | SH | DEFINED | 1 |
| SPDR S&P EMERGING MARKETS ETF | USA: Common Stock | 78463X509 | 60172 | 921465 | SH | DEFINED | 1,2,5,18 |
| VANGUARD TOTAL BOND MARKET ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 921937835 | 467857 | 5593700 | SH | DEFINED | 2 |
| DELTA AIR LINES INC | Common equity shares | 247361702 | 218305 | 13222460 | SH | DEFINED | 1,2,5,8,10, |
| EAGLE ROCK ENERGY PARTNRS LP | Limited Partnership | 26985R104 | 907 | 92351 | SH | DEFINED | 1 |
| OREXIGEN THERAPEUTICS INC | Common Stock | 686164104 | 18482 | 2956860 | SH | DEFINED | 1,2,5,6,8 |
| SPDR S&P INTERNATIONAL SMALL CAP ETF | USA: Common Stock | 78463X871 | 92858 | 3029641 | SH | DEFINED | 1,2 |
| SPDR S&P WORLD EX- US ETF | Investments that contain a pool | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|---|-----------|---------|----------|----|---------|-------------|
| | of securities representing a specific index and are built like mutu | 78463X889 | 154767 | 5895939 | SH | DEFINED | 1,2 |
| CAVIUM INC | Private company?no public equity shares | 14964U108 | 42008 | 1082353 | SH | DEFINED | 1,2,5,6,8 |
| INTERACTIVE BROKERS GROUP | Common equity shares | 45841N107 | 13062 | 875974 | SH | DEFINED | 1,2,5,8 |
| ALLIED NEVADA GOLD CORP | Common equity shares | 019344100 | 40576 | 2464979 | SH | DEFINED | 1,2,5,6,8 |
| AECOM TECHNOLOGY CORP | Common equity shares | 00766T100 | 90994 | 2774048 | SH | DEFINED | 1,2,5,6,8,1 |
| JMP GROUP INC | Common equity shares | 46629U107 | 1712 | 247972 | SH | DEFINED | 1,2 |
| SOLERA HOLDINGS INC | Common equity shares | 83421A104 | 107395 | 1841111 | SH | DEFINED | 1,2,5,6,8,1 |
| CONTINENTAL RESOURCES INC | Common equity shares | 212015101 | 82680 | 951177 | SH | DEFINED | 1,2,5,6,8,1 |
| INSULET CORP | Common Stock | 45784P101 | 24763 | 957509 | SH | DEFINED | 1,2,5,6,8 |
| SKILLED HEALTHCARE GROUP INC | Common equity shares | 83066R107 | 2349 | 357340 | SH | DEFINED | 1,2,8 |
| CAI INTERNATIONAL INC | Common equity shares | 12477X106 | 6822 | 236665 | SH | DEFINED | 1,2,5,6,8 |
| TECHTARGET INC | Common equity shares | 87874R100 | 924 | 189373 | SH | DEFINED | 1,2 |
| ENERNOC INC | Common Stock | 292764107 | 7778 | 447843 | SH | DEFINED | 1,2,5,6,8 |
| TRIMAS CORP | Common Stock | 896215209 | 18524 | 570527 | SH | DEFINED | 1,2,5,6,8 |
| B&G FOODS INC | Common equity shares | 05508R106 | 30874 | 1012433 | SH | DEFINED | 1,2,5,6,8 |
| GREENLIGHT CAPITAL RE LTD | Common equity shares | G4095J109 | 12713 | 520095 | SH | DEFINED | 1,2,5,6,8 |
| CLEAN ENERGY FUELS CORP | Common Stock | 184499101 | 25815 | 1985443 | SH | DEFINED | 1,2,5,6,8 |
| AMICUS THERAPEUTICS INC | Common equity shares | 03152W109 | 1391 | 438763 | SH | DEFINED | 1,2,5 |
| JAZZ PHARMACEUTICALS PLC | Common Stock | G50871105 | 65434 | 1170335 | SH | DEFINED | 1,2,5,6,8 |
| LDK SOLAR CO LTD | American Depository Receipt | 50183L107 | 103 | 93520 | SH | DEFINED | 1,2 |
| ENERGY XXI (BERMUDA) | Common Stock | G10082140 | 46790 | 1718967 | SH | DEFINED | 1,2,5,6,8 |
| SWISHER HYGIENE INC | Common equity shares | 870808102 | 2250 | 1744065 | SH | DEFINED | 1,2,6,8 |
| INFINERA CORP | Common Stock | 45667G103 | 13878 | 1982848 | SH | DEFINED | 1,2,5,6,8 |
| FBR & CO | Common equity shares | 30247C400 | 3535 | 186844 | SH | DEFINED | 1,2 |
| LIMELIGHT NETWORKS INC | Common Stock | 53261M104 | 1983 | 963115 | SH | DEFINED | 1,2,6 |
| VANTAGE DRILLING CO | Common equity shares | G93205113 | 5041 | 2881870 | SH | DEFINED | 1,2,5,6 |
| DISCOVER FINANCIAL SVCS INC | Common equity shares | 254709108 | 948704 | 21157694 | SH | DEFINED | 1,2,5,6,8,1 |
| COVIDIEN PLC | Common equity shares | G2554F113 | 1262580 | 18611210 | SH | DEFINED | 1,2,5,6,8,1 |
| TE CONNECTIVITY LTD | Common equity shares | H84989104 | 591522 | 14107414 | SH | DEFINED | 1,2,5,6,8,1 |
| STERLITE INDUSTRIES (INDIA) | American Depository | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------|-------------------|-----------|--------|---------|----|---------|-------------|
| | Receipt | 859737207 | 6849 | 981614 | SH | DEFINED | 1,2,5,6,8,1 |
| BLACKROCK KELSO | Common equity | | | | | | |
| CAPITAL CORP. | shares | 092533108 | 16384 | 1638263 | SH | DEFINED | 1,2,5,6,8 |
| COMSCORE INC | Common Stock | 20564W105 | 11290 | 672868 | SH | DEFINED | 1,2,5,6,8 |
| SPECTRA ENERGY | Limited | | | | | | |
| PARTNERS LP | Partnership | 84756N109 | 1551 | 39424 | SH | DEFINED | 1 |
| BOISE INC | Common equity | | | | | | |
| | shares | 09746Y105 | 17199 | 1986378 | SH | DEFINED | 1,2,5,6,8 |
| POLYPORE | Common equity | | | | | | |
| INTERNATIONAL INC | shares | 73179V103 | 26710 | 664790 | SH | DEFINED | 1,2,5,6,8 |
| PROS HOLDINGS INC | Common equity | | | | | | |
| | shares | 74346Y103 | 10238 | 376791 | SH | DEFINED | 1,2,5,6,8 |
| SHORETEL INC | Common Stock | 825211105 | 3236 | 892232 | SH | DEFINED | 1,2,6,8 |
| BENEFICIAL MUTUAL | Common equity | | | | | | |
| BANCORP | shares | 08173R104 | 5797 | 562886 | SH | DEFINED | 1,2,5,6,8 |
| MARKET VECTORS | Investments that | | | | | | |
| RUSSIA ETF TRUST | contain a pool | | | | | | |
| | of securities | | | | | | |
| | representing a | | | | | | |
| | specific index | | | | | | |
| | and are built | | | | | | |
| | like mutu | 57060U506 | 277 | 10000 | SH | DEFINED | 10 |
| IPATH CBOE S&P 500 | Investments that | | | | | | |
| BUYWRITE INDEX ETN | contain a pool | | | | | | |
| | of securities | | | | | | |
| | representing a | | | | | | |
| | specific index | | | | | | |
| | and are built | | | | | | |
| | like mutu | 06739F135 | 1129 | 20742 | SH | DEFINED | 5 |
| SPDR BARCLAYS | USA: Common Stock | | | | | | |
| AGGREGATE BOND ETF | | 78464A649 | 238249 | 4085193 | SH | DEFINED | 1,2 |
| SPDR DB | Investments that | | | | | | |
| INTERNATIONAL | contain a pool | | | | | | |
| GOVERNMENT | of securities | | | | | | |
| INFLATION- | representing a | | | | | | |
| PROTECTED BOND ETF | specific index | | | | | | |
| | and are built | | | | | | |
| | like mutu | 78464A490 | 91813 | 1478708 | SH | DEFINED | 1,2 |
| SPDR BARCLAYS LONG | Exchange Traded | | | | | | |
| TERM TREASURY ETF | Product | 78464A664 | 8692 | 126685 | SH | DEFINED | 2 |
| WABCO HOLDINGS INC | Common equity | | | | | | |
| | shares | 92927K102 | 61375 | 869441 | SH | DEFINED | 1,2,5,6,8 |
| DICE HOLDINGS INC | Common equity | | | | | | |
| | shares | 253017107 | 10617 | 1048176 | SH | DEFINED | 1,2,5,6,8 |
| PHARMERICA CORP | Common equity | | | | | | |
| | shares | 71714F104 | 9767 | 697688 | SH | DEFINED | 1,2,5,6,8 |
| HHGREGG INC | Common equity | | | | | | |
| | shares | 42833L108 | 3704 | 335412 | SH | DEFINED | 1,2,6,8 |
| ORBITZ WORLDWIDE INC | Common equity | | | | | | |
| | shares | 68557K109 | 2566 | 449514 | SH | DEFINED | 1,2,6 |
| ZAGG INC | Common equity | | | | | | |
| | shares | 98884U108 | 2872 | 394480 | SH | DEFINED | 1,2,6 |
| MONOTYPE IMAGING | Common equity | | | | | | |
| HOLDINGS | shares | 61022P100 | 18759 | 789825 | SH | DEFINED | 1,2,5,6,8 |
| REX ENERGY CORP | Common Stock | 761565100 | 24619 | 1493896 | SH | DEFINED | 1,2,5,6,8 |
| VALIDUS HOLDINGS LTD | Common equity | | | | | | |
| | shares | G9319H102 | 63624 | 1702653 | SH | DEFINED | 1,2,5,6,8,1 |
| LULULEMON ATHLETICA | Common equity | | | | | | |
| INC | shares | 550021109 | 43169 | 692374 | SH | DEFINED | 1,2,5,6,8,1 |
| DOLAN CO | Common equity | | | | | | |
| | shares | 25659P402 | 1551 | 648861 | SH | DEFINED | 1,2,6 |
| SUCAMPO | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|---|-----------|--------|---------|----|---------|-------------|
| PHARMACEUTICALS INC | shares | 864909106 | 1396 | 213306 | SH | DEFINED | 1,2 |
| GENPACT LTD | Common equity shares | G3922B107 | 27961 | 1537197 | SH | DEFINED | 1,2,5,6 |
| CONCHO RESOURCES INC | Common equity shares | 20605P101 | 211282 | 2168647 | SH | DEFINED | 1,2,5,6,8,1 |
| VIRTUSA CORP | Common Stock | 92827P102 | 8074 | 339735 | SH | DEFINED | 1,2,5,6 |
| CRESTWOOD MIDSTREAM PTNRS LP | Limited Partnership | 226372100 | 411 | 17233 | SH | DEFINED | 1 |
| E-HOUSE CHINA HOLDINGS -ADR | American Depository Receipt | 26852W103 | 537 | 115500 | SH | DEFINED | 1,2 |
| MASIMO CORP | Common Stock | 574795100 | 32745 | 1668880 | SH | DEFINED | 1,2,5,6,8,1 |
| WUXI PHARMATECH (CAYMAN)-ADR | American Depository Receipt | 929352102 | 4071 | 236915 | SH | DEFINED | 1,2 |
| HORSEHEAD HOLDING CORP | Common equity shares | 440694305 | 11682 | 1073697 | SH | DEFINED | 1,2,5,6,8 |
| MERCADOLIBRE INC | Common Stock | 58733R102 | 2658 | 27527 | SH | DEFINED | 1,5,6,8 |
| VMWARE INC -CL A | Common equity shares | 928563402 | 116280 | 1474123 | SH | DEFINED | 1,2,5,6,8,1 |
| COSAN LTD | Common equity shares | G25343107 | 199 | 10209 | SH | DEFINED | 1,5 |
| SPDR BARCLAYS TIPS ETF | USA: Common Stock | 78464A656 | 104553 | 1730996 | SH | DEFINED | 1,2 |
| BARCLAYS BANK PLC | Public preferred instrument | 06739H776 | 4349 | 170609 | SH | DEFINED | 2 |
| TERADATA CORP | Common equity shares | 88076W103 | 398551 | 6811594 | SH | DEFINED | 1,2,5,6,8,1 |
| ATHENAHEALTH INC | Common Stock | 04685W103 | 72970 | 751948 | SH | DEFINED | 1,2,5,6,8 |
| DUFF & PHELPS CORP | Common equity shares | 26433B107 | 8502 | 547963 | SH | DEFINED | 1,2,5,6,8 |
| CONSTANT CONTACT INC | Common Stock | 210313102 | 7580 | 583931 | SH | DEFINED | 1,2,5,6,8 |
| MAIN STREET CAPITAL CORP | Common equity shares | 56035L104 | 18907 | 589147 | SH | DEFINED | 1,2,5,6,8 |
| SPDR BARCLAYS INTERNATIONAL TREASURY BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A516 | 228 | 3896 | SH | DEFINED | 1 |
| RESOLUTE ENERGY CORP | Common Stock | 76116A108 | 14559 | 1265040 | SH | DEFINED | 1,2,5,6,8 |
| FIRST FINANCIAL NORTHWEST | Common equity shares | 32022K102 | 1764 | 225955 | SH | DEFINED | 1,2 |
| TEXTAINER GROUP HOLDINGS LTD | Common equity shares | G8766E109 | 9882 | 249762 | SH | DEFINED | 1,2 |
| ZEP INC | Common equity shares | 98944B108 | 6450 | 429589 | SH | DEFINED | 1,2,5,6,8 |
