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STATE STREET Corp
Form 13F-HR
February 16, 2010

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: December 31, 2009

Check here if amendment Amendment Number _____

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

Institutional Investment Manager filing this report:

Name: State Street Corporation
Address: One Lincoln Street
Boston, Massachusetts 02111

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

Name: James J. Malerba
Title: Executive Vice President and Corporate Controller
Telephone: 617-664-8697

Signature, Place, and Date of Signing:

/s/ James J. Malerba Boston, Massachusetts February 16, 2010

[Signature] [City, State] [Date]

Report Type (Check only one):

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

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Form 13F SUMMARY PAGE

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

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

Report Summary:

Number of Other Included Managers: 11
 Form 13F Information Table Entry Total: 3,857
 Form 13F Information Table Value Total: 479,393,121 (thousands)

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|-----|----------------------|--|
| 1 | 28-00733 | State Street Bank and Trust Company |
| 2 | 28-11338 | SSgA Funds Management, Inc. |
| 3 | 28-11339 | Tuckerman Group, LLC |
| 4 | 28-11328 | Rexiter Capital Management LTD |
| 5 | 28-11326 | State Street Global Advisors LTD |
| 6 | 28-11327 | State Street Global Advisors Ltd. |
| 8 | 28-11330 | State Street Global Advisors, Australia |
| 10 | 28-11332 | State Street Global Advisors (Japan) Co., Ltd. |
| 12 | 28-11331 | State Street Global Advisors Asia LTD |
| 13 | 28-11334 | State Street Global Advisors GmbH |
| 18 | 28-13812 | State Street Global Advisors France, S.A. |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|-------------------|----------------|----------|---------------|-------------------|---|--------------|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 1,312 | 495,158 SH | DEFINED | 1,2,6 |
| 1ST SOURCE CORP | COM | 33690110 | 6,353 | 394,849 SH | DEFINED | 1,2,5,8 |
| 3COM CORP | COM | 88553510 | 118,817 | 15,842,287 SH | DEFINED | 1,2,5,6,18,8 |

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| | | | | | | | |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 3,562 | 315,180 | SH | DEFINED | 1,2,6 |
| 3M CO | COM | 88579Y10 | 4,406,967 | 53,307,941 | SH | DEFINED | 1,2,5,6,18,8 |
| 3PAR INC | COM | 88580F10 | 6,276 | 529,615 | SH | DEFINED | 1,2,6,8 |
| 4 KIDS ENTMT INC | COM | 35086510 | 28 | 17,836 | SH | DEFINED | 1 |
| 8X8 INC NEW | COM | 28291410 | 103 | 68,963 | SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 19,701 | 1,507,378 | SH | DEFINED | 1,2,5,6,8 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 57 | 19,251 | SH | DEFINED | 1 |
| A D C TELECOMMUNICAT | COM NEW | 00088630 | 23,936 | 3,854,473 | SH | DEFINED | 1,2,5,6,8 |
| A H BELO CORP | COM CL A | 00128210 | 407 | 70,631 | SH | DEFINED | 1 |
| A123 SYS INC | COM | 03739T10 | 4,265 | 190,065 | SH | DEFINED | 1,2,6,10 |
| AAON INC | COM PAR \$0 | 00036020 | 5,819 | 298,574 | SH | DEFINED | 1,2,5,6,8 |
| AAR CORP | COM | 00036110 | 23,349 | 1,016,039 | SH | DEFINED | 1,2,5,6,8 |
| AARONS INC | COM | 00253520 | 55,423 | 1,998,656 | SH | DEFINED | 1,2,5,6,8,10 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 42 | 137,207 | SH | DEFINED | 1 |
| ABAXIS INC | COM | 00256710 | 12,496 | 489,078 | SH | DEFINED | 1,2,6,8 |
| ABB LTD | SPONSORED | 00037520 | 1,552 | 81,239 | SH | DEFINED | 1 |
| ABBOTT LABS | COM | 00282410 | 2,973,924 | 55,082,859 | SH | DEFINED | 1,2,5,6,18,8 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 116,706 | 3,348,816 | SH | DEFINED | 1,2,5,6,18,8 |
| ABINGTON BANCORP INC | COM | 00350L10 | 3,095 | 449,241 | SH | DEFINED | 1,2 |
| ABIOMED INC | COM | 00365410 | 5,684 | 651,119 | SH | DEFINED | 1,2,5,6,8 |
| ABM INDS INC | COM | 00095710 | 41,514 | 2,009,409 | SH | DEFINED | 1,2,5,8 |
| ABOVENET INC | COM | 00374N10 | 16,900 | 259,845 | SH | DEFINED | 1,2,5,8 |
| ABRAXAS PETE CORP | COM | 00383010 | 106 | 55,220 | SH | DEFINED | 1,2,5 |
| ABRAXIS BIOSCIENCE I | COM | 00383Y10 | 3,072 | 75,758 | SH | DEFINED | 1,2,5,6,8,10 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 5,428 | 595,835 | SH | DEFINED | 1,2,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 50 | 37,560 | SH | DEFINED | 1 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 24,975 | 1,480,422 | SH | DEFINED | 1,2,3,5,8 |
| ACCELRYIS INC | COM | 00430U10 | 2,875 | 501,805 | SH | DEFINED | 1,2 |
| ACCENTURE PLC IRELAN | SHS CLASS | G1151C10 | 196,902 | 4,744,624 | SH | DEFINED | 1,2,5,6,18,8 |
| ACCO BRANDS CORP | COM | 00081T10 | 9,298 | 1,277,254 | SH | DEFINED | 1,2,5,6,8 |
| ACCURAY INC | COM | 00439710 | 4,441 | 791,694 | SH | DEFINED | 1,2,5,6,8 |
| ACE LTD | SHS | H0023R10 | 121,947 | 2,419,575 | SH | DEFINED | 1,2,5,6,18,8 |
| ACETO CORP | COM | 00444610 | 2,482 | 482,023 | SH | DEFINED | 1,2,8 |
| ACI WORLDWIDE INC | COM | 00449810 | 20,274 | 1,182,164 | SH | DEFINED | 1,2,5,6,8 |
| ACME PACKET INC | COM | 00476410 | 9,131 | 830,119 | SH | DEFINED | 1,2,5,6,8 |
| ACORDA THERAPEUTICS | COM | 00484M10 | 35,795 | 1,420,419 | SH | DEFINED | 1,2,5,6,8 |
| ACTEL CORP | COM | 00493410 | 7,818 | 658,067 | SH | DEFINED | 1,2,5,6,8 |
| ACTIONS SEMICONDUCTO | ADR | 00507E10 | 321 | 133,071 | SH | DEFINED | 2 |
| ACTIVE POWER INC | COM | 00504W10 | 59 | 55,230 | SH | DEFINED | 1 |
| ACTIVIDENTITY CORP | COM | 00506P10 | 1,842 | 783,788 | SH | DEFINED | 1,2 |
| ACTIVISION BLIZZARD | COM | 00507V10 | 104,721 | 9,425,801 | SH | DEFINED | 1,2,5,6,18,8 |
| ACTUANT CORP | CL A NEW | 00508X20 | 27,836 | 1,502,197 | SH | DEFINED | 1,2,5,6,8 |
| ACTUATE CORP | COM | 00508B10 | 4,069 | 950,585 | SH | DEFINED | 1,2,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 35,854 | 1,006,012 | SH | DEFINED | 1,2,5,6,8 |
| ACURA PHARMACEUTICAL | COM NEW | 00509L70 | 694 | 130,219 | SH | DEFINED | 1,2 |
| ACXIOM CORP | COM | 00512510 | 36,592 | 2,724,632 | SH | DEFINED | 1,2,5,6,8 |
| ADAPTEC INC | COM | 00651F10 | 9,070 | 2,707,419 | SH | DEFINED | 1,2,5,8 |
| ADMINISTAFF INC | COM | 00709410 | 13,919 | 590,020 | SH | DEFINED | 1,2,5,6,8 |
| ADOBE SYS INC | COM | 00724F10 | 696,485 | 18,936,510 | SH | DEFINED | 1,2,5,6,18,8 |
| ADOLOR CORP | COM | 00724X10 | 1,521 | 1,041,514 | SH | DEFINED | 1,2 |