| DUPONT FABROS TECHNOLOGY INC | Real Estate Investment Trust | 26613Q106 | 29173 | 1201987 | SH | DEFINED | 1,2,5,6,8 |
| CVR ENERGY INC | Common equity shares | 12662P108 | 26242 | 508440 | SH | DEFINED | 1,2,5,6,8,1 |
| VANGUARD NATURAL RESOURCES | Limited Partnership | 92205F106 | 1616 | 56843 | SH | DEFINED | 1 |
| AMERICAN DG ENERGY INC | Common equity shares | 025398108 | 610 | 290378 | SH | DEFINED | 1,2 |
| PZENA INVESTMENT MANAGEMENT | Common equity shares | 74731Q103 | 828 | 127429 | SH | DEFINED | 1,2 |
| ULTA SALON COSMETCS & FRAG | Common equity shares | 90384S303 | 97991 | 1207288 | SH | DEFINED | 1,2,5,6,8,1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------------------|---|-----------|--------|----------|----|---------|------------------|
| RETAIL OPPORTUNITY INVT CP | REIT | 76131N101 | 15481 | 1105091 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GIANT INTERACTIVE GROUP -ADR | American Depository Receipt | 374511103 | 1493 | 229867 | SH | DEFINED | 1, 2 |
| NANOSPHERE INC | Common equity shares | 63009F105 | 41 | 18400 | SH | DEFINED | 1 |
| NEUTRAL TANDEM INC | Common Stock | 64128B108 | 1687 | 516328 | SH | DEFINED | 1, 2, 6 |
| SANDRIDGE ENERGY INC | Common equity shares | 80007P307 | 41187 | 7814864 | SH | DEFINED | 1, 2, 5, 6, 8 |
| APPROACH RESOURCES INC | Common Stock | 03834A103 | 26717 | 1085602 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NORTHFIELD BANCORP INC | Common equity shares | 66611T108 | 4851 | 426981 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN PUBLIC EDUCATION | Common Stock | 02913V103 | 12297 | 352668 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENSIGN GROUP INC | Common equity shares | 29358P101 | 11871 | 355450 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LUMBER LIQUIDATORS HLDGS INC | Common equity shares | 55003T107 | 136843 | 1948834 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| ENERGYSOLUTIONS INC | Common equity shares | 292756202 | 5839 | 1555807 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENTEROMEDICS INC | Common equity shares | 29365M208 | 344 | 343505 | SH | DEFINED | 1, 2 |
| MSCI INC | Common equity shares | 55354G100 | 110099 | 3244790 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CHIMERA INVESTMENT CORP | Real Estate Investment Trust | 16934Q109 | 47305 | 14830580 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| EL PASO PIPELINE PARTNERS LP | Limited Partnership | 283702108 | 5510 | 125626 | SH | DEFINED | 1 |
| RUBICON TECHNOLOGY INC | Common Stock | 78112T107 | 2258 | 342196 | SH | DEFINED | 1, 2, 6, 8 |
| ISHARES MSCI BRIC INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286657 | 871 | 22414 | SH | DEFINED | 6 |
| HECKMANN CORP | Common Stock | 422680108 | 16859 | 3930696 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INVESCO LTD | American Depository Receipt | G491BT108 | 551123 | 19030424 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BARCLAYS BANK PLC | Public preferred instrument | 06739H511 | 3660 | 142691 | SH | DEFINED | 2 |
| SPDR BARCLAYS HIGH YIELD BOND ETF | USA: Common Stock | 78464A417 | 762474 | 18547119 | SH | DEFINED | 1, 2, 5, 10, 18 |
| FEDERAL-MOGUL CORP | Common Stock | 313549404 | 2275 | 377403 | SH | DEFINED | 1, 2, 8 |
| TITAN MACHINERY INC | Common Stock | 88830R101 | 8016 | 288806 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENTROPIC COMMUNICATIONS INC | Common Stock | 29384R105 | 6867 | 1687237 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TRIPLE-S MANAGEMENT CORP | Common equity shares | 896749108 | 8816 | 506221 | SH | DEFINED | 1, 2, 5, 8 |
| APPLIED MICRO CIRCUITS CORP | Common equity shares | 03822W406 | 9532 | 1284671 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CARDTRONICS INC | Common Stock | 14161H108 | 23308 | 848956 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TWO HARBORS INVESTMENT CORP | Common equity shares | 90187B101 | 94250 | 7473894 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FORESTAR GROUP INC | Common equity shares | 346233109 | 15286 | 699432 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ISHARES MSCI EAFE | Investments that | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|---------|-------------|---------|------------------|
| SMALL CAP INDEX FUND | contain a pool of securities representing a specific index and are built like mutu | 464288273 | 40856 | 929400 SH | DEFINED | 1 |
| K12 INC | Common Stock | 48273U102 | 11791 | 489051 SH | DEFINED | 1, 2, 5, 6, 8 |
| MEDASSETS INC | Common equity shares | 584045108 | 21825 | 1133764 SH | DEFINED | 1, 2, 5, 6, 8 |
| TEEKAY TANKERS LTD | Common equity shares | Y8565N102 | 2755 | 966829 SH | DEFINED | 1, 2, 6 |
| ORION ENERGY SYSTEMS INC | Common Stock | 686275108 | 35 | 14200 SH | DEFINED | 1 |
| ISHARES JPMORGAN USD EMERGING MARKETS BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288281 | 212 | 1805 SH | DEFINED | 1 |
| NETSUITE INC | Common equity shares | 64118Q107 | 31469 | 393085 SH | DEFINED | 1, 2, 5, 6, 8 |
| ORION MARINE GROUP INC | Common Stock | 68628V308 | 5205 | 523276 SH | DEFINED | 1, 2, 6, 8 |
| NATIONAL AMERN UNIV HLDG INC | Common equity shares | 63245Q105 | 447 | 114079 SH | DEFINED | 1, 2 |
| ECHOSTAR CORP | Common equity shares | 278768106 | 21120 | 541971 SH | DEFINED | 1, 2, 5, 6, 8 |
| CALPINE CORP | Common equity shares | 131347304 | 130688 | 6344141 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| BROOKFIELD INFRS PTRS LP | Limited Partnership | G16252101 | 5135 | 134931 SH | DEFINED | 1, 5 |
| A. H. BELO CORP | Common equity shares | 001282102 | 179 | 30606 SH | DEFINED | 1 |
| MERIDIAN INTERSTATE BANCORP | Common equity shares | 58964Q104 | 2610 | 139020 SH | DEFINED | 1, 2, 6 |
| SYNERGY RESOURCES CORP | Common equity shares | 87164P103 | 3812 | 555618 SH | DEFINED | 1, 2 |
| IPC THE HOSPITALIST CO INC | Common Stock | 44984A105 | 14768 | 332092 SH | DEFINED | 1, 2, 5, 6, 8 |
| CAPE BANCORP INC | Common equity shares | 139209100 | 1400 | 152923 SH | DEFINED | 1, 2 |
| DANA HOLDING CORP | Common equity shares | 235825205 | 65100 | 3651389 SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| MAKO SURGICAL CORP | Common equity shares | 560879108 | 7868 | 705626 SH | DEFINED | 1, 2, 5, 6, 8 |
| SPDR S&P INTERNATIONAL DIVIDEND ETF | Exchange Traded Product | 78463X772 | 14408 | 296400 SH | DEFINED | 2 |
| WISDOMTREE INDIA EARNINGS FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 97717W422 | 271 | 15100 SH | DEFINED | 10 |
| HERITAGE-CRYSTAL CLEAN INC | Common equity shares | 42726M106 | 1549 | 102518 SH | DEFINED | 1, 2 |
| GALENA BIOPHARMA INC | Common equity shares | 363256108 | 122 | 58534 SH | DEFINED | 1 |
| PHILIP MORRIS INTERNATIONAL | Common equity shares | 718172109 | 6501717 | 70129578 SH | DEFINED | 1, 2, 5, 6, 8, 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--------------------------------|---------------------------------|-----------|---------|-------------|---------|--------------|
| CARDIONET INC | Common equity shares | 14159L103 | 38 | 15800 SH | DEFINED | 1 |
| HILLENBRAND INC | Common equity shares | 431571108 | 35388 | 1399722 SH | DEFINED | 1,2,5,6,8 |
| VISA INC | Common equity shares | 92826C839 | 3376794 | 19882181 SH | DEFINED | 1,2,5,6,8,18 |
| 1ST UNITED BANCORP INC | Common equity shares | 33740N105 | 2874 | 444718 SH | DEFINED | 1,2 |
| IRIDIUM COMMUNICATIONS INC | Common equity shares | 46269C102 | 4901 | 814007 SH | DEFINED | 1,2,5,8 |
| BARCLAYS BANK PLC | Public preferred instrument | 06739H362 | 8404 | 328809 SH | DEFINED | 2 |
| INTREPID POTASH INC | Common equity shares | 46121Y102 | 25648 | 1367024 SH | DEFINED | 1,2,5,6,8,18 |
| AMERICAN WATER WORKS CO INC | Common equity shares | 030420103 | 167408 | 4039745 SH | DEFINED | 1,2,5,6,8,18 |
| HATTERAS FINANCIAL CORP | Common equity shares | 41902R103 | 41681 | 1519687 SH | DEFINED | 1,2,5,6,8 |
| DR PEPPER SNAPPLE GROUP INC | Common equity shares | 26138E109 | 418254 | 8908536 SH | DEFINED | 1,2,5,6,8,18 |
| PIONEER SOUTHWEST ENERGY -LP | Limited Partnership | 72388B106 | 484 | 19815 SH | DEFINED | 1 |
| MAIDEN HOLDINGS LTD | Common equity shares | G5753U112 | 10588 | 999894 SH | DEFINED | 1,2,5,8 |
| COLFAX CORP | Common equity shares | 194014106 | 28078 | 603259 SH | DEFINED | 1,2,5,6,8 |
| WESTERN GAS PARTNERS LP | Limited Partnership | 958254104 | 3493 | 58803 SH | DEFINED | 1 |
| GUARANTY BANCORP | Common equity shares | 40075T102 | 2390 | 1138420 SH | DEFINED | 1,2 |
| INVERNESS MEDICAL INNOVATIONS | Public preferred instrument | 01449J20 | 5046 | 21021 SH | DEFINED | 1,2 |
| SPDR DJ GLOBAL REAL ESTATE ETF | USA: Common Stock | 78463X749 | 855 | 19287 SH | DEFINED | 5 |
| AMERICAN CAPITAL AGENCY CORP | REIT | 02503X105 | 245923 | 7502377 SH | DEFINED | 1,2,5,6,8,18 |
| AMPIO PHARMACEUTICALS INC | Common equity shares | 03209T109 | 1600 | 350253 SH | DEFINED | 1,2,6 |
| AIR TRANSPORT SERVICES GROUP | Common equity shares | 00922R105 | 5994 | 1028132 SH | DEFINED | 1,2,6 |
| SAFE BULKERS INC | Common equity shares | Y7388L103 | 54 | 10815 SH | DEFINED | 1 |
| FIFTH STREET FINANCE CORP. | Common Stock | 31678A103 | 23445 | 2127380 SH | DEFINED | 1,2,5,6,8 |
| SCRIPPS NETWORKS INTERACTIVE | Common equity shares | 811065101 | 218412 | 3394779 SH | DEFINED | 1,2,5,6,8,18 |
| TW TELECOM INC | Common equity shares | 87311L104 | 109303 | 4339214 SH | DEFINED | 1,2,5,6,8,18 |
| LENDER PROCESSING SERVICES | Common equity shares | 52602E102 | 67894 | 2666820 SH | DEFINED | 1,2,5,6,8,18 |
| ENERGY RECOVERY INC | Common Stock | 29270J100 | 2583 | 698214 SH | DEFINED | 1,2 |
| ACTIVISION BLIZZARD INC | Common equity shares | 00507V109 | 148240 | 10174396 SH | DEFINED | 1,2,5,6,8,18 |
| FUTUREFUEL CORP | Common equity shares | 36116M106 | 4256 | 350208 SH | DEFINED | 1,2 |
| ACE LTD | Common equity shares | H0023R105 | 1245098 | 13994672 SH | DEFINED | 1,2,5,6,8,18 |
| JOHN BEAN TECHNOLOGIES | Common equity shares | 477839104 | 12617 | 607984 SH | DEFINED | 1,2,5,6,8 |