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

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| | | | | | | | |
|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| ADTRAN INC | COM | 00738A10 | 39,821 | 1,765,904 | SH | DEFINED | 1,2,5,6,8 |
| ADVANCE AMER CASH AD | COM | 00739W10 | 7,578 | 1,362,949 | SH | DEFINED | 1,2,5 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 118,991 | 2,939,501 | SH | DEFINED | 1,2,5,6,18,8 |
| ADVANCED ANALOGIC TE | COM | 00752J10 | 3,344 | 848,633 | SH | DEFINED | 1,2,6 |
| ADVANCED BATTERY TEC | COM | 00752H10 | 3,896 | 973,916 | SH | DEFINED | 1,2 |
| ADVANCED ENERGY INDS | COM | 00797310 | 11,188 | 741,884 | SH | DEFINED | 1,2,5,6,8 |
| ADVANCED MICRO DEVIC | NOTE 6.00 | 007903AL | 3,825 | 4,250,000 | SH | DEFINED | 1,2 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 204,830 | 21,160,103 | SH | DEFINED | 1,2,5,6,18,8 |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 2,219 | 500,857 | SH | DEFINED | 1,6,8 |
| ADVENT SOFTWARE INC | COM | 00797410 | 22,936 | 563,124 | SH | DEFINED | 1,2,5,6,8 |
| ADVENTRX PHARMACEUTI | COM | 00764X10 | 22 | 63,059 | SH | DEFINED | 1 |
| ADVISORY BRD CO | COM | 00762W10 | 10,059 | 328,189 | SH | DEFINED | 1,2,5,6,8 |
| AECOM TECHNOLOGY COR | COM | 00766T10 | 56,481 | 2,053,864 | SH | DEFINED | 1,2,5,6,8,10 |
| AEGEAN MARINE PETROL | SHS | Y0017S10 | 646 | 23,512 | SH | DEFINED | 1 |
| AEGON N V | NY REGISTR | 00792410 | 333 | 51,976 | SH | DEFINED | 1,2 |
| AEP INDS INC | COM | 00103110 | 4,646 | 121,375 | SH | DEFINED | 1,2 |
| AERCAP HOLDINGS NV | SHS | N0098510 | 743 | 82,041 | SH | DEFINED | 1,5 |
| AEROPOSTALE | COM | 00786510 | 62,034 | 1,821,849 | SH | DEFINED | 1,2,5,6,8,10 |
| AEROVIRONMENT INC | COM | 00807310 | 8,870 | 305,009 | SH | DEFINED | 1,2,5,6,8 |
| AES CORP | COM | 00130H10 | 425,813 | 31,991,983 | SH | DEFINED | 1,2,5,6,18,8 |
| AES TR III | PFD CV 6.7 | 00808N20 | 879 | 19,000 | SH | DEFINED | 2 |
| AETNA INC NEW | COM | 00817Y10 | 811,551 | 25,600,965 | SH | DEFINED | 1,2,5,6,18,8 |
| AFC ENTERPRISES INC | COM | 00104Q10 | 4,206 | 515,389 | SH | DEFINED | 1,2,6 |
| AFFILIATED COMPUTER | CL A | 00819010 | 204,859 | 3,432,044 | SH | DEFINED | 1,2,5,6,18,8 |
| AFFILIATED MANAGERS | COM | 00825210 | 65,624 | 974,367 | SH | DEFINED | 1,2,5,6,18,8 |
| AFFYMAX INC | COM | 00826A10 | 7,664 | 309,774 | SH | DEFINED | 1,2,6,8 |
| AFFYMETRIX INC | COM | 00826T10 | 16,384 | 2,805,426 | SH | DEFINED | 1,2,5,6,18,8 |
| AFLAC INC | COM | 00105510 | 859,505 | 18,583,890 | SH | DEFINED | 1,2,5,6,18,8 |
| AGA MED HLDGS INC | COM | 00836810 | 3,044 | 206,065 | SH | DEFINED | 1,2 |
| AGCO CORP | COM | 00108410 | 77,256 | 2,388,867 | SH | DEFINED | 1,2,5,6,18,8 |
| AGFEED INDUSTRIES IN | COM | 00846L10 | 2,283 | 456,683 | SH | DEFINED | 1,2 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 371,116 | 11,944,514 | SH | DEFINED | 1,2,5,6,18,8 |
| AGILYSYS INC | COM | 00847J10 | 4,829 | 530,119 | SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 61,216 | 1,678,520 | SH | DEFINED | 1,2,5,6,8,10 |
| AGREE REALTY CORP | COM | 00849210 | 4,801 | 206,157 | SH | DEFINED | 1,2,3,8 |
| AGRIUM INC | COM | 00891610 | 1,509 | 24,530 | SH | DEFINED | 1 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 9,820 | 292,088 | SH | DEFINED | 1,2,6,8 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 647,953 | 7,993,494 | SH | DEFINED | 1,2,5,6,18,8 |
| AIR TRANSPORT SERVIC | COM | 00922R10 | 2,963 | 1,122,535 | SH | DEFINED | 1,2 |
| AIRCASTLE LTD | COM | G0129K10 | 11,206 | 1,137,688 | SH | DEFINED | 1,2,5,8 |
| AIRGAS INC | COM | 00936310 | 147,205 | 3,092,532 | SH | DEFINED | 1,2,5,6,18,8 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 20,570 | 3,940,676 | SH | DEFINED | 1,2,5,6 |
| AIRVANA INC | COM | 00950V10 | 3,541 | 465,888 | SH | DEFINED | 1,2,6 |
| AK STL HLDG CORP | COM | 00154710 | 119,562 | 5,600,095 | SH | DEFINED | 1,2,5,6,8,10 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 153,315 | 6,050,301 | SH | DEFINED | 1,2,5,6,18,8 |
| AKEENA SOLAR INC DE | COM | 00972010 | 17 | 13,600 | SH | DEFINED | 1 |
| AKORN INC | COM | 00972810 | 2,015 | 1,125,447 | SH | DEFINED | 1,2,6 |
| ALAMO GROUP INC | COM | 01131110 | 2,401 | 140,013 | SH | DEFINED | 1,2 |
| ALASKA AIR GROUP INC | COM | 01165910 | 41,849 | 1,210,909 | SH | DEFINED | 1,2,5,6,8 |
| ALASKA COMMUNICATION | COM | 01167P10 | 7,166 | 898,035 | SH | DEFINED | 1,2,5,6,8 |
| ALBANY INTL CORP | CL A | 01234810 | 14,552 | 647,916 | SH | DEFINED | 1,2,5,8 |
| ALBANY MOLECULAR RES | COM | 01242310 | 6,422 | 707,225 | SH | DEFINED | 1,2,5,6 |
| ALBEMARLE CORP | COM | 01265310 | 65,511 | 1,801,250 | SH | DEFINED | 1,2,5,6,8,10 |
| ALBERTO CULVER CO NE | COM | 01307810 | 52,496 | 1,792,279 | SH | DEFINED | 1,2,5,6,8,10 |
| ALCATEL-LUCENT | SPONSORED | 01390430 | 963 | 290,187 | SH | DEFINED | 1,5,8,12 |
| ALCOA INC | NOTE 5.25 | 013817AT | 3,113 | 1,200,000 | SH | DEFINED | 1,2 |
| ALCOA INC | COM | 01381710 | 728,554 | 45,195,648 | SH | DEFINED | 1,2,5,6,18,8 |
| ALCON INC | COM SHS | H0130110 | 39,967 | 243,184 | SH | DEFINED | 1,2,5,6,8,12 |
| ALEXANDER & BALDWIN | COM | 01448210 | 31,608 | 923,407 | SH | DEFINED | 1,2,5,6,8,10 |
| ALEXANDERS INC | COM | 01475210 | 21,936 | 72,057 | SH | DEFINED | 1,2,3,5,6,8 |

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|----------------------|----------------|----------|---------------|-------------------|---|----------|----------------|
| ALEXANDRIA REAL ESTA | COM | 01527110 | 93,605 | 1,455,983 | SH | DEFINED | 1,2,3,5,6,8,10 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 61,101 | 1,251,547 | SH | DEFINED | 1,2,5,6,8,10 |
| ALEXZA PHARMACEUTICA | COM | 01538410 | 32 | 13,400 | SH | DEFINED | 1 |
| ALICO INC | COM | 01623010 | 2,045 | 71,864 | SH | DEFINED | 1,2,5 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 23,446 | 1,315,709 | SH | DEFINED | 1,2,5,6,8 |
| ALKERMES INC | COM | 01642T10 | 34,856 | 3,704,100 | SH | DEFINED | 1,2,5,6,8 |
| ALLEGHANY CORP DEL | COM | 01717510 | 16,615 | 60,200 | SH | DEFINED | 1,2,5,8,10 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 174,361 | 7,425,958 | SH | DEFINED | 1,2,5,6,18,8 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 208,384 | 4,654,551 | SH | DEFINED | 1,2,5,6,18,8 |
| ALLEGIAN T TRAVEL CO | COM | 01748X10 | 15,820 | 335,385 | SH | DEFINED | 1,2,5,6,8 |
| ALLERGAN INC | NOTE 1.50 | 018490AL | 1,669 | 1,450,000 | SH | DEFINED | 1,2 |
| ALLERGAN INC | COM | 01849010 | 669,317 | 10,622,400 | SH | DEFINED | 1,2,5,6,18,8 |
| ALLETE INC | COM NEW | 01852230 | 24,602 | 752,827 | SH | DEFINED | 1,2,5,8 |
| ALLIANCE DATA SYSTEM | NOTE 1.75 | 018581AD | 1,783 | 1,750,000 | SH | DEFINED | 1,2 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 91,132 | 1,410,929 | SH | DEFINED | 1,2,5,6,18,8 |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 19 | 15,571 | SH | DEFINED | 1 |
| ALLIANCE FINANCIAL C | COM | 01920510 | 2,130 | 78,463 | SH | DEFINED | 1,2 |
| ALLIANCE HEALTHCARE | COM NEW | 01860620 | 3,768 | 659,966 | SH | DEFINED | 1,2,5,6 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 9,563 | 1,959,714 | SH | DEFINED | 1,2,5 |
| ALLIANCEBERNSTEIN HO | UNIT LTD P | 01881G10 | 284 | 10,100 | SH | DEFINED | 1 |
| ALLIANT ENERGY CORP | COM | 01880210 | 87,060 | 2,877,074 | SH | DEFINED | 1,2,5,6,18,8 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 70,995 | 804,294 | SH | DEFINED | 1,2,5,6,8,10 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 15,182 | 4,205,579 | SH | DEFINED | 1,2,5,6,8 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 2,800 | 962,284 | SH | DEFINED | 1,2 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 64 | 18,252 | SH | DEFINED | 1 |
| ALLIED NEVADA GOLD C | COM | 01934410 | 16,168 | 1,072,175 | SH | DEFINED | 1,2,6 |
| ALLIED WRLD ASSUR CO | SHS | G0219G20 | 30,383 | 659,507 | SH | DEFINED | 1,2,5,8,10 |
| ALLION HEALTHCARE IN | COM | 01961510 | 2,597 | 395,907 | SH | DEFINED | 1,2,5 |
| ALLIS CHALMERS ENERG | COM PAR \$. | 01964550 | 4,352 | 1,154,300 | SH | DEFINED | 1,2,5,8 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 9,152 | 1,390,874 | SH | DEFINED | 1,2,5,6,8 |
| ALLOY INC | NEW COM | 01985530 | 82 | 10,486 | SH | DEFINED | 1 |
| ALLSCRIPT MISYS HEAL | COM | 01988P10 | 14,665 | 724,927 | SH | DEFINED | 1,2,5,6,8,10 |
| ALLSTATE CORP | COM | 02000210 | 632,757 | 21,063,825 | SH | DEFINED | 1,2,5,6,18,8 |
| ALMOST FAMILY INC | COM | 02040910 | 6,085 | 153,943 | SH | DEFINED | 1,2,6,8 |
| ALNYLAM PHARMACEUTIC | COM | 02043Q10 | 12,913 | 732,841 | SH | DEFINED | 1,2,5,6,8 |
| ALON USA ENERGY INC | COM | 02052010 | 1,439 | 210,372 | SH | DEFINED | 1,2,5,6 |
| ALPHA NATURAL RESOUR | COM | 02076X10 | 114,746 | 2,645,131 | SH | DEFINED | 1,2,5,6,18,8 |
| ALPHATEC HOLDINGS IN | COM | 02081G10 | 3,092 | 578,965 | SH | DEFINED | 1,2 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 88 | 100,419 | SH | DEFINED | 1,5 |
| ALTERA CORP | COM | 02144110 | 238,507 | 10,539,419 | SH | DEFINED | 1,2,5,6,18,8 |
| ALTISOURCE PORTFOLIO | REG SHS | L0175J10 | 374 | 17,804 | SH | DEFINED | 1,2,5,8 |
| ALTRA HOLDINGS INC | COM | 02208R10 | 8,180 | 662,383 | SH | DEFINED | 1,2,8 |
| ALTRIA GROUP INC | COM | 02209S10 | 1,669,809 | 85,064,138 | SH | DEFINED | 1,2,5,6,18,8 |
| ALUMINA LTD | SPONSORED | 02220510 | 141 | 21,533 | SH | DEFINED | 1 |
| ALVARION LTD | SHS | M0861T10 | 193 | 51,508 | SH | DEFINED | 1,2 |
| AMAG PHARMACEUTICALS | COM | 00163U10 | 13,988 | 367,818 | SH | DEFINED | 1,2,5,6,8 |
| AMAZON COM INC | COM | 02313510 | 1,544,795 | 11,483,760 | SH | DEFINED | 1,2,5,6,18,8 |
| AMB PROPERTY CORP | COM | 00163T10 | 135,967 | 5,321,623 | SH | DEFINED | 1,2,3,5,6,18 |