| SPDR S&P INTERNATIONAL | Investments that contain a pool | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|---|-----------|--------|----------|----|---------|-------------|
| UTILITIES SECTOR ETF | of securities representing a specific index and are built like mutu | 78463X632 | 1459 | 89416 | SH | DEFINED | 6 |
| SPDR S&P INTERNATIONAL TELECOMMUNICATIONS SECTOR ETF | Exchange Traded Product | 78463X640 | 3214 | 138499 | SH | DEFINED | 2 |
| SPDR S&P INTERNATIONAL ENERGY SECTOR ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X715 | 3846 | 158542 | SH | DEFINED | 2 |
| GT ADVANCED TECHNOLOGIES INC | Common equity shares | 36191U106 | 7450 | 2264276 | SH | DEFINED | 1,2,5,6,8 |
| SEADRILL LTD | Common equity shares | G7945E105 | 658 | 17698 | SH | DEFINED | 1,17 |
| SIRIUS XM RADIO INC | Common equity shares | 82967N108 | 190376 | 61809582 | SH | DEFINED | 1,2,5,6,8,1 |
| RACKSPACE HOSTING INC | Common equity shares | 750086100 | 174465 | 3456137 | SH | DEFINED | 1,2,5,6,8,1 |
| HSN INC | Common equity shares | 404303109 | 82487 | 1503610 | SH | DEFINED | 1,2,5,6,8,1 |
| INTERVAL LEISURE GROUP | Common equity shares | 46113M108 | 18147 | 834667 | SH | DEFINED | 1,2,5,6,8 |
| MYR GROUP INC | Common Stock | 55405W104 | 9243 | 376445 | SH | DEFINED | 1,2,5,6,8 |
| TREE.COM INC | Common equity shares | 894675107 | 1397 | 75645 | SH | DEFINED | 1,2 |
| IBIO INC | Common Stock | 451033104 | 7 | 13400 | SH | DEFINED | 1 |
| SIGNET JEWELERS LTD | Common equity shares | G81276100 | 152315 | 2273206 | SH | DEFINED | 1,2,5,6,12, |
| REINSURANCE GROUP AMER INC | Common equity shares | 759351604 | 129404 | 2168688 | SH | DEFINED | 1,2,5,6,8,1 |
| REVLON INC -CL A | Common equity shares | 761525609 | 4741 | 212011 | SH | DEFINED | 1,2,6,8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGERS |
|--|--|-----------|-------|----------------|------------|--------------|------------|----------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| HOMEOWNERS CHOICE INC | Common equity shares | 43741E103 | 3364 | 123325 | SH | | DEFINED | 1,2 |
| ASCENT CAPITAL GROUP INC | Common Stock | 043632108 | 19995 | 268598 | SH | | DEFINED | 1,2,5,6,8 |
| DISCOVERY COMMUNICATNS NEW | Common equity shares | 25470F302 | 83299 | 1197841 | SH | | DEFINED | 1,2,5,6,8,10,1 |
| ECOPETROL SA | American Depository Receipt | 279158109 | 59454 | 1090496 | SH | | DEFINED | 1,2,5,6,8,10 |
| POWERSHARES GLOBAL AGRICULTURE PORTFOLIO | Investments that contain a pool of securities representing | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--|---|-----------|--------|---------|----|---------|----------------|
| | a specific index and are built like mutu | 73936Q702 | 5782 | 183921 | SH | DEFINED | 2 |
| KB FINANCIAL GROUP | American Depository Receipt | 48241A105 | 4935 | 149435 | SH | DEFINED | 1,2,5,6,10 |
| MODUSLINK GLOBAL SOLUTIONS | Common equity shares | 60786L107 | 2559 | 775394 | SH | DEFINED | 1,2 |
| HOME BANCORP INC | Common Stock | 43689E107 | 1623 | 87196 | SH | DEFINED | 1,2 |
| DIGIMARC CORP | Common equity shares | 25381B101 | 2424 | 110179 | SH | DEFINED | 1,2 |
| GRAND CANYON EDUCATION INC | Common Stock | 38526M106 | 17776 | 700151 | SH | DEFINED | 1,2,5,6,8 |
| ELIZABETH ARDEN INC | Common equity shares | 28660G106 | 19034 | 472897 | SH | DEFINED | 1,2,5,6,8 |
| IAC/ INTERACTIVECORP | Common equity shares | 44919P508 | 51275 | 1147667 | SH | DEFINED | 1,2,5,6,8,12,1 |
| CLEARWATER PAPER CORP | Common Stock | 18538R103 | 24395 | 462974 | SH | DEFINED | 1,2,5,6,8 |
| CRACKER BARREL OLD CTRY STOR | Common equity shares | 22410J106 | 40012 | 494933 | SH | DEFINED | 1,2,5,6,8,17,1 |
| VIRTUS INVESTMENT PTNRS INC | Common Stock | 92828Q109 | 22730 | 122036 | SH | DEFINED | 1,2,5,6,8 |
| GIGOPTIX INC | Common equity shares | 37517Y103 | 29 | 27300 | SH | DEFINED | 1 |
| SAGA COMMUNICATIONS -CL A | Common Stock | 786598300 | 3045 | 65823 | SH | DEFINED | 1,2 |
| MEAD JOHNSON NUTRITION CO | Common equity shares | 582839106 | 670735 | 8660154 | SH | DEFINED | 1,2,5,6,8,10,1 |
| SPDR BARCLAYS INTERMEDIATE TERM CORPORATE BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A375 | 23690 | 682313 | SH | DEFINED | 2 |
| IDT CORP | Common Stock | 448947507 | 4104 | 340461 | SH | DEFINED | 1,2,5,6,8 |
| HEARTWARE INTERNATIONAL INC | Common equity shares | 422368100 | 23403 | 264617 | SH | DEFINED | 1,2,5,6,8 |
| SPDR BARCLAYS LONG TERM CORPORATE BOND ETF | Exchange Traded Product | 78464A367 | 65807 | 1627673 | SH | DEFINED | 1,2 |
| ITAU UNIBANCO HLDG SA | American Depository Receipt | 465562106 | 118758 | 6671824 | SH | DEFINED | 1,2,5,6,8,10 |
| BRIDGEPOINT EDUCATION INC | Common equity shares | 10807M105 | 3316 | 324216 | SH | DEFINED | 1,2,6,8 |
| ROSETTA STONE INC | Common Stock | 777780107 | 2455 | 159567 | SH | DEFINED | 1,2,6 |
| SPDR BARCLAYS CONVERTIBLE SECURITIES ETF | USA: Common Stock | 78464A359 | 1007 | 23771 | SH | DEFINED | 1,2 |
| GOLDEN MINERALS CO | Common equity shares | 381119106 | 1179 | 494651 | SH | DEFINED | 1,2,6,8 |
| DIGITALGLOBE INC | Common equity shares | 25389M877 | 35454 | 1226387 | SH | DEFINED | 1,2,5,6,8,17 |
| SOLARWINDS INC | Common equity shares | 83416B109 | 103732 | 1755134 | SH | DEFINED | 1,2,5,6,8,12,1 |
| OPENTABLE INC | Common Stock | 68372A104 | 31615 | 502016 | SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--|---|-----------|--------|---------|----|---------|----------------|
| GOVERNMENT PPTYS INCOME TR | Real Estate Investment Trust | 38376A103 | 23417 | 910112 | SH | DEFINED | 1,2,5,6,8 |
| CYS INVESTMENTS INC | Common equity shares | 12673A108 | 44954 | 3829178 | SH | DEFINED | 1,2,5,6,8 |
| MEDIDATA SOLUTIONS INC | Common equity shares | 58471A105 | 25618 | 441789 | SH | DEFINED | 1,2,5,6,8 |
| INVESCO MORTGAGE CAPITAL INC | Common equity shares | 46131B100 | 65088 | 3042830 | SH | DEFINED | 1,2,5,6,8 |
| LOGMEIN INC | Common equity shares | 54142L109 | 7952 | 413693 | SH | DEFINED | 1,2,5,6,8 |
| ALUFP 2.875 06/15/25 | A U S issuer issuing in U S dollars in the U S capital market | 549463AH | 7438 | 7348000 | SH | DEFINED | 2 |
| PRIMUS TELECOMM GROUP INC | Common equity shares | 741929301 | 1853 | 167713 | SH | DEFINED | 1,2 |
| TERRITORIAL BANCORP INC | Common equity shares | 88145X108 | 5010 | 210701 | SH | DEFINED | 1,2,6 |
| GLOBE SPECIALTY METALS INC | Common equity shares | 37954N206 | 23886 | 1716017 | SH | DEFINED | 1,2,5,6,8 |
| PENNYMAC MORTGAGE INVEST TR | Closed end mutual fund | 70931T103 | 32133 | 1241066 | SH | DEFINED | 1,2,5,6,8 |
| ALTISOURCE PORTFOLIO SOLTNS | Common equity shares | L0175J104 | 1098 | 15738 | SH | DEFINED | 1,5,6,8 |
| AVAGO TECHNOLOGIES LTD | Common equity shares | Y0486S104 | 157195 | 4376327 | SH | DEFINED | 1,2,5,6,8,10,1 |
| CUMBERLAND PHARMACEUTICALS | Common equity shares | 230770109 | 740 | 149077 | SH | DEFINED | 1,2 |
| STARWOOD PROPERTY TRUST INC | Real Estate Investment Trust | 85571B105 | 79938 | 2879617 | SH | DEFINED | 1,2,5,6,8 |
| CAREFUSION CORP | Common Stock | 14170T101 | 330729 | 9452657 | SH | DEFINED | 1,2,5,6,8,10,1 |
| CREXUS INVESTMENT CORP | Real Estate Investment Trust | 226553105 | 15998 | 1228663 | SH | DEFINED | 1,2,5,6,8 |
| SPDR WELLS FARGO PREFERRED STOCK ETF | Exchange Traded Product | 78464A292 | 12288 | 269469 | SH | DEFINED | 2 |
| SPECTRUM BRANDS HOLDINGS INC | Common equity shares | 84763R101 | 23819 | 420867 | SH | DEFINED | 1,2,5,6,8 |
| APOLLO COMMERCIAL RE FIN INC | Real Estate Investment Trust | 03762U105 | 11886 | 675723 | SH | DEFINED | 1,2,5,8 |
| ARTIO GLOBAL INVESTORS INC | Common equity shares | 04315B107 | 1448 | 530788 | SH | DEFINED | 1,2 |
| COLONY FINANCIAL INC | Common equity shares | 19624R106 | 27890 | 1256065 | SH | DEFINED | 1,2,5,6,8 |
| VITACOST.COM INC | Common equity shares | 92847A200 | 2327 | 321700 | SH | DEFINED | 1,2,6 |
| SELECT MEDICAL HOLDINGS CORP | Common equity shares | 81619Q105 | 8409 | 934257 | SH | DEFINED | 1,2,5,8 |
| ECHO GLOBAL LOGISTICS INC | Common equity shares | 27875T101 | 5289 | 239106 | SH | DEFINED | 1,2,5,6 |
| EDUCATION MANAGEMENT CORP | Common equity shares | 28140M103 | 1947 | 529853 | SH | DEFINED | 1,2,6 |
| BANCO SANTANDER BRASIL -ADR | Depository Receipt | 05967A107 | 8344 | 1149337 | SH | DEFINED | 1,2,5,6,8,10 |
| VERISK ANALYTICS INC | Common equity shares | 92345Y106 | 162475 | 2636234 | SH | DEFINED | 1,2,5,6,8,10,1 |
| MISTRAS GROUP INC | Common equity | | | | | | 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------|---|-----------|--------|----------|----|---------|----------------|
| OMEROS CORP | shares Common equity | 60649T107 | 6741 | 278477 | SH | DEFINED | 1,2,5,6,8 |
| DOLE FOOD CO INC | shares Common equity | 682143102 | 1499 | 364073 | SH | DEFINED | 1,2 |
| VITAMIN SHOPPE INC | shares Common equity | 256603101 | 7304 | 669846 | SH | DEFINED | 1,2,5,6,8 |
| CENOVUS ENERGY INC | shares Common equity | 92849E101 | 41179 | 843024 | SH | DEFINED | 1,2,5,6,8 |
| HYATT HOTELS CORP | shares Common equity | 15135U109 | 233 | 7520 | SH | DEFINED | 1,5 |
| STR HOLDINGS INC | shares Common equity | 448579102 | 22648 | 523908 | SH | DEFINED | 1,2,5,17,18 |
| LEAR CORP | shares Common equity | 78478V100 | 1211 | 557818 | SH | DEFINED | 1,2,6 |
| DOLLAR GENERAL CORP | shares Common Stock | 521865204 | 94259 | 1717942 | SH | DEFINED | 1,2,5,6,8,12,1 |
| RUE21 INC | shares Common equity | 256677105 | 620283 | 12263248 | SH | DEFINED | 1,2,5,6,8,10,1 |
| OI S.A. | shares Depository | 781295100 | 18788 | 639188 | SH | DEFINED | 1,2,5,6,8 |
| FORTINET INC | Receipt Common equity | 670851104 | 553 | 164585 | SH | DEFINED | 1,2,5,6,10 |
| CLOUD PEAK ENERGY INC | shares Common equity | 34959E109 | 40026 | 1690395 | SH | DEFINED | 1,2,5,6,8,17 |
| AOL INC | shares Common equity | 18911Q102 | 47747 | 2542433 | SH | DEFINED | 1,2,5,6,8 |
| CHARTER COMMUNICATIONS INC | shares Common equity | 00184X105 | 93749 | 2435692 | SH | DEFINED | 1,2,5,6,8,10,1 |
| ALCOA INC | shares USA: Bond | 16117M305 | 94369 | 905801 | SH | DEFINED | 1,2,5,8,10,12, |
| ARCHER DANIELS | capital market A U S issuer | 013817AT | 7503 | 5418000 | SH | DEFINED | 2 |
| CHESAPEAKE ENERGY CORP | issuing in U S dollars in the U S capital market | 039483AW | 11662 | 11517000 | SH | DEFINED | 2 |
| CIENA CORP | USA: Bond A U S issuer | 165167BZ | 19941 | 20623000 | SH | DEFINED | 2 |
| D.R. HORTON INC | issuing in U S dollars in the U S capital market | 171779AE | 4356 | 4800000 | SH | DEFINED | 2 |
| EMC CORP | USA: Bond A U S issuer | 23331ABB | 9396 | 4954000 | SH | DEFINED | 2 |
| INTEL CORP | issuing in U S dollars in the U S capital market | 268648AM | 24506 | 16350000 | SH | DEFINED | 2 |
| L-3 COMMS HLDGS INC | USA: Bond A U S issuer | 458140AD | 16940 | 15869000 | SH | DEFINED | 2 |
| LIBERTY MEDIA LLC | issuing in U S dollars in the U S capital market | 502413AW | 6661 | 6546000 | SH | DEFINED | 2 |
| LIFEPOINT HOSPITALS INC | USA: Bond A U S issuer | 530718AF | 17675 | 10850947 | SH | DEFINED | 2 |
| | issuing in U S dollars in | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | | |
|---------------------|-----------------|-----------|--------|----------|----|---------|-----------------|--|
| | the U S | | | | | | | |
| LINEAR TECHNOLOGY | capital market | 53219LAH | 6158 | 5588000 | SH | DEFINED | 2 | |
| CORP A | Any issuer | | | | | | | |
| | issuing in | | | | | | | |
| | any currency | | | | | | | |
| | offered in | | | | | | | |
| | all markets | | | | | | | |
| | simultaneously | 535678AC | 9320 | 8630000 | SH | DEFINED | 2 | |
| MASSEY ENERGY CO | USA: Bond | 576203AJ | 6082 | 6300000 | SH | DEFINED | 2 | |
| MICROCHIP | USA: Bond | | | | | | | |
| TECHNOLOGY INC | | 595017AB | 15717 | 11010000 | SH | DEFINED | 2 | |
| MICRON TECHNOLOGY | A U S issuer | | | | | | | |
| INC | issuing in U | | | | | | | |
| | S dollars in | | | | | | | |
| | the U S | | | | | | | |
| | capital market | 595112AH | 9529 | 9285000 | SH | DEFINED | 2 | |
| MOLSON COORS | An issue in any | | | | | | | |
| BREWING CO | currency | | | | | | | |
| | issued on a | | | | | | | |
| | private basis | 60871RAA | 5985 | 5794000 | SH | DEFINED | 2 | |
| NETAPP INC | USA: Bond | 64110DAB | 13733 | 12549000 | SH | DEFINED | 2 | |
| NEWMONT MINING CORP | A U S issuer | | | | | | | |
| | issuing in U | | | | | | | |
| | S dollars in | | | | | | | |
| | the U S | | | | | | | |
| | capital market | 651639AH | 6616 | 5873000 | SH | DEFINED | 2 | |
| NEWMONT MINING CORP | USA: Bond | 651639AJ | 6482 | 5271000 | SH | DEFINED | 2 | |
| PEABODY ENERGY CORP | USA: Bond | 704549AG | 6044 | 7323000 | SH | DEFINED | 2 | |
| SANDISK CORP | A U S issuer | | | | | | | |
| | issuing in U | | | | | | | |
| | S dollars in | | | | | | | |
| | the U S | | | | | | | |
| | capital market | 80004CAC | 8782 | 8758000 | SH | DEFINED | 2 | |
| SYMANTEC CORP | USA: Bond | 871503AF | 11824 | 9152000 | SH | DEFINED | 2 | |
| TEVA PHARM FINANCE | A U S issuer | | | | | | | |
| LLC C | issuing in U | | | | | | | |
| | S dollars in | | | | | | | |
| | the U S | | | | | | | |
| | capital market | 88163VAE | 4942 | 4750000 | SH | DEFINED | 2 | |
| USEC INC | An issue in any | | | | | | | |
| | currency | | | | | | | |
| | issued on a | | | | | | | |
| | private basis | 90333EAC | 2507 | 6325000 | SH | DEFINED | 2 | |
| US STEEL CORP | USA: Bond | 912909AE | 8422 | 7982000 | SH | DEFINED | 2 | |
| VERISIGN INC | A U S issuer | | | | | | | |
| | issuing in U | | | | | | | |
| | S dollars in | | | | | | | |
| | the U S | | | | | | | |
| | capital market | 92343EAD | 17051 | 11498000 | SH | DEFINED | 2 | |
| WACHOVIA CORP | Public | | | | | | | |
| | preferred | | | | | | | |
| | instrument | 94974680 | 49656 | 38705 | SH | DEFINED | 1,2 | |
| XILINX INC | USA: Bond | 983919AD | 8363 | 6223000 | SH | DEFINED | 2 | |
| PEBBLEBROOK HOTEL | Common equity | | | | | | | |
| TRUST | shares | 70509V100 | 29057 | 1126619 | SH | DEFINED | 1,2,5,6,8 | |
| CIT GROUP INC | Common equity | | | | | | | |
| | shares | 125581801 | 245180 | 5638841 | SH | DEFINED | 1,2,5,6,8,10,11 | |
| KAR AUCTION | Common equity | | | | | | | |
| SERVICES INC | shares | 48238T109 | 7575 | 378340 | SH | DEFINED | 1,2,5,6,8 | |
| ALLIANCE DATA | USA: Bond | | | | | | | |
| SYSTEMS CO 144A | | 018581AD | 16384 | 7976000 | SH | DEFINED | 2 | |
| BANK OF AMERICA | USA: Bond | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|---|-----------|--------|----------|----|---------|--------------------|
| CORP | | 06050568 | 35870 | 29600 | SH | DEFINED | 1,2 |
| INTEL CORP 144A | USA: Bond | 458140AF | 22288 | 18470000 | SH | DEFINED | 2 |
| INTL GAME TECHNOLOGY 144A | USA: Bond | 459902AQ | 8672 | 7948000 | SH | DEFINED | 2 |
| AES TRUST III | Preferred equity shares | 00808N20 | 5551 | 110378 | SH | DEFINED | 1,2 |
| COBALT INTL ENERGY INC | Common equity shares | 19075F106 | 107539 | 3813376 | SH | DEFINED | 1,2,5,6,8,10,11 |
| TEAM HEALTH HOLDINGS INC | Common equity shares | 87817A107 | 20179 | 554718 | SH | DEFINED | 1,2,5,6,8 |
| NAVISTAR INTL CORP | USA: Bond | 63934EAL | 5946 | 5772000 | SH | DEFINED | 2 |
| KRATON PERFORMANCE POLYMERS | Common equity shares | 50077C106 | 14487 | 619174 | SH | DEFINED | 1,2,5,6,8 |
| SPDR BARCLAYS SHORT TERM CORPORATE BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A474 | 114542 | 3724953 | SH | DEFINED | 1,2 |
| STATE BANK FINANCIAL CORP | Common equity shares | 856190103 | 11861 | 724517 | SH | DEFINED | 1,2,5,6,8 |
| WILLIS GROUP HOLDINGS PLC | Common equity shares | G96666105 | 48483 | 1227523 | SH | DEFINED | 1,2,5,6,8,10,11 |
| FORD MOTOR COMPANY | USA: Bond | 345370CN | 13395 | 8263000 | SH | DEFINED | 2 |
| OCZ TECHNOLOGY GROUP INC | Common equity shares | 67086E303 | 1943 | 1078128 | SH | DEFINED | 1,2,6 |
| OMNIAMERICAN BANCORP INC | Common equity shares | 68216R107 | 4270 | 168940 | SH | DEFINED | 1,2 |
| CHESAPEAKE LODGING TRUST | Common equity shares | 165240102 | 19852 | 865270 | SH | DEFINED | 1,2,5,6,8 |
| SYMETRA FINANCIAL CORP | Common equity shares | 87151Q106 | 20195 | 1505963 | SH | DEFINED | 1,2,5,6,8,12,13 |
| MADISON SQUARE GARDEN CO | Common equity shares | 55826P100 | 73260 | 1271842 | SH | DEFINED | 1,2,5,6,8,17 |
| STERLITE INDS INDIA LTD NOTE 4.000%10/3 | USA: Bond | 859737AB | 4358 | 4450000 | SH | DEFINED | 2 |
| ATLANTIC POWER CORP | Composition of more than 1 security | 04878Q863 | 9969 | 2022920 | SH | DEFINED | 1,2,6 |
| NORTHWEST BANCSHARES INC | Common equity shares | 667340103 | 26415 | 2081542 | SH | DEFINED | 1,2,5,6,8 |
| PILGRIM'S PRIDE CORP | Common Stock | 72147K108 | 9683 | 1053941 | SH | DEFINED | 1,2,5,6,8 |
| ECOTALITY INC | Common equity shares | 27922Y202 | 11 | 11316 | SH | DEFINED | 1 |
| ENSCO PLC | Common equity shares | G3157S106 | 554735 | 9245547 | SH | DEFINED | 1,2,5,6,8,10,11,19 |
| BIGLARI HOLDINGS INC | Common equity shares | 08986R101 | 10705 | 28691 | SH | DEFINED | 1,2,5,6,8 |
| TOWERS WATSON & CO | Common equity shares | 891894107 | 106605 | 1537805 | SH | DEFINED | 1,2,5,6,8,12,13 |
| CARMIKE CINEMAS INC | Common Stock | 143436400 | 4699 | 259349 | SH | DEFINED | 1,2 |
| COWEN GROUP INC | Common equity shares | 223622101 | 3922 | 1390795 | SH | DEFINED | 1,2,8 |
| NATIONAL GRID | An issue in any currency issued on a private basis | 636274300 | 394 | 6774 | SH | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|--|-----------|--------|----------|----|---------|------------------|
| CACI INTL INC - CL A | Common equity shares | 127190304 | 32618 | 563701 | SH | DEFINED | 1,2,5,6,8 |
| PEABODY ENERGY CORP | An issue in any currency issued on a private basis | 704549104 | 264429 | 12502556 | SH | DEFINED | 1,2,5,6,8,10,11 |
| NOMURA HOLDINGS INC | An issue in any currency issued on a private basis | 65535H208 | 323 | 52370 | SH | DEFINED | 1,2 |
| CHIQUITA BRANDS INTL INC | Common equity shares | 170032809 | 6702 | 863584 | SH | DEFINED | 1,2,5,6,8 |
| NEWS CORP | An issue in any currency issued on a private basis | 65248E203 | 110225 | 3583464 | SH | DEFINED | 1,5,6,8,10,12,13 |
| USA MOBILITY INC | An issue in any currency issued on a private basis | 90341G103 | 7642 | 575700 | SH | DEFINED | 1,2,5,6,8 |
| ARMOUR RESIDENTIAL REIT INC | Common equity shares | 042315101 | 53775 | 8234730 | SH | DEFINED | 1,2,5,6,8 |
| IRONWOOD PHARMACEUTICALS INC | Common equity shares | 46333X108 | 40967 | 2239882 | SH | DEFINED | 1,2,5,6,8 |
| SOLAR CAPITAL LTD | Common equity shares | 83413U100 | 20989 | 893444 | SH | DEFINED | 1,2,5,6,8 |
| BACTERIN INTL HOLDINGS INC | Common equity shares | 05644R101 | 9 | 10800 | SH | DEFINED | 1 |
| PIEDMONT OFFICE REALTY TRUST | Real Estate Investment Trust | 720190206 | 48289 | 2464747 | SH | DEFINED | 1,2,5,6,8,12 |
| TERRENO REALTY CORP | Real Estate Investment Trust | 88146M101 | 5188 | 288331 | SH | DEFINED | 1,2 |
| GENERAC HOLDINGS INC | Common equity shares | 368736104 | 16722 | 473192 | SH | DEFINED | 1,2,5,6,8,17 |
| QUINSTREET INC | Common equity shares | 74874Q100 | 3120 | 523026 | SH | DEFINED | 1,2,6,8 |
| UNILIFE CORP | Common equity shares | 90478E103 | 3010 | 1380817 | SH | DEFINED | 1,2,6,8 |
| ANTHERA PHARMACEUTICALS INC | Common equity shares | 03674U102 | 8 | 12700 | SH | DEFINED | 1 |
| ACCURIDE CORP | Common equity shares | 00439T206 | 4075 | 756309 | SH | DEFINED | 1,2 |
| SENSATA TECHNOLOGIES HLDG NV | Common equity shares | N7902X106 | 22074 | 671567 | SH | DEFINED | 1,2,5,8,10,12,13 |
| AVEO PHARMACEUTICALS INC | Common equity shares | 053588109 | 5779 | 786453 | SH | DEFINED | 1,2,5,6,8 |
| SEMGROUP CORP | Common equity shares | 81663A105 | 41600 | 804284 | SH | DEFINED | 1,2,5,6,8 |
| FINANCIAL ENGINES INC | Common equity shares | 317485100 | 33045 | 912326 | SH | DEFINED | 1,2,5,6,8 |
| CALIX INC | Common equity shares | 13100M509 | 5595 | 686376 | SH | DEFINED | 1,2,5,6,8 |
| FIRST INTERSTATE BANCSYSTEM | Common equity shares | 32055Y201 | 4970 | 264051 | SH | DEFINED | 1,2,8 |