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| AMBAC FINL GROUP INC | COM | 02313910 | 5,261 | 6,338,216 | SH | DEFINED | 1,2,5,6,8 |
| AMBASSADORS GROUP IN | COM | 02317710 | 5,064 | 381,906 | SH | DEFINED | 1,2,5,6,8 |
| AMCOL INTL CORP | COM | 02341W10 | 15,273 | 537,394 | SH | DEFINED | 1,2,5,8 |
| AMCORE FINL INC | COM | 02391210 | 44 | 35,592 | SH | DEFINED | 1,2 |
| AMDOCS LTD | ORD | G0260210 | 71,142 | 2,493,590 | SH | DEFINED | 1,2,5,6,8,10 |
| AMEDISYS INC | COM | 02343610 | 33,876 | 697,034 | SH | DEFINED | 1,2,5,6,8 |
| AMERCO | COM | 02358610 | 10,226 | 205,680 | SH | DEFINED | 1,2,5,6,8 |
| AMEREN CORP | COM | 02360810 | 283,502 | 10,143,186 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICA MOVIL SAB DE | SPON ADR L | 02364W10 | 168,201 | 3,580,273 | SH | DEFINED | 1,2,4,5,6,18 |
| AMERICA SVC GROUP IN | COM | 02364L10 | 2,257 | 142,247 | SH | DEFINED | 1,2,5 |
| AMERICAN APPAREL INC | COM | 02385010 | 1,788 | 576,772 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN AXLE & MFG | COM | 02406110 | 7,541 | 940,260 | SH | DEFINED | 1,2,5,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| AMERICAN CAMPUS CMNT | COM | 02483510 | 53,555 | 1,905,863 | SH | DEFINED | 1,2,3,5,8 |
| AMERICAN CAP LTD | COM | 02503Y10 | 14,367 | 5,888,289 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERICAN CAPITAL AGE | COM | 02503X10 | 10,151 | 382,496 | SH | DEFINED | 1,2,18,8 |
| AMERICAN CARESOURCE | COM | 02505A10 | 313 | 130,307 | SH | DEFINED | 1,2 |
| AMERICAN COMMERCIAL | COM PAR \$0 | 02519540 | 3,661 | 199,728 | SH | DEFINED | 1,2,5,6 |
| AMERICAN DAIRY INC | COM | 02533410 | 4,291 | 197,907 | SH | DEFINED | 1,2,6,8 |
| AMERICAN DENTAL PART | COM | 02535310 | 4,235 | 328,522 | SH | DEFINED | 1,2 |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 88,070 | 5,186,713 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICAN ECOLOGY COR | COM NEW | 02553340 | 6,437 | 377,771 | SH | DEFINED | 1,2,5,8 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 730,842 | 21,007,233 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICAN EQTY INVT L | COM | 02567620 | 11,174 | 1,501,834 | SH | DEFINED | 1,2,5,8 |
| AMERICAN EXPRESS CO | COM | 02581610 | 2,010,123 | 49,608,162 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICAN FINL GROUP | COM | 02593210 | 43,409 | 1,739,857 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERICAN GREETINGS C | CL A | 02637510 | 32,277 | 1,481,286 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN INTL GROUP | UNIT 99/99 | 02687411 | 1,397 | 123,350 | SH | DEFINED | 1,2 |
| AMERICAN INTL GROUP | COM NEW | 02687478 | 153,368 | 5,115,664 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICAN ITALIAN PAS | CL A | 02707010 | 16,225 | 466,363 | SH | DEFINED | 1,2,6,8 |
| AMERICAN MED SYS HLD | COM | 02744M10 | 45,463 | 2,356,805 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICAN NATL BANKSH | COM | 02774510 | 2,352 | 107,394 | SH | DEFINED | 1,2 |
| AMERICAN NATL INS CO | COM | 02859110 | 19,589 | 164,009 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERICAN OIL & GAS I | COM | 02872310 | 113 | 26,900 | SH | DEFINED | 1 |
| AMERICAN ORIENTAL BI | COM | 02873110 | 6,135 | 1,319,386 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN PHYSICIANS | COM | 02888210 | 3,175 | 137,646 | SH | DEFINED | 1,2 |
| AMERICAN PHYSICIANS | COM | 02888410 | 7,454 | 245,831 | SH | DEFINED | 1,2,8 |
| AMERICAN PUBLIC EDUC | COM | 02913V10 | 13,808 | 401,869 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN RAILCAR IND | COM | 02916P10 | 2,759 | 250,389 | SH | DEFINED | 1,2,5 |
| AMERICAN REPROGRAPHI | COM | 02926310 | 5,606 | 799,711 | SH | DEFINED | 1,2,5,8 |
| AMERICAN RLTY INVS I | COM | 02917410 | 323 | 26,354 | SH | DEFINED | 1,2 |
| AMERICAN SAFETY INS | ORD | G0299510 | 2,605 | 180,309 | SH | DEFINED | 1,2,5 |
| AMERICAN SCIENCE & E | COM | 02942910 | 14,707 | 193,922 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN SOFTWARE IN | CL A | 02968310 | 2,713 | 452,122 | SH | DEFINED | 1,2 |
| AMERICAN STS WTR CO | COM | 02989910 | 36,679 | 1,035,834 | SH | DEFINED | 1,2,5,8 |
| AMERICAN SUPERCONDC | COM | 03011110 | 38,114 | 931,872 | SH | DEFINED | 1,2,5,6,8 |
| AMERICAN TECHNOLOGY | COM NEW | 03014520 | 42 | 28,203 | SH | DEFINED | 1 |
| AMERICAN TOWER CORP | CL A | 02991220 | 596,876 | 13,813,375 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICAN VANGUARD CO | COM | 03037110 | 3,418 | 411,856 | SH | DEFINED | 1,2,8 |

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|----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| AMERICAN WOODMARK CO | COM | 03050610 | 5,298 | 269,188 | SH | DEFINED | 1,2,5,8 |
| AMERICAN WTR WKS CO | COM | 03042010 | 30,007 | 1,339,022 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERICANWEST BANCORP | COM | 03058P10 | 6 | 15,968 | SH | DEFINED | 1 |
| AMERICAS CAR MART IN | COM | 03062T10 | 5,460 | 207,376 | SH | DEFINED | 1,2,5 |
| AMERICREDIT CORP | COM | 03060R10 | 41,141 | 2,160,784 | SH | DEFINED | 1,2,5,6,8,10 |
| AMERIGON INC | COM | 03070L30 | 3,091 | 389,298 | SH | DEFINED | 1,2,5 |
| AMERIGROUP CORP | COM | 03073T10 | 38,646 | 1,433,467 | SH | DEFINED | 1,2,5,6,8 |
| AMERIPRISE FINL INC | COM | 03076C10 | 412,127 | 10,616,347 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERIS BANCORP | COM | 03076K10 | 2,215 | 309,421 | SH | DEFINED | 1,2 |
| AMERISAFE INC | COM | 03071H10 | 8,206 | 456,637 | SH | DEFINED | 1,2,8 |
| AMERISERV FINL INC | COM | 03074A10 | 17 | 10,294 | SH | DEFINED | 1 |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 324,945 | 12,464,330 | SH | DEFINED | 1,2,5,6,18,8 |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 9,183 | 602,951 | SH | DEFINED | 1,2,5,8 |
| AMERITYRE CORP | COM | 03073V10 | 4 | 12,400 | SH | DEFINED | 1 |
| AMERON INTL INC | COM | 03071010 | 41,615 | 655,775 | SH | DEFINED | 1,2,5,8 |
| AMES NATL CORP | COM | 03100110 | 2,608 | 123,559 | SH | DEFINED | 1,2 |
| AMETEK INC NEW | COM | 03110010 | 99,510 | 2,602,253 | SH | DEFINED | 1,2,5,6,18,8 |
| AMGEN INC | NOTE 0.12 | 031162AN | 6,567 | 6,650,000 | SH | DEFINED | 1,2 |
| AMGEN INC | NOTE 0.37 | 031162AQ | 4,830 | 4,800,000 | SH | DEFINED | 2 |
| AMGEN INC | COM | 03116210 | 2,115,122 | 37,389,460 | SH | DEFINED | 1,2,5,6,18,8 |
| AMICAS INC | COM | 00171210 | 3,257 | 598,793 | SH | DEFINED | 1,2 |
| AMICUS THERAPEUTICS | COM | 03152W10 | 1,232 | 310,375 | SH | DEFINED | 1,2 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 24,032 | 3,356,435 | SH | DEFINED | 1,2,5,6,8 |
| AMN HEALTHCARE SERVI | COM | 00174410 | 7,675 | 847,167 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| AMPAL AMERN ISRAEL C | CL A | 03201510 | 934 | 345,803 | SH | DEFINED | 1,2 |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 7,504 | 238,010 | SH | DEFINED | 1,2,8 |
| AMPHENOL CORP NEW | CL A | 03209510 | 272,934 | 5,910,211 | SH | DEFINED | 1,2,5,6,18,8 |
| AMR CORP | COM | 00176510 | 30,708 | 3,972,571 | SH | DEFINED | 1,2,5,6,8,10 |
| AMREP CORP NEW | COM | 03215910 | 426 | 31,072 | SH | DEFINED | 1,2 |
| AMSURG CORP | COM | 03232P40 | 16,245 | 737,732 | SH | DEFINED | 1,2,5,8 |
| AMTRUST FINANCIAL SE | COM | 03235930 | 7,721 | 653,244 | SH | DEFINED | 1,2,5,8 |
| AMYLIN PHARMACEUTICA | NOTE 3.00 | 032346AF | 1,131 | 1,450,000 | SH | DEFINED | 1,2 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 36,580 | 2,577,850 | SH | DEFINED | 1,2,5,6,18,8 |
| ANADARKO PETE CORP | COM | 03251110 | 1,203,812 | 19,285,680 | SH | DEFINED | 1,2,5,6,18,8 |
| ANADIGICS INC | COM | 03251510 | 5,356 | 1,269,143 | SH | DEFINED | 1,2,6,8 |
| ANADYS PHARMACEUTICA | COM | 03252Q40 | 63 | 29,729 | SH | DEFINED | 1 |
| ANALOG DEVICES INC | COM | 03265410 | 332,903 | 10,541,585 | SH | DEFINED | 1,2,5,6,18,8 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 11,146 | 289,437 | SH | DEFINED | 1,2,5,8 |
| ANALYSTS INTL CORP | COM | 03268110 | 11 | 17,048 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 5,439 | 361,399 | SH | DEFINED | 1,2,6 |
| ANCESTRY COM INC | COM | 03280310 | 1,436 | 102,505 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 31 | 49,645 | SH | DEFINED | 1 |
| ANDERSONS INC | COM | 03416410 | 11,589 | 448,830 | SH | DEFINED | 1,2,5,8 |
| ANESIVA INC COM | COM | 03460L10 | 2 | 10,685 | SH | DEFINED | 1 |
| ANGIODYNAMICS INC | COM | 03475V10 | 8,805 | 548,598 | SH | DEFINED | 1,2,8 |
| ANGLOGOLD ASHANTI LT | SPONSORED | 03512820 | 31,237 | 777,430 | SH | DEFINED | 1,2,6,18 |
| ANIMAL HEALTH INTL I | COM | 03525N10 | 33 | 13,800 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 35,406 | 751,726 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| ANNALY CAP MGMT INC | COM | 03571040 | 204,211 | 11,770,078 | SH | DEFINED | 1,2,5,6,18,8 |
| ANNTAYLOR STORES COR | COM | 03611510 | 32,543 | 2,385,865 | SH | DEFINED | 1,2,5,6,8 |
| ANSYS INC | COM | 03662Q10 | 82,877 | 1,906,961 | SH | DEFINED | 1,2,5,6,8,10 |
| ANTARES PHARMA INC | COM | 03664210 | 41 | 36,092 | SH | DEFINED | 1 |
| ANTE4 INC | COM | 03665E10 | 26 | 25,291 | SH | DEFINED | 1 |
| ANTIGENICS INC DEL | COM | 03703210 | 26 | 40,922 | SH | DEFINED | 1 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 19,144 | 2,734,898 | SH | DEFINED | 1,2,5,8 |
| AOL INC | COM | 00184X10 | 57,328 | 2,462,524 | SH | DEFINED | 1,2,5,6,18,8 |
| AON CORP | COM | 03738910 | 550,279 | 14,352,616 | SH | DEFINED | 1,2,5,6,18,8 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 3,010 | 504,972 | SH | DEFINED | 1,2,6 |
| APACHE CORP | COM | 03741110 | 1,342,883 | 13,016,219 | SH | DEFINED | 1,2,5,6,18,8 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 85,474 | 5,368,955 | SH | DEFINED | 1,2,3,5,6,18 |
| APCO OIL & GAS INTER | SHS | G0471F10 | 3,962 | 179,297 | SH | DEFINED | 1,2 |
| APOGEE ENTERPRISES I | COM | 03759810 | 21,146 | 1,510,405 | SH | DEFINED | 1,2,5,8 |
| APOLLO COML REAL EST | COM | 03762U10 | 2,659 | 147,800 | SH | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 03760410 | 295,782 | 4,882,495 | SH | DEFINED | 1,2,5,6,18,8 |
| APOLLO INVT CORP | COM | 03761U10 | 50,406 | 5,283,661 | SH | DEFINED | 1,2,5,6,8 |
| APPLE INC | COM | 03783310 | 6,739,351 | 31,980,670 | SH | DEFINED | 1,2,5,6,18,8 |
| APPLIED ENERGETICS I | COM | 03819M10 | 16 | 46,638 | SH | DEFINED | 1 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 21,279 | 964,150 | SH | DEFINED | 1,2,5,8 |
| APPLIED MATLS INC | COM | 03822210 | 645,252 | 46,287,804 | SH | DEFINED | 1,2,5,6,18,8 |
| APPLIED MICRO CIRCUI | COM NEW | 03822W40 | 11,076 | 1,482,687 | SH | DEFINED | 1,2,5,6,8 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 6,630 | 343,877 | SH | DEFINED | 1,2,6,8 |
| APPROACH RESOURCES I | COM | 03834A10 | 2,211 | 286,453 | SH | DEFINED | 1,2,6 |
| APTARGROUP INC | COM | 03833610 | 52,063 | 1,456,718 | SH | DEFINED | 1,2,5,6,8,10 |
| AQUA AMERICA INC | COM | 03836W10 | 48,594 | 2,775,202 | SH | DEFINED | 1,2,5,6,18,8 |
| ARBITRON INC | COM | 03875Q10 | 13,643 | 582,552 | SH | DEFINED | 1,2,5,6,8 |
| ARBOR RLTY TR INC | COM | 03892310 | 58 | 28,989 | SH | DEFINED | 1 |
| ARCADIA RES INC | COM | 03920910 | 42 | 83,800 | SH | DEFINED | 1 |
| ARCELORMITTAL SA LUX | NOTE 5.00 | 03938LAK | 2,733 | 1,650,000 | SH | DEFINED | 1,2 |
| ARCELORMITTAL SA LUX | NY REGISTR | 03938L10 | 776 | 16,967 | SH | DEFINED | 1 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 74,829 | 1,045,832 | SH | DEFINED | 1,2,5,6,18,8 |
| ARCH CHEMICALS INC | COM | 03937R10 | 17,461 | 565,432 | SH | DEFINED | 1,2,5,8 |
| ARCH COAL INC | COM | 03938010 | 120,677 | 5,423,697 | SH | DEFINED | 1,2,5,6,18,8 |
| ARCHER DANIELS MIDLA | NOTE 0.87 | 039483AW | 2,724 | 2,600,000 | SH | DEFINED | 1,2 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 784,013 | 25,040,333 | SH | DEFINED | 1,2,5,6,18,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| ARCHER DANIELS MIDLA | UNIT 99/99 | 03948320 | 2,856 | 65,500 | SH | DEFINED | 2 |
| ARCHIPELAGO LEARNING | COM | 03956P10 | 2,414 | 116,642 | SH | DEFINED | 1,2 |
| ARCSIGHT INC | COM | 03966610 | 11,170 | 436,655 | SH | DEFINED | 1,2,5,6,18,8 |
| ARCTIC CAT INC | COM | 03967010 | 389 | 42,448 | SH | DEFINED | 1 |
| ARDEA BIOSCIENCES IN | COM | 03969P10 | 3,602 | 257,255 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 2,568 | 26,852 | SH | DEFINED | 1,2,6 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 6,887 | 1,939,955 | SH | DEFINED | 1,2,5,6,8 |
| ARENA RESOURCES INC | COM | 04004910 | 35,637 | 826,450 | SH | DEFINED | 1,2,5,6,8 |
| ARES CAP CORP | COM | 04010L10 | 31,513 | 2,531,168 | SH | DEFINED | 1,2,8 |
| ARGAN INC | COM | 04010E10 | 1,615 | 112,232 | SH | DEFINED | 1,2 |
| ARGO GROUP INTL HLDG | COM | G0464B10 | 22,427 | 769,630 | SH | DEFINED | 1,2,5,8 |
| ARGON ST INC | COM | 04014910 | 6,449 | 297,053 | SH | DEFINED | 1,2,5,8 |