| MAXLINEAR INC | Common equity shares | 57776J100 | 1855 | 299306 | SH | DEFINED | 1,2,6 |
| SS&C TECHNOLOGIES | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--|--|-----------|-------|---------|----|---------|----------------|
| HLDGS INC | shares | 78467J100 | 18309 | 610674 | SH | DEFINED | 1,2,5,6,8 |
| SCORPIO TANKERS INC | Common equity shares | Y7542C106 | 13621 | 1526915 | SH | DEFINED | 1,2,6 |
| VIRGIN MEDIA INC 144A | An issue in any currency issued on a private basis | 92769LAB7 | 25958 | 9797000 | SH | DEFINED | 2 |
| PRIMERICA INC | Preferred equity shares | 74164M108 | 48699 | 1485732 | SH | DEFINED | 1,2,5,6,8,12,1 |
| METALS USA HOLDINGS CORP | Common equity shares | 59132A104 | 3928 | 190370 | SH | DEFINED | 1,2,5 |
| GOLUB CAPITAL BDC INC | Common equity shares | 38173M102 | 5167 | 313021 | SH | DEFINED | 1,2,5 |
| CHATHAM LODGING TRUST | Real Estate Investment Trust | 16208T102 | 4655 | 264389 | SH | DEFINED | 1,2 |
| VIMPELCOM LTD | An issue in any currency issued on a private basis | 92719A106 | 18336 | 1542238 | SH | DEFINED | 1,2,5,18 |
| CODEXIS INC | Common equity shares | 192005106 | 844 | 353564 | SH | DEFINED | 1,2 |
| GLOBAL GEOPHYSICAL SVCS INC | Common equity shares | 37946S107 | 800 | 327036 | SH | DEFINED | 1,2 |
| SPS COMMERCE INC | Common equity shares | 78463M107 | 8631 | 202257 | SH | DEFINED | 1,2,5,8 |
| THL CREDIT INC | Closed end mutual fund | 872438106 | 4349 | 290587 | SH | DEFINED | 1,2,5 |
| EXCEL TRUST INC | Real Estate Investment Trust | 30068C109 | 10888 | 797553 | SH | DEFINED | 1,2,5,8 |
| ALPHA AND OMEGA SEMICONDUCTR | Common equity shares | G6331P104 | 2123 | 239108 | SH | DEFINED | 1,2 |
| PAA NATURAL GAS STORAGE LP | Limited Partnership | 693139107 | 437 | 20409 | SH | DEFINED | 1 |
| DRYSHIPS INC | USA: Bond | 262498AB | 6205 | 7078000 | SH | DEFINED | 2 |
| DOUGLAS DYNAMICS INC | Common equity shares | 25960R105 | 5319 | 385005 | SH | DEFINED | 1,2,5,8 |
| MECHEL OAO | American Depository Receipt | 583840509 | 33 | 22855 | SH | DEFINED | 10 |
| SIX FLAGS ENTERTAINMENT CORP | Common equity shares | 83001A102 | 61786 | 852561 | SH | DEFINED | 1,2,5,6,8 |
| EXPRESS INC | Common equity shares | 30219E103 | 43181 | 2424439 | SH | DEFINED | 1,2,5,6,8 |
| ROADRUNNER TRANS SVCS HLDGS | Common equity shares | 76973Q105 | 5256 | 228527 | SH | DEFINED | 1,2,5,6 |
| TELENAV INC | Common equity shares | 879455103 | 2091 | 324496 | SH | DEFINED | 1,2,6 |
| SPDR NUVEEN BARCLAYS BUILD AMERICAN BOND ETF | Mutual Fund | 78464A276 | 1397 | 22747 | SH | DEFINED | 2 |
| NORANDA ALUMINUM HOLDING CP | Common equity shares | 65542W107 | 4819 | 1073365 | SH | DEFINED | 1,2,6,8 |
| MPG OFFICE TRUST INC | Real Estate Investment Trust | 553274101 | 103 | 37269 | SH | DEFINED | 1 |
| SPANSION INC | Common equity shares | 84649R200 | 14182 | 1101901 | SH | DEFINED | 1,2,5,6,8 |
| ACCRETIVE HEALTH INC | Common equity shares | 00438V103 | 10733 | 1056854 | SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--|--|-----------|--------|---------|----|---------|----------------|
| REACHLOCAL INC | Common equity shares | 75525F104 | 2150 | 143839 | SH | DEFINED | 1,2,6 |
| SPDR BARCLAYS INTERNATIONAL CORPORATE BOND ETF | Exchange Traded Product | 78464A151 | 10427 | 305268 | SH | DEFINED | 1,2 |
| FIRST AMERICAN FINANCIAL CP FURIEX PHARMACEUTICALS INC | Common equity shares | 31847R102 | 105778 | 4136564 | SH | DEFINED | 1,2,5,6,8,12,1 |
| GENMARK DIAGNOSTICS INC | Common equity shares | 36106P101 | 5827 | 155577 | SH | DEFINED | 1,2,5 |
| TAHOE RESOURCES INC | Common equity shares | 372309104 | 281 | 21700 | SH | DEFINED | 1,6 |
| NORTEK INC | Common equity shares | 873868103 | 15406 | 875942 | SH | DEFINED | 1,2,6 |
| CBOE HOLDINGS INC | Common equity shares | 656559309 | 10707 | 150033 | SH | DEFINED | 1,2 |
| BROADSOFT INC | Common equity shares | 12503M108 | 101564 | 2749441 | SH | DEFINED | 1,2,5,6,8,12,1 |
| QEP RESOURCES INC | Common equity shares | 11133B409 | 13272 | 501436 | SH | DEFINED | 1,2,5,6,8 |
| HIGHER ONE HOLDINGS INC | Common equity shares | 74733V100 | 243557 | 7649616 | SH | DEFINED | 1,2,5,6,8,10,1 |
| OASIS PETROLEUM INC | Common equity shares | 42983D104 | 4669 | 525303 | SH | DEFINED | 1,2,5,6,8 |
| MOTRICITY INC | Common equity shares | 674215108 | 69071 | 1814273 | SH | DEFINED | 1,2,5,6,8 |
| VISHAY PRECISION GROUP INC | Common equity shares | 620107102 | 9 | 25900 | SH | DEFINED | 1 |
| HUDSON PACIFIC PPTYS INC | Common equity shares | 92835K103 | 3382 | 230193 | SH | DEFINED | 1,2,5,6,8 |
| FABRINET | Common equity shares | 444097109 | 17195 | 790693 | SH | DEFINED | 1,2,5,6,8 |
| TESLA MOTORS INC | Common equity shares | G3323L100 | 5443 | 372779 | SH | DEFINED | 1,2,5,6,8 |
| GOLDCORP INC 144A | USA: Bond | 88160R101 | 34058 | 898798 | SH | DEFINED | 1,2,5,6,8 |
| MYLAN INC 144A | USA: Bond | 380956AB8 | 8835 | 8437000 | SH | DEFINED | 2 |
| PPL CORPORATION | USA: Bond | 628530AJ6 | 12460 | 5605000 | SH | DEFINED | 2 |
| SBA COMMUNICATIONS CORP 144A | An issue in any currency issued on a private basis | 69351T601 | 11349 | 207474 | SH | DEFINED | 2 |
| AUTONAVI HLDG LTD | American Depository Receipt | 78388JAM8 | 12516 | 5185000 | SH | DEFINED | 2 |
| QUAD/ GRAPHICS INC | Common equity shares | 05330F106 | 274 | 25524 | SH | DEFINED | 1,2 |
| PEOPLES FEDERAL BANCSHS INC | Common equity shares | 747301109 | 11716 | 489427 | SH | DEFINED | 1,2,5,6 |
| BABCOCK & WILCOX CO | Common equity shares | 711037101 | 1855 | 97161 | SH | DEFINED | 1,2,6 |
| QLIK TECHNOLOGIES INC | Common equity shares | 05615F102 | 48667 | 1713097 | SH | DEFINED | 1,2,5,6,8,10,1 |
| REALD INC | Common equity shares | 74733T105 | 44450 | 1720903 | SH | DEFINED | 1,2,5,6,8 |
| CAMELOT INFO SYSTEMS INC- ADR | American Depository Receipt | 75604L105 | 9239 | 710677 | SH | DEFINED | 1,2,5,6,8 |
| AMERESCO INC | Common equity shares | 13322V105 | 100 | 58688 | SH | DEFINED | 2 |
| | | 02361E108 | 2143 | 289820 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------------|--|-----------|--------|----------|----|---------|-----------------|
| GREEN DOT CORP | Common equity shares | 39304D102 | 7206 | 431300 | SH | DEFINED | 1,2,5,6,8 |
| VRINGO INC | Common equity shares | 92911N104 | 203 | 64300 | SH | DEFINED | 1,5,8 |
| LYONDELLBASELL INDUSTRIES NV | Common equity shares | N53745100 | 996519 | 15745191 | SH | DEFINED | 1,2,5,6,8,10,18 |
| ENVESTNET INC | Common equity shares | 29404K106 | 5467 | 311958 | SH | DEFINED | 1,2,5,6 |
| MOLYCORP INC | Common equity shares | 608753109 | 22651 | 4354959 | SH | DEFINED | 1,2,5,6,8 |
| TRIUSTR THERAPEUTICS INC | Common equity shares | 89685K100 | 2638 | 386101 | SH | DEFINED | 1,2,6 |
| GORDMANS STORES INC | Common equity shares | 38269P100 | 1239 | 105746 | SH | DEFINED | 1,2,6 |
| INTRALINKS HOLDINGS INC | Common equity shares | 46118H104 | 3645 | 573617 | SH | DEFINED | 1,2,5,6,8 |
| NXP SEMICONDUCTORS NV | Common equity shares | N6596X109 | 5207 | 172048 | SH | DEFINED | 1,2,5,12,17,18 |
| REALPAGE INC | Common equity shares | 75606N109 | 12988 | 627295 | SH | DEFINED | 1,2,5,6,8 |
| WHITESTONE REIT | Common equity shares | 966084204 | 2841 | 187736 | SH | DEFINED | 1,2 |
| SPDR S&P GLOBAL NATURAL RESOURCES ETF | Exchange Traded Product | 78463X541 | 62761 | 1248486 | SH | DEFINED | 2 |
| CORESITE REALTY CORP | Real Estate Investment Trust | 21870Q105 | 13908 | 397720 | SH | DEFINED | 1,2,5,6,8 |
| SCIQWEST INC | Common equity shares | 80908T101 | 6548 | 272427 | SH | DEFINED | 1,2,5,6 |
| VISTEON CORP | Common equity shares | 92839U206 | 112350 | 1947105 | SH | DEFINED | 1,2,5,6,8,12 |
| AMYRIS INC | Common equity shares | 03236M101 | 1237 | 401712 | SH | DEFINED | 1,2,6 |
| CAMPUS CREST COMMUNITIES INC | Real Estate Investment Trust | 13466Y105 | 14443 | 1039209 | SH | DEFINED | 1,2,5,6,8 |
| KEYW HOLDING CORP | Common equity shares | 493723100 | 5837 | 361773 | SH | DEFINED | 1,2,5,6 |
| SANDISK CORP | An issue in any currency issued on a private basis | 80004CAD | 11790 | 9144000 | SH | DEFINED | 2 |
| ANGLOGOLD HLDGS | USA: Bond | 03512Q20 | 5067 | 178112 | SH | DEFINED | 2 |
| BODY CENTRAL CORP | Common equity shares | 09689U102 | 2215 | 235364 | SH | DEFINED | 1,2,6 |
| TOWER INTERNATIONAL INC | Common equity shares | 891826109 | 1291 | 92272 | SH | DEFINED | 1,2 |
| NETSPEND HOLDINGS INC | Common equity shares | 64118V106 | 8553 | 538274 | SH | DEFINED | 1,2,5,6,8 |
| BRAVO BRIO RESTAURANT GP INC | Common equity shares | 10567B109 | 5188 | 327816 | SH | DEFINED | 1,2,5,6,8 |
| VERA BRADLEY INC | Common equity shares | 92335C106 | 8651 | 366078 | SH | DEFINED | 1,2,5,6,8 |
| AEGERION PHARMACEUTICALS INC | Common equity shares | 00767E102 | 39039 | 967810 | SH | DEFINED | 1,2,5,6,8 |
| CHEMTURA CORP | Common equity shares | 163893209 | 46298 | 2142349 | SH | DEFINED | 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGERS |
|------------------------------|---|-----------|--------|----------------|------------|--------------|------------|--------------------|
| PACIFIC BIOSCIENCES OF CALIF | Common equity shares | 69404D108 | 1311 | 526991 | SH | | DEFINED | 1, 2, 6 |
| EXAMWORKS GROUP INC | Common equity shares | 30066A105 | 8300 | 479348 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| SEACUBE CONTAINER LEASING | American Depository Receipt | G79978105 | 4590 | 199970 | SH | | DEFINED | 1, 2 |
| HORIZON TECHNOLOGY FINANCE | Common equity shares | 44045A102 | 1439 | 98482 | SH | | DEFINED | 1, 2 |
| FRESH MARKET INC | Common equity shares | 35804H106 | 27202 | 635979 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| HOWARD HUGHES CORP | Common equity shares | 44267D107 | 33019 | 393942 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| PRIMO WATER CORP | Common equity shares | 74165N105 | 14 | 12600 | SH | | DEFINED | 1 |
| SABRA HEALTH CARE REIT INC | Common equity shares | 78573L106 | 21847 | 753131 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| INPHI CORP | Common equity shares | 45772F107 | 4057 | 388336 | SH | | DEFINED | 1, 2, 6 |