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|----------------------|-----------|----------|-----------|-------------|----|---------|--------------|
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 4,858 | 2,130,543 | SH | DEFINED | 1,2 |
| ARIBA INC | COM NEW | 04033V20 | 23,349 | 1,864,903 | SH | DEFINED | 1,2,5,6,8 |
| ARKANSAS BEST CORP | D COM | 04079010 | 18,902 | 642,276 | SH | DEFINED | 1,2,5,8 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 182 | 21,304 | SH | DEFINED | 1 |
| ARMOUR RESIDENTIAL R | COM | 04231510 | 156 | 18,849 | SH | DEFINED | 1,2 |
| ARMSTRONG WORLD INDS | COM | 04247X10 | 33,496 | 860,416 | SH | DEFINED | 1,2,5,8,10 |
| ARQULE INC | COM | 04269E10 | 3,660 | 991,870 | SH | DEFINED | 1,2,6 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 2,559 | 910,582 | SH | DEFINED | 1,2 |
| ARRIS GROUP INC | COM | 04269Q10 | 47,200 | 4,129,446 | SH | DEFINED | 1,2,5,6,18,8 |
| ARROW ELECTRS INC | COM | 04273510 | 128,130 | 4,327,239 | SH | DEFINED | 1,2,5,6,18,8 |
| ARROW FINL CORP | COM | 04274410 | 5,983 | 239,330 | SH | DEFINED | 1,2,5,8 |
| ARROWHEAD RESH CORP | COM | 04279710 | 9 | 16,800 | SH | DEFINED | 1 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 12,664 | 2,807,907 | SH | DEFINED | 1,2,5,6,8 |
| ARTESIAN RESOURCES C | CL A | 04311320 | 3,095 | 169,035 | SH | DEFINED | 1,2,5 |
| ARTIO GLOBAL INVS IN | COM CL A | 04315B10 | 12,077 | 473,806 | SH | DEFINED | 1,2 |
| ARUBA NETWORKS INC | COM | 04317610 | 12,410 | 1,164,179 | SH | DEFINED | 1,2,5,6,8 |
| ARVINMERITOR INC | COM | 04335310 | 18,298 | 1,636,696 | SH | DEFINED | 1,2,5,6,8 |
| ARYX THERAPEUTICS IN | COM | 04338710 | 968 | 301,565 | SH | DEFINED | 1,2 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 9,418 | 816,858 | SH | DEFINED | 1,2,5,8 |
| ASCENT MEDIA CORP | COM SER A | 04363210 | 7,867 | 308,147 | SH | DEFINED | 1,2,5,6,8 |
| ASCENT SOLAR TECHNOL | COM | 04363510 | 1,722 | 324,889 | SH | DEFINED | 1,2 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 11,308 | 2,437,164 | SH | DEFINED | 1,2,3,5,8 |
| ASHLAND INC NEW | COM | 04420910 | 83,385 | 2,104,611 | SH | DEFINED | 1,2,5,6,18,8 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 18,054 | 592,910 | SH | DEFINED | 1,2,5,6,8 |
| ASPEN INSURANCE HOLD | SHS | G0538410 | 28,216 | 1,108,674 | SH | DEFINED | 1,2,5,18,8,1 |
| ASPENBIO PHARMA INC | COM | 04534610 | 41 | 23,478 | SH | DEFINED | 1 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 2,131 | 314,342 | SH | DEFINED | 1,2,5,6 |
| ASSISTED LIVING CONC | CL A NEW | 04544X30 | 5,560 | 210,863 | SH | DEFINED | 1,2,5,6 |
| ASSOCIATED BANC CORP | COM | 04548710 | 38,254 | 3,474,451 | SH | DEFINED | 1,2,5,6,18,8 |
| ASSOCIATED ESTATES R | COM | 04560410 | 5,631 | 499,643 | SH | DEFINED | 1,2,3,5,8 |
| ASSURANT INC | COM | 04621X10 | 141,124 | 4,787,124 | SH | DEFINED | 1,2,5,6,18,8 |
| ASSURED GUARANTY LTD | COM | G0585R10 | 57,197 | 2,628,522 | SH | DEFINED | 1,2,5,8 |
| ASTA FDG INC | COM | 04622010 | 98 | 13,872 | SH | DEFINED | 1 |
| ASTEC INDS INC | COM | 04622410 | 11,823 | 438,852 | SH | DEFINED | 1,2,5,6,8 |
| ASTORIA FINL CORP | COM | 04626510 | 36,025 | 2,898,194 | SH | DEFINED | 1,2,5,6,8 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 5,648 | 120,325 | SH | DEFINED | 1 |
| ASTRONICS CORP | COM | 04643310 | 1,252 | 146,474 | SH | DEFINED | 1,2 |
| AT&T INC | COM | 00206R10 | 6,049,192 | 215,811,349 | SH | DEFINED | 1,2,5,6,18,8 |
| ATC TECHNOLOGY CORP | COM | 00211W10 | 14,634 | 613,574 | SH | DEFINED | 1,2,5,6,8 |
| ATHENAHEALTH INC | COM | 04685W10 | 32,651 | 721,722 | SH | DEFINED | 1,2,5,6,8 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 52,088 | 1,521,256 | SH | DEFINED | 1,2,5,6,8 |
| ATLANTIC TELE NETWOR | COM NEW | 04907920 | 11,793 | 214,607 | SH | DEFINED | 1,2,8 |
| ATLAS AIR WORLDWIDE | COM NEW | 04916420 | 22,326 | 599,356 | SH | DEFINED | 1,2,5 |
| ATLAS ENERGY INC | COM | 04929810 | 48,381 | 1,605,199 | SH | DEFINED | 1,2,5,6,8 |
| ATMEL CORP | COM | 04951310 | 45,824 | 9,940,129 | SH | DEFINED | 1,2,5,6,8,10 |
| ATMI INC | COM | 00207R10 | 13,950 | 749,181 | SH | DEFINED | 1,2,5,6,8 |
| ATMOS ENERGY CORP | COM | 04956010 | 58,885 | 2,002,890 | SH | DEFINED | 1,2,5,6,8,10 |
| ATP OIL & GAS CORP | COM | 00208J10 | 15,503 | 848,103 | SH | DEFINED | 1,2,5,6,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------|----------------|-------|---------------|-------------------|---|----------|
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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| ATRINSIC INC | COM | 04964C10 | 7 | 10,587 | SH | DEFINED | 1 |
| ATRION CORP | COM | 04990410 | 5,064 | 32,521 | SH | DEFINED | 1,2,6 |
| ATS MED INC | COM | 00208310 | 2,630 | 814,166 | SH | DEFINED | 1,2,6 |
| ATWOOD OCEANICS INC | COM | 05009510 | 59,149 | 1,649,912 | SH | DEFINED | 1,2,5,6,8,10 |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 9,918 | 827,163 | SH | DEFINED | 1,2,5,6,8 |
| AUBURN NATL BANCORP | COM | 05047310 | 680 | 34,516 | SH | DEFINED | 1,2 |
| AUDIOCODES LTD | ORD | M1534210 | 71 | 28,216 | SH | DEFINED | 1,2 |
| AUDIOVOX CORP | CL A | 05075710 | 2,779 | 391,907 | SH | DEFINED | 1,2 |
| AUTHENTEC INC | COM | 05266010 | 23 | 10,200 | SH | DEFINED | 1 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 32 | 30,017 | SH | DEFINED | 1 |
| AUTOBYTEL INC | COM | 05275N10 | 50 | 50,400 | SH | DEFINED | 1 |
| AUTODESK INC | COM | 05276910 | 202,081 | 7,952,811 | SH | DEFINED | 1,2,5,6,18,8 |
| AUTOLIV INC | COM | 05280010 | 42,896 | 989,297 | SH | DEFINED | 1,2,5,6,18,8 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 773,431 | 18,062,367 | SH | DEFINED | 1,2,5,6,18,8 |
| AUTONATION INC | COM | 05329W10 | 82,011 | 4,282,554 | SH | DEFINED | 1,2,5,6,18,8 |
| AUTOZONE INC | COM | 05333210 | 194,578 | 1,230,964 | SH | DEFINED | 1,2,5,6,18,8 |
| AUXILIUM PHARMACEUTI | COM | 05334D10 | 32,140 | 1,072,059 | SH | DEFINED | 1,2,5,6,8 |
| AVAGO TECHNOLOGIES L | SHS | Y0486S10 | 480 | 26,230 | SH | DEFINED | 1 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 320,160 | 3,899,157 | SH | DEFINED | 1,2,3,5,6,18 |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 1,918 | 1,009,636 | SH | DEFINED | 1,2 |
| AVATAR HLDGS INC | COM | 05349410 | 2,534 | 148,948 | SH | DEFINED | 1,2,5 |
| AVERY DENNISON CORP | COM | 05361110 | 148,521 | 4,070,188 | SH | DEFINED | 1,2,5,6,18,8 |
| AVI BIOPHARMA INC | COM | 00234610 | 2,766 | 1,894,576 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 8,401 | 658,400 | SH | DEFINED | 1,2,5,6,8 |
| AVIGEN INC | COM | 05369010 | 23 | 17,802 | SH | DEFINED | 1 |
| AVIS BUDGET GROUP | COM | 05377410 | 52,367 | 3,991,358 | SH | DEFINED | 1,2,5,6,18,8 |
| AVISTA CORP | COM | 05379B10 | 34,694 | 1,606,931 | SH | DEFINED | 1,2,5,8 |
| AVNET INC | COM | 05380710 | 154,053 | 5,107,847 | SH | DEFINED | 1,2,5,6,18,8 |
| AVON PRODS INC | COM | 05430310 | 476,795 | 15,136,364 | SH | DEFINED | 1,2,5,6,18,8 |
| AVX CORP NEW | COM | 00244410 | 6,979 | 550,839 | SH | DEFINED | 1,2,5,8,10 |
| AWARE INC MASS | COM | 05453N10 | 40 | 14,192 | SH | DEFINED | 1 |
| AXA | SPONSORED | 05453610 | 1,036 | 43,736 | SH | DEFINED | 1 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 210 | 149,221 | SH | DEFINED | 1 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 74,594 | 2,625,614 | SH | DEFINED | 1,2,5,6,18,8 |
| AXT INC | COM | 00246W10 | 95 | 29,103 | SH | DEFINED | 1,2 |
| AZZ INC | COM | 00247410 | 9,007 | 275,434 | SH | DEFINED | 1,2,5,6,8 |
| B & G FOODS INC NEW | CL A | 05508R10 | 7,464 | 813,108 | SH | DEFINED | 1,2,8 |
| BADGER METER INC | COM | 05652510 | 12,425 | 312,026 | SH | DEFINED | 1,2,5,6,8 |
| BAIDU INC | SPON ADR R | 05675210 | 36,960 | 89,876 | SH | DEFINED | 1,2,5,6 |
| BAKER HUGHES INC | COM | 05722410 | 485,579 | 11,995,539 | SH | DEFINED | 1,2,5,6,18,8 |
| BAKER MICHAEL CORP | COM | 05714910 | 6,525 | 157,607 | SH | DEFINED | 1,2,6,8 |
| BALCHEM CORP | COM | 05766520 | 12,951 | 386,487 | SH | DEFINED | 1,2,6,8 |
| BALDOR ELEC CO | COM | 05774110 | 30,409 | 1,082,556 | SH | DEFINED | 1,2,5,6,8 |
| BALDWIN & LYONS INC | CL B | 05775520 | 4,430 | 179,923 | SH | DEFINED | 1,2,5 |
| BALL CORP | COM | 05849810 | 196,598 | 3,802,676 | SH | DEFINED | 1,2,5,6,18,8 |
| BALLY TECHNOLOGIES I | COM | 05874B10 | 50,180 | 1,215,304 | SH | DEFINED | 1,2,5,6,8 |
| BANCFIRST CORP | COM | 05945F10 | 5,270 | 142,273 | SH | DEFINED | 1,2,5,8 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 4,694 | 260,223 | SH | DEFINED | 1,2,5,8,12 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 132,047 | 6,037,827 | SH | DEFINED | 1,2,5,6,18,8 |
| BANCO DE CHILE | SPONSORED | 05952010 | 1,012 | 18,779 | SH | DEFINED | 1,5,6 |
| BANCO LATINOAMERICAN | SHS E | P1699413 | 10,458 | 752,342 | SH | DEFINED | 1,2 |
| BANCO MACRO SA | SPON ADR B | 05961W10 | 289 | 9,725 | SH | DEFINED | 1,2 |
| BANCO SANTANDER BRAS | ADS REP 1 | 05967A10 | 6,521 | 467,789 | SH | DEFINED | 1,2,5,6,18,1 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 14,461 | 223,235 | SH | DEFINED | 1,2,5,6,8 |
| BANCO SANTANDER SA | ADR | 05964H10 | 8,708 | 529,695 | SH | DEFINED | 1,2,5,8,12,1 |
| BANCOLOMBIA S A | SPON ADR P | 05968L10 | 42,913 | 942,942 | SH | DEFINED | 1,2,5,6,18,8 |
| BANCORP INC DEL | COM | 05969A10 | 2,487 | 362,474 | SH | DEFINED | 1,2 |
| BANCORP RHODE ISLAND | COM | 05969010 | 1,881 | 73,251 | SH | DEFINED | 1,2 |
| BANCORPSOUTH INC | COM | 05969210 | 51,885 | 2,211,647 | SH | DEFINED | 1,2,5,6,8,10 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 87 | 30,154 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| BANK HAWAII CORP | COM | 06254010 | 64,001 | 1,359,997 SH | DEFINED | 1,2,5,6,8,10 |
| BANK KY FINL CORP | COM | 06289610 | 899 | 47,865 SH | DEFINED | 1,2 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 7,396 | 1,067,276 SH | DEFINED | 1,2,5,8 |
| BANK OF AMERICA CORP | COM | 06050510 | 6,469,816 | 429,602,656 SH | DEFINED | 1,2,5,6,18,8 |
| BANK OF AMERICA CORP | UNIT 99/99 | 06050541 | 2,120 | 142,100 SH | DEFINED | 1 |
| BANK OF GRANITE CORP | COM | 06240110 | 7 | 14,309 SH | DEFINED | 1 |
| BANK OF MARIN BANCOR | COM | 06342510 | 3,806 | 116,892 SH | DEFINED | 1,2 |
| BANK OF NEW YORK MEL | COM | 06405810 | 1,301,324 | 46,525,696 SH | DEFINED | 1,2,5,6,18,8 |
| BANK OF THE OZARKS I | COM | 06390410 | 12,078 | 412,629 SH | DEFINED | 1,2,5,8 |
| BANKATLANTIC BANCORP | CL A NEW | 06590860 | 34 | 25,786 SH | DEFINED | 1 |
| BANKFINANCIAL CORP | COM | 06643P10 | 4,633 | 467,990 SH | DEFINED | 1,2 |
| BANNER CORP | COM | 06652V10 | 985 | 367,391 SH | DEFINED | 1,2 |
| BAR HBR BANKSHARES | COM | 06684910 | 1,345 | 48,995 SH | DEFINED | 1,2 |
| BARCLAYS BANK PLC | ADR PFD SR | 06739H36 | 595 | 23,954 SH | DEFINED | 2 |
| BARCLAYS BANK PLC | ADS7.75%PF | 06739H51 | 248 | 10,405 SH | DEFINED | 2 |
| BARCLAYS BANK PLC | SP ADR 7.1 | 06739H77 | 274 | 12,411 SH | DEFINED | 2 |
| BARCLAYS BK PLC | DJUBS CMDT | 06738C77 | 3,438 | 81,361 SH | DEFINED | 1 |
| BARCLAYS BK PLC | IPMS INDIA | 06739F29 | 60,780 | 948,800 SH | DEFINED | 1,4 |
| BARCLAYS PLC | ADR | 06738E20 | 676 | 38,391 SH | DEFINED | 1 |
| BARD C R INC | COM | 06738310 | 263,679 | 3,384,837 SH | DEFINED | 1,2,5,6,18,8 |
| BARE ESCENTUALS INC | COM | 06751110 | 17,407 | 1,423,291 SH | DEFINED | 1,2,5,6,8 |
| BARNES & NOBLE INC | COM | 06777410 | 26,565 | 1,393,000 SH | DEFINED | 1,2,5,6,8,10 |
| BARNES GROUP INC | COM | 06780610 | 19,180 | 1,134,926 SH | DEFINED | 1,2,5,8 |
| BARNWELL INDS INC | COM | 06822110 | 47 | 10,343 SH | DEFINED | 1,2 |
| BARRETT BILL CORP | COM | 06846N10 | 46,342 | 1,489,611 SH | DEFINED | 1,2,5,6,8 |
| BARRETT BUSINESS SER | COM | 06846310 | 1,479 | 120,335 SH | DEFINED | 1,2 |
| BARRICK GOLD CORP | COM | 06790110 | 2,739 | 69,550 SH | DEFINED | 1,5 |
| BARRY R G CORP OHIO | COM | 06879810 | 212 | 24,640 SH | DEFINED | 1 |
| BASIC ENERGY SVCS IN | COM | 06985P10 | 5,543 | 622,753 SH | DEFINED | 1,2,5,6 |
| BASSETT FURNITURE IN | COM | 07020310 | 102 | 29,306 SH | DEFINED | 1,2 |
| BAXTER INTL INC | COM | 07181310 | 1,483,208 | 25,276,209 SH | DEFINED | 1,2,5,6,18,8 |
| BB&T CORP | COM | 05493710 | 669,670 | 26,396,129 SH | DEFINED | 1,2,5,6,18,8 |
| BE AEROSPACE INC | COM | 07330210 | 53,509 | 2,276,999 SH | DEFINED | 1,2,5,6,8,10 |
| BEACON POWER CORP | COM | 07367710 | 49 | 99,946 SH | DEFINED | 1 |
| BEACON ROOFING SUPPL | COM | 07368510 | 16,576 | 1,036,012 SH | DEFINED | 1,2,5,6,8 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 4,620 | 954,460 SH | DEFINED | 1,2,6 |
| BEBE STORES INC | COM | 07557110 | 3,183 | 507,646 SH | DEFINED | 1,2,5 |
| BECKMAN COULTER INC | NOTE 2.50 | 075811AD | 1,546 | 1,350,000 SH | DEFINED | 1,2 |
| BECKMAN COULTER INC | COM | 07581110 | 115,770 | 1,769,095 SH | DEFINED | 1,2,5,6,18,8 |
| BECTON DICKINSON & C | COM | 07588710 | 1,042,846 | 13,224,021 SH | DEFINED | 1,2,5,6,18,8 |
| BED BATH & BEYOND IN | COM | 07589610 | 371,707 | 9,627,209 SH | DEFINED | 1,2,5,6,18,8 |
| BEL FUSE INC | CL B | 07734730 | 5,610 | 261,073 SH | DEFINED | 1,2,6 |
| BELDEN INC | COM | 07745410 | 26,548 | 1,211,126 SH | DEFINED | 1,2,5,6,8 |
| BELO CORP | COM SER A | 08055510 | 11,965 | 2,199,430 SH | DEFINED | 1,2,5,8 |
| BEMIS INC | COM | 08143710 | 135,792 | 4,579,837 SH | DEFINED | 1,2,5,6,8,10 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 39,489 | 2,088,282 SH | DEFINED | 1,2,5,8 |
| BENEFICIAL MUTUAL BA | COM | 08173R10 | 6,608 | 671,593 SH | DEFINED | 1,2,5,6,8 |
| BENIHANA INC | CL A | 08204720 | 770 | 203,276 SH | DEFINED | 1,2 |
| BERKLEY W R CORP | COM | 08442310 | 89,209 | 3,620,496 SH | DEFINED | 1,2,5,6,18,8 |
| BERKSHIRE HATHAWAY I | CL A | 08467010 | 299,485 | 3,019 SH | DEFINED | 1,2,5,6,8,12 |