| BOOZ ALLEN HAMILTON HLDG CP | Common equity shares | 099502106 | 3772 | 280997 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| GENERAL MOTORS CO | Common equity shares | 37045V100 | 358490 | 12885995 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, |
| LPL FINANCIAL HOLDINGS INC | Common equity shares | 50212V100 | 20941 | 649485 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| AEROFLEX HOLDING CORP | Common equity shares | 007767106 | 2275 | 289284 | SH | | DEFINED | 1, 2 |
| ZOGENIX INC | Common equity shares | 98978L105 | 1207 | 671406 | SH | | DEFINED | 1, 2 |
| ANACOR PHARMACEUTICALS INC | Common equity shares | 032420101 | 1312 | 202943 | SH | | DEFINED | 1, 2 |
| APACHE CORP | USA: Bond | 037411808 | 10959 | 246000 | SH | | DEFINED | 2 |
| GENERAL MOTORS | USA: Bond | 37045V209 | 41616 | 962227 | SH | | DEFINED | 2 |
| STANLEY BLACK & DECKER I | USA: Bond | 854502309 | 7740 | 60632 | SH | | DEFINED | 2 |
| TRONOX LTD | Common equity shares | Q9235V101 | 1270 | 64110 | SH | | DEFINED | 1, 2, 5, 8 |
| FXCM INC | Common equity shares | 302693106 | 5222 | 381500 | SH | | DEFINED | 1, 2, 5, 8 |
| TILE SHOP HOLDINGS INC | Common equity shares | 88677Q109 | 609 | 29057 | SH | | DEFINED | 1 |
| TARGA RESOURCES CORP | Common equity shares | 87612G101 | 38320 | 563802 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| E-COMMERCE CH DANGDANG -ADR | American Depository Receipt | 26833A105 | 281 | 67430 | SH | | DEFINED | 1, 2 |
| YOUKU TUDOU INC | American Depository Receipt | 98742U100 | 3458 | 206199 | SH | | DEFINED | 1, 2 |
| FIRST REPUBLIC BANK | Investments that contain a pool of securities | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|---|-----------|--------|----------|----|---------|--------------------|
| | representing a specific index and are built like mutu | 33616C100 | 138757 | 3592915 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HAWAIIAN TELCOM HOLDCO INC | Common equity shares | 420031106 | 3441 | 149245 | SH | DEFINED | 1, 2 |
| FLEETCOR TECHNOLOGIES INC | Common equity shares | 339041105 | 48848 | 637121 | SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| GAIN CAPITAL HOLDINGS INC | Common equity shares | 36268W100 | 796 | 178744 | SH | DEFINED | 1, 2 |
| RIGNET INC | Common equity shares | 766582100 | 4207 | 168677 | SH | DEFINED | 1, 2, 6 |
| WALKER & DUNLOP INC | Common equity shares | 93148P102 | 3106 | 172790 | SH | DEFINED | 1, 2, 5 |
| QAD INC | Common equity shares | 74727D306 | 1979 | 154179 | SH | DEFINED | 1, 2 |
| SWIFT TRANSPORTATION CO | Common equity shares | 87074U101 | 22211 | 1566461 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| FORTEGRA FINANCIAL CORP | Closed end mutual fund | 34954W104 | 723 | 82321 | SH | DEFINED | 1, 2 |
| VENTRUS BIOSCIENCES INC | Common equity shares | 922822101 | 664 | 223238 | SH | DEFINED | 1, 2 |
| AMERICAN ASSETS TRUST INC | Real Estate Investment Trust | 024013104 | 21367 | 667289 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MEDLEY CAPITAL CORP | Common equity shares | 58503F106 | 10460 | 659901 | SH | DEFINED | 1, 2, 5 |
| FAIRPOINT COMMUNICATIONS INC | Common equity shares | 305560302 | 2199 | 294340 | SH | DEFINED | 1, 2 |
| DEMAND MEDIA INC | Miscellaneous | 24802N109 | 3981 | 461700 | SH | DEFINED | 1, 2, 5, 6 |
| NIELSEN HOLDINGS NV | Common equity shares | N63218106 | 83940 | 2343372 | SH | DEFINED | 1, 2, 5, 8, 10, 12 |
| BANKUNITED INC | Common equity shares | 06652K103 | 27895 | 1088755 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NEOPHOTONICS CORP | Common equity shares | 64051T100 | 1246 | 243477 | SH | DEFINED | 1, 2 |
| PACIRA PHARMACEUTICALS INC | Common equity shares | 695127100 | 13631 | 472327 | SH | DEFINED | 1, 2, 5 |
| TORNIER NV | Common equity shares | N87237108 | 4342 | 230330 | SH | DEFINED | 1, 2, 5, 6 |
| BG MEDICINE INC | Common equity shares | 08861T107 | 318 | 171801 | SH | DEFINED | 1, 2 |
| ENDOCYTE INC | Common equity shares | 29269A102 | 5839 | 468904 | SH | DEFINED | 1, 2, 5, 6 |
| ACCESS MIDSTREAM PARTNERS LP | Limited Partnership | 00434L109 | 2088 | 51733 | SH | DEFINED | 1 |
| IMPERIAL HOLDINGS INC | Common equity shares | 452834104 | 53 | 12919 | SH | DEFINED | 1 |
| GEVO INC | Common equity shares | 374396109 | 703 | 313657 | SH | DEFINED | 1, 2 |
| QR ENERGY LP | Limited Partnership | 74734R108 | 630 | 35614 | SH | DEFINED | 1 |
| SUMMIT HOTEL PROPERTIES INC | Common equity shares | 866082100 | 9698 | 926204 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FLUIDIGM CORP | Common equity shares | 34385P108 | 7381 | 398854 | SH | DEFINED | 1, 2, 5, 6 |
| KINDER MORGAN INC | Common equity shares | 49456B101 | 963104 | 24899181 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| SPDR S&P EMERGING | Exchange Traded | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|------------------------------------|-----------|--------|------------|---------|---------------------|
| MARKETS DIVIDEND ETF | Product | 78463X533 | 8934 | 197965 SH | DEFINED | 2 |
| SPDR BARCLAYS EMERGING MARKETS LOCAL BOND ETF | Exchange Traded Product | 78464A391 | 4976 | 153912 SH | DEFINED | 2 |
| SOLAR SENIOR CAPITAL LTD | Common equity shares | 83416M105 | 2783 | 145022 SH | DEFINED | 1,2 |
| HCA HOLDINGS INC | Common equity shares | 40412C101 | 182015 | 4479913 SH | DEFINED | 1,2,5,6,8,10, 18 |
| CORNERSTONE ONDEMAND INC | Common equity shares | 21925Y103 | 20983 | 615465 SH | DEFINED | 1,2,5,6,8 |
| HUNTINGTON INGALLS IND INC | Common equity shares | 446413106 | 125668 | 2356315 SH | DEFINED | 1,2,5,6,8,12, |
| SERVICESTOURCE INTL INC | Common equity shares | 81763U100 | 6158 | 870901 SH | DEFINED | 1,2,6,8 |
| GNC HOLDINGS INC | Common equity shares | 36191G107 | 45083 | 1147762 SH | DEFINED | 1,2,5,6,8 |
| GOLAR LNG PARTNERS LP | Limited Partnership | Y2745C102 | 451 | 13667 SH | DEFINED | 1 |
| TMS INTERNATIONAL CORP | Common equity shares | 87261Q103 | 2755 | 208539 SH | DEFINED | 1,2 |
| ELLIE MAE INC | Common equity shares | 28849P100 | 10388 | 431902 SH | DEFINED | 1,2,6 |
| STAG INDUSTRIAL INC | Real Estate Investment Trust | 85254J102 | 14823 | 696860 SH | DEFINED | 1,2,5,8 |
| FIRSTHAND TECHNOLOGY VALUE FUND INC. | Closed end mutual fund | 33766Y100 | 2192 | 113558 SH | DEFINED | 1,2 |
| AIR LEASE CORP | Common equity shares | 00912X302 | 28145 | 959903 SH | DEFINED | 1,2,5,6,8 |
| SAGENT PHARMACEUTICALS INC | Common equity shares | 786692103 | 2421 | 137898 SH | DEFINED | 1,2,6 |
| RESPONSYS INC | Common equity shares | 761248103 | 5267 | 595267 SH | DEFINED | 1,2,6 |
| FRANKLIN FINANCIAL CORP/VA | Common equity shares | 35353C102 | 3567 | 195506 SH | DEFINED | 1,2,6 |
| GSV CAPITAL CORP. | Common equity shares | 36191J101 | 2175 | 263363 SH | DEFINED | 1,2 |
| BOINGO WIRELESS INC | Common equity shares | 09739C102 | 1163 | 211008 SH | DEFINED | 1,2,6 |
| RPX CORP | Common equity shares | 74972G103 | 4299 | 304864 SH | DEFINED | 1,2,6 |
| RENREN INC -ADR | American Depository Receipt | 759892102 | 629 | 217588 SH | DEFINED | 1,2 |
| THERMON GROUP HOLDINGS INC | Common equity shares | 88362T103 | 5177 | 233211 SH | DEFINED | 1,2,5,6,8,17 |
| RLJ LODGING TRUST | Common equity shares | 74965L101 | 51949 | 2282573 SH | DEFINED | 1,2,5,6,8 |
| KOSMOS ENERGY LTD | Common equity shares | G5315B107 | 8496 | 751830 SH | DEFINED | 1,2,6 |
| LINKEDIN CORP | Common equity shares | 53578A108 | 231759 | 1316352 SH | DEFINED | 1,2,5,6,8,10, 18 |
| NEW MOUNTAIN FINANCE CORP | Common equity shares | 647551100 | 4564 | 312238 SH | DEFINED | 1,2,5 |
| YANDEX NV | Common equity shares | N97284108 | 807 | 34961 SH | DEFINED | 1,2,18 |
| ACTIVE NETWORK INC | Global Depository Receipt | 00506D100 | 2678 | 639489 SH | DEFINED | 1,2,6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---------------------------------|------------------------------|-----------|---------|-------------|---------|-----------------------|
| LONE PINE RESOURCES INC | Common equity shares | 54222A106 | 16 | 13127 SH | DEFINED | 1 |
| SPIRIT AIRLINES INC | Common equity shares | 848577102 | 22267 | 877917 SH | DEFINED | 1, 2, 6 |
| FREESCALE SEMICONDUCTOR LTD | Common equity shares | G3727Q101 | 9333 | 626588 SH | DEFINED | 1, 2, 5, 6, 8, 17, |
| SOLAZYME INC | Common equity shares | 83415T101 | 4095 | 524456 SH | DEFINED | 1, 2, 5, 6, 8 |
| FUSION-IO INC | Common equity shares | 36112J107 | 13274 | 811133 SH | DEFINED | 1, 2, 5, 6, 8 |
| PANDORA MEDIA INC | Common equity shares | 698354107 | 16666 | 1176980 SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| AMC NETWORKS INC | Common equity shares | 00164V103 | 104033 | 1646580 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| BANKRATE INC | Common equity shares | 06647F102 | 9523 | 797546 SH | DEFINED | 1, 2, 5, 6, 8 |
| ISHARES FLOATING RATE NOTE FUND | Exchange Traded Product | 46429B655 | 496 | 9778 SH | DEFINED | 1 |
| FIDUS INVESTMENT CORP | Common equity shares | 316500107 | 3562 | 185968 SH | DEFINED | 1, 2 |
| VANGUARD HEALTH SYSTEMS INC | Common equity shares | 922036207 | 7867 | 528991 SH | DEFINED | 1, 2, 5, 6, 8 |
| MARATHON PETROLEUM CORP | Common equity shares | 56585A102 | 1261166 | 14075494 SH | DEFINED | 1, 2, 5, 6, 8, 10, 18 |
| KIOR INC | Common equity shares | 497217109 | 1666 | 358413 SH | DEFINED | 1, 2, 6 |
| HOMEAWAY INC | Common equity shares | 43739Q100 | 22788 | 701093 SH | DEFINED | 1, 2, 5, 6, 8 |
| AG MORTGAGE INVESTMENT TRUST | Miscellaneous | 001228105 | 14996 | 588881 SH | DEFINED | 1, 2, 5, 6, 8 |
| FIRST CONNECTICUT BANCORP | Common equity shares | 319850103 | 3959 | 268753 SH | DEFINED | 1, 2, 6 |
| SKULLCANDY INC | Common equity shares | 83083J104 | 1168 | 220613 SH | DEFINED | 1, 2, 6 |
| ZILLOW INC | Common equity shares | 98954A107 | 4232 | 77457 SH | DEFINED | 1, 2, 5, 6, 8 |
| SUNCOKE ENERGY INC | Common equity shares | 86722A103 | 36991 | 2265088 SH | DEFINED | 1, 2, 5, 6, 8 |
| APOLLO RESIDENTIAL MTG INC | Real Estate Investment Trust | 03763V102 | 13480 | 604628 SH | DEFINED | 1, 2, 5, 8 |
| FRANCESCAS HOLDINGS CORP | Common equity shares | 351793104 | 28370 | 989971 SH | DEFINED | 1, 2, 5, 6, 8 |
| DUNKIN` BRANDS GROUP INC | Common equity shares | 265504100 | 34444 | 934019 SH | DEFINED | 1, 2, 5, 6, 8 |
| TANGOE INC | Common equity shares | 87582Y108 | 6761 | 545821 SH | DEFINED | 1, 2, 5, 6, 8 |
| CHEFS` WAREHOUSE INC | Common equity shares | 163086101 | 3060 | 165811 SH | DEFINED | 1, 2, 6 |
| HORIZON PHARMA INC | Common equity shares | 44047T109 | 1172 | 433073 SH | DEFINED | 1, 2 |
| WESCO AIRCRAFT HOLDINGS INC | Common equity shares | 950814103 | 4159 | 282469 SH | DEFINED | 1, 2, 5, 6 |
| C&J ENERGY SERVICES INC | Common equity shares | 12467B304 | 27377 | 1195615 SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERICAN CAPITAL MTG INV CP | Real Estate Investment Trust | 02504A104 | 28469 | 1101145 SH | DEFINED | 1, 2, 5, 6, 8 |
| CARBONITE INC | Common equity shares | 141337105 | 1484 | 135593 SH | DEFINED | 1, 2 |
| FORBES ENERGY SERVICES LTD | Common equity shares | 345143101 | 607 | 165064 SH | DEFINED | 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|-------------|---------|--------------------|
| AMERICAN RLTY CAP PPTY INC | Real Estate Investment Trust | 02917T104 | 167 | 11400 SH | DEFINED | 1 |
| FORTUNE BRANDS HOME & SECUR | Common equity shares | 34964C106 | 272485 | 7280003 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| BSB BANCORP INC | Common equity shares | 05573H108 | 1442 | 104457 SH | DEFINED | 1, 2 |
| EXELIS INC | Common equity shares | 30162A108 | 61588 | 5654947 SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| XYLEM INC | Common equity shares | 98419M100 | 208161 | 7553148 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| UBIQUITI NETWORKS INC | Common equity shares | 90347A100 | 2075 | 151314 SH | DEFINED | 1, 2, 6 |
| ZELTIQ AESTHETICS INC | Common equity shares | 98933Q108 | 796 | 207842 SH | DEFINED | 1, 2 |
| LUMOS NETWORKS CORP | Common equity shares | 550283105 | 4028 | 298510 SH | DEFINED | 1, 2, 6, 8 |
| GENIE ENERGY LTD | Common equity shares | 372284208 | 3082 | 333009 SH | DEFINED | 1, 2, 6, 8 |
| GROUPON INC | Common equity shares | 399473107 | 15658 | 2558429 SH | DEFINED | 1, 2, 5, 6, 8 |
| MARRIOTT VACATIONS WORLDWIDE | Common equity shares | 57164Y107 | 26498 | 617538 SH | DEFINED | 1, 2, 5, 6, 8 |
| IMPERVA INC | Common equity shares | 45321L100 | 5970 | 155082 SH | DEFINED | 1, 2, 6 |
| NEWLINK GENETICS CORP | Common equity shares | 651511107 | 2369 | 193120 SH | DEFINED | 1, 2, 6 |
| CLOVIS ONCOLOGY INC | Common equity shares | 189464100 | 5912 | 206202 SH | DEFINED | 1, 2, 6 |
| INVENSENSE INC | Common equity shares | 46123D205 | 6680 | 625537 SH | DEFINED | 1, 2, 5, 6, 8 |
| NTELOS HOLDINGS CORP | Common equity shares | 67020Q305 | 3895 | 304038 SH | DEFINED | 1, 2, 5, 6, 8 |
| ANGIE`S LIST INC | Common equity shares | 034754101 | 12500 | 632617 SH | DEFINED | 1, 2, 5, 6, 8 |
| CORONADO BIOSCIENCES INC | Common equity shares | 21976U109 | 2133 | 219477 SH | DEFINED | 1, 2 |
| DELPHI AUTOMOTIVE PLC | Common equity shares | G27823106 | 499983 | 11260897 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| INTERMOLECULAR INC | Common equity shares | 45882D109 | 2133 | 209278 SH | DEFINED | 1, 2, 6 |
| MANNING & NAPIER INC | Common equity shares | 56382Q102 | 3723 | 225032 SH | DEFINED | 1, 2 |
| MATTRESS FIRM HOLDING CORP | Common equity shares | 57722W106 | 5983 | 173232 SH | DEFINED | 1, 2, 5, 6, 8 |
| TRIPADVISOR INC | Common equity shares | 896945201 | 197598 | 3762348 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| WPX ENERGY INC | Common equity shares | 98212B103 | 131153 | 8186336 SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| JIVE SOFTWARE INC | Common equity shares | 47760A108 | 4404 | 289722 SH | DEFINED | 1, 2, 5, 6, 8 |
| SANCHEZ ENERGY CORP | Common equity shares | 79970Y105 | 3485 | 174848 SH | DEFINED | 1, 2, 5, 6 |
| LAREDO PETROLEUM HLDGS INC | Common equity shares | 516806106 | 16144 | 882561 SH | DEFINED | 1, 2, 5, 6, 8 |
| MICHAEL KORS HOLDINGS LTD | Common equity shares | G60754101 | 73644 | 1296710 SH | DEFINED | 1, 2, 5, 12, 18 |
| BONANZA CREEK ENERGY INC | Common equity shares | 097793103 | 17850 | 461562 SH | DEFINED | 1, 2, 5, 8 |
| ORCHARD SUPPLY HARDWARE STOR | Common equity shares | 685691404 | 126 | 32091 SH | DEFINED | 1, 2 |
| ZYNGA INC | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|-------|------------|---------|-------------------|
| ROUSE PROPERTIES INC | Real Estate Investment Trust | 98986T108 | 7205 | 2143618 SH | DEFINED | 1, 2, 5, 8 |
| RENEWABLE ENERGY GROUP INC | Common equity shares | 779287101 | 7983 | 441113 SH | DEFINED | 1, 2, 5, 8 |
| GUIDEWIRE SOFTWARE INC | Common equity shares | 75972A301 | 1135 | 147904 SH | DEFINED | 1, 2, 17 |
| POST HOLDINGS INC | Common equity shares | 40171V100 | 15085 | 392397 SH | DEFINED | 1, 2, 5, 6, 8 |
| VERASTEM INC | Common equity shares | 737446104 | 41830 | 974395 SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| U S SILICA HOLDINGS INC | Common equity shares | 92337C104 | 771 | 80177 SH | DEFINED | 1, 2 |
| GREENWAY MEDICAL TECH INC | Common equity shares | 90346E103 | 4471 | 189498 SH | DEFINED | 1, 2, 5, 6 |
| MATADOR RESOURCES CO | Common equity shares | 39679B103 | 1934 | 121718 SH | DEFINED | 1, 2, 5, 6 |
| AVG TECHNOLOGIES NV | Common equity shares | 576485205 | 2132 | 240622 SH | DEFINED | 1, 2, 5, 6 |
| CEMPRA INC | Common equity shares | N07831105 | 2063 | 148471 SH | DEFINED | 1, 2 |
| CAESARS ENTERTAINMENT CORP | Common equity shares | 15130J109 | 363 | 53915 SH | DEFINED | 1, 2 |
| CHEMOCENTRYX INC | Common equity shares | 127686103 | 10139 | 639286 SH | DEFINED | 1, 2, 5, 6, 8 |
| EPAM SYSTEMS INC | Common equity shares | 16383L106 | 1042 | 75383 SH | DEFINED | 1, 2 |
| ROUNDY'S INC | Common equity shares | 29414B104 | 1730 | 74415 SH | DEFINED | 1, 2, 6 |
| GSE HOLDING INC | Common equity shares | 779268101 | 2219 | 337635 SH | DEFINED | 1, 2 |
| HOMESTREET INC | Common equity shares | 36191X100 | 781 | 94649 SH | DEFINED | 1, 2 |
| SYNACOR INC | Common equity shares | 43785V102 | 2880 | 128886 SH | DEFINED | 1, 2 |
| BRIGHTCOVE INC | Common equity shares | 871561106 | 411 | 136842 SH | DEFINED | 1, 2 |
| CERES INC | Common equity shares | 10921T101 | 581 | 93861 SH | DEFINED | 1, 2, 5, 6 |
| BAZAARVOICE INC | Common equity shares | 156773103 | 251 | 72296 SH | DEFINED | 1, 2 |
| PROTO LABS INC | Common equity shares | 073271108 | 1483 | 202514 SH | DEFINED | 1, 2, 5, 6, 8 |
| HOME LOAN SERVICING SOLTNS | Common equity shares | 743713109 | 4679 | 95233 SH | DEFINED | 1, 2, 5, 6, 8 |
| YELP INC | Common equity shares | G6648D109 | 21637 | 927502 SH | DEFINED | 1, 2, 5, 6, 8 |
| SELECT INCOME REIT | Real Estate Investment Trust | 985817105 | 3555 | 149793 SH | DEFINED | 1, 2, 5, 6, 8 |
| NATIONSTAR MORTGAGE HOLDINGS | Common equity shares | 81618T100 | 5700 | 215541 SH | DEFINED | 1, 2, 5 |
| ALLISON TRANSMISSION HLDGS | Common equity shares | 63861C109 | 13334 | 361381 SH | DEFINED | 1, 2, 5, 6, 8 |
| DEMANDWARE INC | Common equity shares | 01973R101 | 7676 | 319777 SH | DEFINED | 1, 2, 5, 6, 8 |
| MA-COM TECHNOLOGY SOLUTIONS | Common equity shares | 24802Y105 | 2819 | 111058 SH | DEFINED | 1, 2, 5, 6 |
| SPDR BARCLAYS | Exchange Traded | 55405Y100 | 1269 | 78951 SH | DEFINED | 1, 2, 6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|------------------------------------|-----------|---------|----------|----|---------|--------------------|
| SHORT TERM HIGH YIELD BOND ETF | Product | 78468R408 | 3343 | 108264 | SH | DEFINED | 2 |
| EXACTTARGET INC | Common equity shares | 30064K105 | 3850 | 165464 | SH | DEFINED | 1, 2, 5, 6, 8 |
| VANTIV INC | Common equity shares | 92210H105 | 11075 | 466732 | SH | DEFINED | 1, 2, 6 |
| ANNIE`S INC | Common equity shares | 03600T104 | 3221 | 84188 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REGIONAL MANAGEMENT CORP | Common equity shares | 75902K106 | 1219 | 60368 | SH | DEFINED | 1, 2 |
| VOCERA COMMUNICATIONS INC | Common equity shares | 92857F107 | 2675 | 116247 | SH | DEFINED | 1, 2, 5, 6 |
| CAFEPRESS INC | Common equity shares | 12769A103 | 305 | 50497 | SH | DEFINED | 1, 2 |
| MERRIMACK PHARMACEUTICALS | Common equity shares | 590328100 | 1417 | 232089 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MILLENNIAL MEDIA INC | Common equity shares | 60040N105 | 1153 | 180972 | SH | DEFINED | 1, 2, 5, 6, 8 |
| REXNORD CORP | Common equity shares | 76169B102 | 10943 | 515645 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENPHASE ENERGY INC | Common equity shares | 29355A107 | 583 | 93808 | SH | DEFINED | 1, 2 |
| GASLOG LTD | Common equity shares | G37585109 | 4268 | 331783 | SH | DEFINED | 1, 2 |
| TCP CAPITAL CORP | Common equity shares | 87238Q103 | 1862 | 116697 | SH | DEFINED | 1, 2, 5 |
| RETAIL PPTYS OF AMERICA INC | Real Estate Investment Trust | 76131V202 | 12975 | 876704 | SH | DEFINED | 1, 2, 6, 17 |
| FORUM ENERGY TECH INC | Common equity shares | 34984V100 | 20326 | 706730 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MRC GLOBAL INC | Common equity shares | 55345K103 | 9611 | 291917 | SH | DEFINED | 1, 2, 6 |
| PHILLIPS 66 | Common equity shares | 718546104 | 1812360 | 25901935 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| PUMA BIOTECHNOLOGY INC | Common equity shares | 74587V107 | 246 | 7370 | SH | DEFINED | 1 |
| SPLUNK INC | Common equity shares | 848637104 | 8608 | 215068 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| TUMI HOLDINGS INC | Common equity shares | 89969Q104 | 8351 | 398930 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INFOBLOX INC | Common equity shares | 45672H104 | 3325 | 153150 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MIDSTATES PETROLEUM CO INC | Common equity shares | 59804T100 | 3173 | 371299 | SH | DEFINED | 1, 2, 5 |