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| BERKSHIRE HATHAWAY I | CL B | 08467020 | 653,717 | 198,940 | SH | DEFINED | 1,2,5,6,18,8 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 6,381 | 308,568 | SH | DEFINED | 1,2,5,8 |
| BERRY PETE CO | CL A | 08578910 | 29,860 | 1,024,361 | SH | DEFINED | 1,2,5,8 |
| BEST BUY INC | COM | 08651610 | 513,617 | 13,016,141 | SH | DEFINED | 1,2,5,6,18,8 |
| BGC PARTNERS INC | CL A | 05541T10 | 4,618 | 999,503 | SH | DEFINED | 1,2,5 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 6,863 | 89,624 | SH | DEFINED | 1,2 |
| BHP BILLITON PLC | SPONSORED | 05545E20 | 2,641 | 41,368 | SH | DEFINED | 1 |
| BIDZ COM INC | COM | 08883T20 | 38 | 18,800 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 9,010 | 524,436 | SH | DEFINED | 1,2,5,8 |
| BIG LOTS INC | COM | 08930210 | 79,383 | 2,739,246 | SH | DEFINED | 1,2,5,6,18,8 |

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|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| BIGBAND NETWORKS INC | COM | 08975050 | 2,695 | 783,558 | SH | DEFINED | 1,2,6 |
| BIO RAD LABS INC | CL A | 09057220 | 40,499 | 419,855 | SH | DEFINED | 1,2,5,6,8,10 |
| BIOANALYTICAL SYS IN | COM | 09058M10 | 15 | 14,300 | SH | DEFINED | 1 |
| BIOCLINICA INC | COM | 09071B10 | 51 | 11,967 | SH | DEFINED | 1 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 3,434 | 531,521 | SH | DEFINED | 1,2,5 |
| BIODEL INC | COM | 09064M10 | 1,247 | 287,357 | SH | DEFINED | 1,2 |
| BIODELIVERY SCIENCES | COM | 09060J10 | 667 | 169,696 | SH | DEFINED | 1,2 |
| BIOGEN IDEC INC | COM | 09062X10 | 608,490 | 11,373,650 | SH | DEFINED | 1,2,5,6,18,8 |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 70 | 36,589 | SH | DEFINED | 1 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 38,478 | 2,045,636 | SH | DEFINED | 1,2,5,6,8,10 |
| BIOMED REALTY TRUST | COM | 09063H10 | 57,446 | 3,640,459 | SH | DEFINED | 1,2,3,5,8 |
| BIOMIMETIC THERAPEUT | COM | 09064X10 | 3,080 | 258,167 | SH | DEFINED | 1,2,5 |
| BIONOVO INC | COM | 09064310 | 6 | 12,100 | SH | DEFINED | 1 |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 10,016 | 256,041 | SH | DEFINED | 1,2,6,8 |
| BIOSANTE PHARMACEUTI | COM NEW | 09065V20 | 40 | 27,891 | SH | DEFINED | 1 |
| BIOSCRIP INC | COM | 09069N10 | 6,646 | 795,032 | SH | DEFINED | 1,2 |
| BIOSPECIFICS TECHNOL | COM | 09093110 | 1,846 | 62,894 | SH | DEFINED | 1,2 |
| BIOVAIL CORP | COM | 09067J10 | 581 | 41,600 | SH | DEFINED | 1 |
| BJ SVCS CO | COM | 05548210 | 242,041 | 13,012,978 | SH | DEFINED | 1,2,5,6,18,8 |
| BJS RESTAURANTS INC | COM | 09180C10 | 7,856 | 417,196 | SH | DEFINED | 1,2,5,6,8 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 37,331 | 1,141,285 | SH | DEFINED | 1,2,5,6,8,10 |
| BLACK & DECKER CORP | COM | 09179710 | 139,355 | 2,149,541 | SH | DEFINED | 1,2,5,6,18,8 |
| BLACK BOX CORP DEL | COM | 09182610 | 13,785 | 486,432 | SH | DEFINED | 1,2,5,8 |
| BLACK HILLS CORP | COM | 09211310 | 79,479 | 2,984,575 | SH | DEFINED | 1,2,5,6,8 |
| BLACKBAUD INC | COM | 09227Q10 | 24,133 | 1,021,289 | SH | DEFINED | 1,2,5,6,8 |
| BLACKBOARD INC | COM | 09193550 | 31,303 | 689,646 | SH | DEFINED | 1,2,5,6,8 |
| BLACKROCK INC | COM | 09247X10 | 95,286 | 410,360 | SH | DEFINED | 1,2,5,6,18,8 |
| BLACKROCK KELSO CAPI | COM | 09253310 | 2,505 | 293,989 | SH | DEFINED | 1,2,5,8 |
| BLACKSTONE GROUP L P | COM UNIT L | 09253U10 | 504 | 38,400 | SH | DEFINED | 1,8 |
| BLOCK H & R INC | COM | 09367110 | 255,055 | 11,275,640 | SH | DEFINED | 1,2,5,6,18,8 |
| BLOCKBUSTER INC | CL A | 09367910 | 197 | 293,586 | SH | DEFINED | 1,2 |
| BLOCKBUSTER INC | CL B | 09367920 | 11 | 18,890 | SH | DEFINED | 1 |
| BLOUNT INTL INC NEW | COM | 09518010 | 8,068 | 798,781 | SH | DEFINED | 1,2,5,6,8 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 25,017 | 876,564 | SH | DEFINED | 1,2,5,6,8 |
| BLUE DOLPHIN ENERGY | COM NEW | 09539520 | 6 | 18,943 | SH | DEFINED | 1,2 |
| BLUE NILE INC | COM | 09578R10 | 17,850 | 281,860 | SH | DEFINED | 1,2,5,6,8 |
| BLUEGREEN CORP | COM | 09623110 | 695 | 287,182 | SH | DEFINED | 1,2 |
| BLUELINX HLDGS INC | COM | 09624H10 | 475 | 171,415 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| BLYTH INC | COM NEW | 09643P20 | 5,582 | 165,554 | SH | DEFINED | 1,2,5,8 |
| BMC SOFTWARE INC | COM | 05592110 | 282,827 | 7,053,038 | SH | DEFINED | 1,2,5,6,18,8 |
| BMP SUNSTONE CORP | COM | 05569C10 | 3,147 | 553,025 | SH | DEFINED | 1,2 |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 247 | 8,210 | SH | DEFINED | 1,8 |
| BOB EVANS FARMS INC | COM | 09676110 | 34,259 | 1,182,960 | SH | DEFINED | 1,2,5,6,8 |
| BOEING CO | COM | 09702310 | 1,658,699 | 30,642,875 | SH | DEFINED | 1,2,5,6,18,8 |
| BOISE INC | COM | 09746Y10 | 4,329 | 815,170 | SH | DEFINED | 1,2 |
| BOK FINL CORP | COM NEW | 05561Q20 | 20,930 | 440,456 | SH | DEFINED | 1,2,5,8,10 |
| BOLT TECHNOLOGY CORP | COM | 09769810 | 1,808 | 164,066 | SH | DEFINED | 1,2 |
| BON-TON STORES INC | COM | 09776J10 | 10,135 | 1,030,005 | SH | DEFINED | 1 |
| BOOKS-A-MILLION INC | COM | 09857010 | 935 | 139,143 | SH | DEFINED | 1,2 |
| BOOTS & COOTS INC | COM NEW | 09946950 | 2,199 | 1,332,429 | SH | DEFINED | 1,2 |
| BORDERS GROUP INC | COM | 09970910 | 1,546 | 1,310,045 | SH | DEFINED | 1,2,5 |
| BORGWARNER INC | COM | 09972410 | 94,461 | 2,843,490 | SH | DEFINED | 1,2,5,6,18,8 |
| BOSTON BEER INC | CL A | 10055710 | 9,802 | 210,345 | SH | DEFINED | 1,2,6,8 |
| BOSTON PPTYS LTD PAR | NOTE 2.87 | 10112RAK | 1,815 | 1,850,000 | SH | DEFINED | 1,2 |
| BOSTON PRIVATE FINL | COM | 10111910 | 18,589 | 3,221,592 | SH | DEFINED | 1,2,5,8 |
| BOSTON PROPERTIES IN | COM | 10112110 | 449,553 | 6,702,747 | SH | DEFINED | 1,2,3,5,6,18 |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 486,565 | 54,062,815 | SH | DEFINED | 1,2,5,6,18,8 |
| BOTTOMLINE TECH DEL | COM | 10138810 | 8,991 | 511,745 | SH | DEFINED | 1,2,6,8 |
| BOVIE MEDICAL CORP | COM | 10211F10 | 2,589 | 331,529 | SH | DEFINED | 1,2,5 |
| BOWNE & CO INC | COM | 10304310 | 5,544 | 829,984 | SH | DEFINED | 1,2,5,6,8 |