| PROOFPOINT INC | Common equity shares | 743424103 | 1511 | 89718 | SH | DEFINED | 1, 2, 6 |
| ENVIVIO INC | Common equity shares | 29413T106 | 164 | 96934 | SH | DEFINED | 1, 2 |
| ARES COMMERCIAL REAL ESTATE | Common equity shares | 04013V108 | 1977 | 116841 | SH | DEFINED | 1, 2 |
| FIESTA RESTAURANT GROUP INC | Common equity shares | 31660B101 | 6711 | 252559 | SH | DEFINED | 1, 2, 5 |
| EDGEN GROUP INC | Common equity shares | 28014Q107 | 1747 | 241941 | SH | DEFINED | 1, 2, 6 |
| SUPERNUS PHARMACEUTICALS INC | Common equity shares | 868459108 | 247 | 43683 | SH | DEFINED | 1, 2 |
| EVERBANK FINANCIAL CORP | Common equity shares | 29977G102 | 6254 | 406084 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TILLY`S INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|--------------------|
| AUDIENCE INC | shares | 886885102 | 1595 | 125402 | SH | DEFINED | 1, 2 |
| WAGeworks INC | Common equity shares | 05070J102 | 1347 | 88270 | SH | DEFINED | 1, 2, 17 |
| WESTERN ASSET MTG CAPITAL CP | Real Estate Investment Trust | 930427109 | 2867 | 114397 | SH | DEFINED | 1, 2, 5, 6 |
| IGNITE RESTAURANT GROUP INC | Common equity shares | 95790D105 | 8496 | 365607 | SH | DEFINED | 1, 2, 5, 8 |
| FACEBOOK INC | Common equity shares | 451730105 | 1326 | 90325 | SH | DEFINED | 1, 2 |
| RESOLUTE FOREST PRODUCTS INC | Common equity shares | 30303M102 | 380845 | 14888213 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| HEALTHCARE TRUST OF AMERICA | Common equity shares | 76117W109 | 29747 | 1838314 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| BLUCORA INC | Common equity shares | 42225P105 | 877 | 74647 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ALEXANDER & BALDWIN INC | Common equity shares | 095229100 | 14160 | 914606 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BURGER KING WORLDWIDE INC | Common equity shares | 014491104 | 43767 | 1224244 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| EXA CORP | Common equity shares | 121220107 | 915 | 47935 | SH | DEFINED | 1, 2 |
| TESARO INC | Common equity shares | 300614500 | 423 | 44200 | SH | DEFINED | 1, 2 |
| SERVICENOW INC | Common equity shares | 881569107 | 1267 | 57630 | SH | DEFINED | 1, 2, 6 |
| ENGILITY HOLDINGS INC | Common equity shares | 81762P102 | 6537 | 180662 | SH | DEFINED | 1, 2, 6 |
| HOMETRUST BANCSHARES INC | Common equity shares | 29285W104 | 5617 | 234249 | SH | DEFINED | 1, 2, 5 |
| DURATA THERAPEUTICS INC | Common equity shares | 437872104 | 4387 | 277502 | SH | DEFINED | 1, 2, 5 |
| FIVE BELOW INC | Common equity shares | 26658A107 | 371 | 40800 | SH | DEFINED | 1, 2 |
| KAYAK SOFTWARE CORP | Common equity shares | 33829M101 | 7140 | 188414 | SH | DEFINED | 1, 2, 6 |
| PALO ALTO NETWORKS INC | Common equity shares | 486577109 | 2032 | 50834 | SH | DEFINED | 1, 2 |
| CHUY`S HOLDINGS INC | Common equity shares | 697435105 | 6723 | 118723 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| NATURAL GROCERS VITAMIN CTGE | Common equity shares | 171604101 | 2960 | 90835 | SH | DEFINED | 1, 2 |
| E2OPEN INC | Common equity shares | 63888U108 | 2450 | 108685 | SH | DEFINED | 1, 2 |
| HYPERION THERAPEUTICS INC | Common equity shares | 29788A104 | 898 | 45000 | SH | DEFINED | 1, 2 |
| AMREIT INC | Common equity shares | 44915N101 | 981 | 38000 | SH | DEFINED | 1, 2 |
| DEL FRISCOS RESTURNT GRP LLC | Common equity shares | 03216B208 | 558 | 28700 | SH | DEFINED | 1, 2 |
| GLOBUS MEDICAL INC | Common equity shares | 245077102 | 962 | 57900 | SH | DEFINED | 1, 2 |
| BLOOMIN` BRANDS INC | Common equity shares | 379577208 | 1910 | 130300 | SH | DEFINED | 1, 2 |
| PEREGRINE SEMICONDUCTOR CORP | Common equity shares | 094235108 | 5095 | 285050 | SH | DEFINED | 1, 2 |
| LIBERTY VENTURES | Common equity shares | 71366R703 | 848 | 86700 | SH | DEFINED | 1, 2 |
| PERFORMANT | Common equity shares | 53071M880 | 98533 | 1303688 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---------------------------------|------------------------------------|-----------|---------|-------------|---------|------------------------|
| FINANCIAL CORP GENTHERM INC | shares Common equity shares | 71377E105 | 1320 | 107600 SH | DEFINED | 1,2 |
| ADT CORP (THE) | Common equity shares | 37253A103 | 8144 | 497260 SH | DEFINED | 1,2,5,6,8 |
| KRAFT FOODS GROUP INC | Common equity shares | 00101J106 | 449681 | 9188434 SH | DEFINED | 1,2,5,6,8,10, 18 |
| CAPITAL BANK FINANCIAL CORP | Common equity shares | 50076Q106 | 1537688 | 29840659 SH | DEFINED | 1,2,5,6,8,10, 18,19 |
| NATIONAL BANK HLDGS CORP | Common equity shares | 139794101 | 1992 | 116145 SH | DEFINED | 1,2 |
| SPIRIT REALTY CAPITAL INC | Real Estate Investment Trust | 633707104 | 1822 | 99670 SH | DEFINED | 1,2 |
| TRULIA INC | Common equity shares | 84860F109 | 11510 | 605747 SH | DEFINED | 1,2,6,8 |
| GRUPO FINANCIERO SANTANDER | American Depository Receipt | 897888103 | 3024 | 96349 SH | DEFINED | 1,2 |
| HYSTER-YALE MATERIALS HNDLNG | Common equity shares | 40053C105 | 8505 | 551300 SH | DEFINED | 1,2,6,18 |
| | | 449172105 | 13933 | 244033 SH | DEFINED | 1,2,5,6,8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRETION | MANAGE |
|--------------------------------|-------------------------|-----------|-------|----------------|------------|--------------|------------|------------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| QUALYS INC | Common equity shares | 74758T303 | 1234 | 100000 SH | | | DEFINED | 1,2 |
| JAVELIN MORTGAGE INVESTMENT | Common equity shares | 47200B104 | 1938 | 98575 SH | | | DEFINED | 1,2 |
| LIFELock INC | Common equity shares | 53224V100 | 2262 | 234924 SH | | | DEFINED | 1,2 |
| BERRY PLASTICS GROUP INC | Common equity shares | 08579W103 | 9301 | 488338 SH | | | DEFINED | 1,2 |
| REGULUS THERAPEUTICS INC | Common equity shares | 75915K101 | 506 | 65300 SH | | | DEFINED | 1,2 |
| FLEETMatics GROUP PLC | Common equity shares | G35569105 | 2789 | 115078 SH | | | DEFINED | 1,2 |
| COMVERSE INC | Common equity shares | 20585P105 | 11308 | 403468 SH | | | DEFINED | 1,2,6 |
| AMBARELLA INC | Common equity shares | G037AX101 | 906 | 57800 SH | | | DEFINED | 1,2 |
| INTERCEPT PHARMA INC | Common equity shares | 45845P108 | 2294 | 61376 SH | | | DEFINED | 1,2 |
| KYThERA BIOPHARMA INC | Common equity shares | 501570105 | 1517 | 62300 SH | | | DEFINED | 1,2 |
| REALOGY HOLDINGS CORP | Common equity shares | 75605Y106 | 51022 | 1044636 SH | | | DEFINED | 1,2,5,6,18 |
| SHUTTERSTOCK INC | Common equity shares | 825690100 | 2755 | 61323 SH | | | DEFINED | 1,2 |
| DIAMONDBACK ENERGY INC | Common equity shares | 25278X109 | 5894 | 219675 SH | | | DEFINED | 1,2 |
| SEARS HOMETOWN & OUTLET STR | Common equity shares | 812362101 | 2219 | 55021 SH | | | DEFINED | 1,2 |
| WORKDAY INC | Common equity shares | 98138H101 | 16289 | 264392 SH | | | DEFINED | 1,2,18 |
| SHFL ENTERTAINMENT | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|------------------------------|-----------|---------|----------|----|---------|-------------------|
| INC | shares | 78423R105 | 18720 | 1129783 | SH | DEFINED | 1, 2, 5, 6, 8 |
| WHITEWAVE FOODS CO (THE) | Common equity shares | 966244105 | 3834 | 224732 | SH | DEFINED | 1, 2 |
| RESTORATION HARDWARE HLDNGS | Common equity shares | 761283100 | 2854 | 81411 | SH | DEFINED | 1, 2 |
| OFS CAPITAL CORP. | Common equity shares | 67103B100 | 706 | 50447 | SH | DEFINED | 1, 2 |
| STELLUS CAPITAL INVESTMENT CORP. | Common equity shares | 858568108 | 1369 | 92487 | SH | DEFINED | 1, 2 |
| SANMINA CORP | Common equity shares | 801056102 | 18059 | 1589987 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| RUCKUS WIRELESS INC | Common equity shares | 781220108 | 2439 | 116217 | SH | DEFINED | 1, 2 |
| WHITEHORSE FINANCE INC | Common equity shares | 96524V106 | 754 | 47600 | SH | DEFINED | 1 |
| ABBVIE INC | Common equity shares | 00287Y109 | 2936171 | 72000384 | SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| PBF ENERGY INC | Common equity shares | 69318G106 | 7673 | 206477 | SH | DEFINED | 1, 2 |
| SOLARCITY CORP | Common equity shares | 83416T100 | 2443 | 129331 | SH | DEFINED | 1, 2 |
| SILVER BAY REALTY TRUST CORP | Real Estate Investment Trust | 82735Q102 | 11153 | 538623 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PROTHENA CORP PLC | Common equity shares | G72800108 | 187 | 28156 | SH | DEFINED | 1, 2, 5, 6, 18 |
| LIBERTY MEDIA CORP DELAWARE | Common equity shares | 531229102 | 209982 | 1881068 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| STARZ | Common equity shares | 85571Q102 | 31815 | 1436257 | SH | DEFINED | 1, 2, 5, 6, 8, 1 |
| CYRUSONE INC | Real Estate Investment Trust | 23283R100 | 5205 | 227929 | SH | DEFINED | 1, 2 |
| NORWEGIAN CRUISE LINE HLDGS | Common equity shares | G66721104 | 5941 | 200269 | SH | DEFINED | 1, 2 |
| ERA GROUP INC | Common equity shares | 26885G109 | 8921 | 424693 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BRIGHT HORIZONS FAMILY SOLTN | Common equity shares | 109194100 | 4749 | 140535 | SH | DEFINED | 1, 2 |
| TRI POINTE HOMES INC | Common equity shares | 87265H109 | 3325 | 165073 | SH | DEFINED | 1, 2 |
| ZOETIS INC | Common equity shares | 98978V103 | 31851 | 953612 | SH | DEFINED | 1, 2, 18 |
| BOISE CASCADE CO | Common equity shares | 09739D100 | 5483 | 161570 | SH | DEFINED | 1, 2 |
| EXONE CO | Common equity shares | 302104104 | 1900 | 56700 | SH | DEFINED | 1, 2 |
| HEALTH INSURANCE INNOVATIONS | Common equity shares | 42225K106 | 477 | 31600 | SH | DEFINED | 1 |
| SIBANYE GOLD LTD | American Depository Receipt | 825724206 | 1122 | 198342 | SH | DEFINED | 1, 2, 5 |
| ZAIS FINANCIAL CORP | Common equity shares | 98886K108 | 807 | 39100 | SH | DEFINED | 1 |
| XOOM CORP | Common equity shares | 98419Q101 | 1585 | 69400 | SH | DEFINED | 1, 2 |
| ARTISAN PARTNERS ASSET MGMT | Common equity shares | 04316A108 | 268 | 6800 | SH | DEFINED | 1 |

TOTAL MARKET VALUE:746559422