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|------------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| BOYD GAMING CORP | COM | 10330410 | 9,931 | 1,186,487 | SH | DEFINED | 1,2,5,6,8,10 |
| BP PLC | SPONSORED | 05562210 | 2,477,039 | 42,729,671 | SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 1,977 | 23,875 | SH | DEFINED | 1,2 |
| BPZ RESOURCES INC | COM | 05563910 | 17,712 | 1,864,406 | SH | DEFINED | 1,2,5,6,8 |
| BRADY CORP | CL A | 10467410 | 35,003 | 1,166,393 | SH | DEFINED | 1,2,5,8 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 38,469 | 3,374,500 | SH | DEFINED | 1,2,3,5,6,8, |
| BRASIL TELECOM SA | SPONS ADR | 10553M10 | 2,383 | 81,815 | SH | DEFINED | 1,2,5,6,8,10 |
| BRASIL TELECOM SA | SPON ADR C | 10553M20 | 564 | 35,251 | SH | DEFINED | 1,2,10 |
| BRASKEM S A | SP ADR PFD | 10553210 | 924 | 56,303 | SH | DEFINED | 1,2,6,8,10 |
| BRE PROPERTIES INC | CL A | 05564E10 | 57,593 | 1,741,029 | SH | DEFINED | 1,2,3,5,6,8, |
| BRF-BRASIL FOODS S A | SPONSORED | 10552T10 | 1,700 | 32,470 | SH | DEFINED | 1,2,6,10 |
| BRIDGE BANCORP INC | COM | 10803510 | 2,977 | 123,848 | SH | DEFINED | 1,2 |
| BRIDGEPOINT ED INC | COM | 10807M10 | 5,517 | 367,300 | SH | DEFINED | 1,2,18,8 |
| BRIGGS & STRATTON CO | COM | 10904310 | 24,234 | 1,295,222 | SH | DEFINED | 1,2,5,6,8 |
| BRIGHAM EXPLORATION | COM | 10917810 | 26,515 | 1,956,863 | SH | DEFINED | 1,2,5,6,8 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 12,842 | 1,747,190 | SH | DEFINED | 1,2,5,8 |
| BRINKER INTL INC | COM | 10964110 | 33,397 | 2,238,391 | SH | DEFINED | 1,2,5,6,8,10 |
| BRINKS CO | COM | 10969610 | 26,939 | 1,106,767 | SH | DEFINED | 1,2,5,6,8,10 |
| BRINKS HOME SEC HLDG | COM | 10969910 | 32,596 | 998,662 | SH | DEFINED | 1,2,5,6,8,10 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,548,736 | 61,336,080 | SH | DEFINED | 1,2,5,6,18,8 |
| BRISTOW GROUP INC | COM | 11039410 | 33,400 | 868,664 | SH | DEFINED | 1,2,5,8 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 1,536 | 23,752 | SH | DEFINED | 1 |
| BRITISH SKY BROADCASTS | SPONSORED | 11101310 | 354 | 9,779 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 494,980 | 15,728,629 | SH | DEFINED | 1,2,5,6,18,8 |
| BROADPOINT GLEACHER | COM | 11134A10 | 4,569 | 1,024,534 | SH | DEFINED | 1,2,6,8 |
| BROADRIDGE FINL SOLU | COM | 11133T10 | 81,906 | 3,630,585 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| BROADWIND ENERGY INC | COM | 11161T10 | 4,715 | 582,763 | SH | DEFINED | 1,2 |
| BROCADE COMMUNICATIO | COM NEW | 11162130 | 39,088 | 5,122,879 | SH | DEFINED | 1,2,5,6,8,10 |
| BRONCO DRILLING CO I | COM | 11221110 | 2,408 | 475,000 | SH | DEFINED | 1,2,5,6 |
| BROOKDALE SR LIVING | COM | 11246310 | 13,958 | 767,346 | SH | DEFINED | 1,2,5,6,8,10 |
| BROOKFIELD HOMES COR | COM | 11272310 | 1,806 | 225,728 | SH | DEFINED | 1,2 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 6,928 | 571,620 | SH | DEFINED | 1,2,3 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 21,590 | 2,178,593 | SH | DEFINED | 1,2,5,8 |
| BROOKLYN FEDERAL BAN | COM | 11403910 | 407 | 40,538 | SH | DEFINED | 1,2 |
| BROOKS AUTOMATION IN | COM | 11434010 | 12,264 | 1,429,342 | SH | DEFINED | 1,2,5,6,8 |
| BROWN & BROWN INC | COM | 11523610 | 45,343 | 2,523,261 | SH | DEFINED | 1,2,5,6,8,10 |
| BROWN FORMAN CORP | CL A | 11563710 | 856 | 15,201 | SH | DEFINED | 1,2 |
| BROWN FORMAN CORP | CL B | 11563720 | 211,800 | 3,953,710 | SH | DEFINED | 1,2,5,6,18,8 |
| BROWN SHOE INC NEW | COM | 11573610 | 9,349 | 947,231 | SH | DEFINED | 1,2,5,8 |
| BRUKER CORP | COM | 11679410 | 16,133 | 1,337,739 | SH | DEFINED | 1,2,5,6,8 |
| BRUNSWICK CORP | COM | 11704310 | 29,019 | 2,283,170 | SH | DEFINED | 1,2,5,6,8 |
| BRUSH ENGINEERED MAT | COM | 11742110 | 9,752 | 526,009 | SH | DEFINED | 1,2,5,6,8 |
| BRYN MAWR BK CORP | COM | 11766510 | 1,970 | 130,582 | SH | DEFINED | 1,2 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 261 | 4,800 | SH | DEFINED | 1 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 12,701 | 1,301,339 | SH | DEFINED | 1,2,5,8 |
| BUCKLE INC | COM | 11844010 | 23,581 | 805,357 | SH | DEFINED | 1,2,5,6,8 |
| BUCYRUS INTL INC NEW | COM | 11875910 | 92,429 | 1,639,682 | SH | DEFINED | 1,2,5,6,8,10 |
| BUFFALO WILD WINGS I | COM | 11984810 | 15,699 | 389,854 | SH | DEFINED | 1,2,5,6,8 |
| BUILD A BEAR WORKSHO | COM | 12007610 | 1,624 | 332,112 | SH | DEFINED | 1,2 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 2,641 | 687,684 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 132,435 | 2,074,806 | SH | DEFINED | 1,2,5,6,18,8 |
| BURGER KING HLDGS IN | COM | 12120820 | 21,015 | 1,116,654 | SH | DEFINED | 1,2,5,6,8,10 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 1,192,587 | 12,092,747 | SH | DEFINED | 1,2,5,6,18,8 |
| BWAY HOLDING COMPANY | COM | 12429T10 | 4,708 | 244,977 | SH | DEFINED | 1,2,6 |
| C D I CORP | COM | 12507110 | 4,812 | 371,614 | SH | DEFINED | 1,2,5 |
| C H ROBINSON WORLDWI | COM NEW | 12541W20 | 343,629 | 5,851,000 | SH | DEFINED | 1,2,5,6,18,8 |
| C&D TECHNOLOGIES INC | COM | 12466110 | 51 | 33,114 | SH | DEFINED | 1 |
| CA INC | COM | 12673P10 | 344,418 | 15,334,750 | SH | DEFINED | 1,2,5,6,18,8 |
| CABELAS INC | COM | 12680430 | 13,873 | 972,853 | SH | DEFINED | 1,2,5,8 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 111,282 | 4,309,923 | SH | DEFINED | 1,2,5,6,18,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| CABOT CORP | COM | 12705510 | 138,088 | 5,264,513 | SH | DEFINED | 1,2,5,6,8,10 |
| CABOT MICROELECTRONI | COM | 12709P10 | 18,576 | 563,601 | SH | DEFINED | 1,2,5,6,8 |
| CABOT OIL & GAS CORP | COM | 12709710 | 200,959 | 4,610,205 | SH | DEFINED | 1,2,5,6,18,8 |
| CACHE INC | COM NEW | 12715030 | 72 | 15,717 | SH | DEFINED | 1 |
| CACI INTL INC | CL A | 12719030 | 36,293 | 742,942 | SH | DEFINED | 1,2,5 |
| CADBURY PLC | SPONS ADR | 12721E10 | 1,083 | 21,069 | SH | DEFINED | 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 35,068 | 5,854,418 | SH | DEFINED | 1,2,5,6,8,10 |
| CADENCE FINL CORP | COM | 12738A10 | 19 | 10,806 | SH | DEFINED | 1 |
| CADENCE PHARMACEUTIC | COM | 12738T10 | 4,921 | 508,934 | SH | DEFINED | 1,2,6,8 |
| CADIZ INC | COM NEW | 12753720 | 3,219 | 268,881 | SH | DEFINED | 1,2,5 |
| CAI INTERNATIONAL IN | COM | 12477X10 | 1,944 | 215,290 | SH | DEFINED | 1,2 |
| CAL DIVE INTL INC DE | COM | 12802T10 | 14,130 | 1,868,989 | SH | DEFINED | 1,2,5,6,8 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 10,328 | 303,051 | SH | DEFINED | 1,2,5,6,8 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 5,899 | 512,084 | SH | DEFINED | 1,2,5,6,8 |

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| | | | | | | | |
|-----------------------|------------|----------|---------|------------|----|---------|--------------|
| CALAMP CORP | COM | 12812610 | 66 | 19,191 | SH | DEFINED | 1 |
| CALAVO GROWERS INC | COM | 12824610 | 3,434 | 202,029 | SH | DEFINED | 1,2,6,8 |
| CALGON CARBON CORP | COM | 12960310 | 18,398 | 1,323,622 | SH | DEFINED | 1,2,5,6,8 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 322 | 24,645 | SH | DEFINED | 1,2 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 97 | 20,622 | SH | DEFINED | 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 9,899 | 735,949 | SH | DEFINED | 1,2,5,6,8 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 17,697 | 480,637 | SH | DEFINED | 1,2,5,8 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 90 | 35,506 | SH | DEFINED | 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 11,635 | 1,543,110 | SH | DEFINED | 1,2,5,6,8 |
| CALLIDUS SOFTWARE IN | COM | 13123E50 | 1,169 | 386,956 | SH | DEFINED | 1,2 |
| CALLON PETE CO DEL | COM | 13123X10 | 34 | 22,892 | SH | DEFINED | 1 |
| CALPINE CORP | COM NEW | 13134730 | 57,122 | 5,192,953 | SH | DEFINED | 1,2,5,6,18,8 |
| CAMBIUM LEARNING GRP | COM | 13201A10 | 46 | 11,860 | SH | DEFINED | 1,2 |
| CAMBREX CORP | COM | 13201110 | 3,715 | 665,798 | SH | DEFINED | 1,2 |
| CAMDEN NATL CORP | COM | 13303410 | 5,796 | 177,256 | SH | DEFINED | 1,2,5,8 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 85,970 | 2,029,025 | SH | DEFINED | 1,2,3,5,6,18 |
| CAMERON INTERNATIONAL | NOTE 2.50 | 13342BAB | 1,144 | 850,000 | SH | DEFINED | 2 |
| CAMERON INTERNATIONAL | COM | 13342B10 | 447,973 | 10,717,066 | SH | DEFINED | 1,2,5,6,18,8 |
| CAMPBELL SOUP CO | COM | 13442910 | 268,845 | 7,954,004 | SH | DEFINED | 1,2,5,6,18,8 |
| CANADIAN NATL RY CO | COM | 13637510 | 460 | 8,455 | SH | DEFINED | 1 |
| CANDELA CORP | COM | 13690710 | 57 | 18,860 | SH | DEFINED | 1 |
| CANO PETE INC | COM | 13780110 | 30 | 30,300 | SH | DEFINED | 1 |
| CANTEL MEDICAL CORP | COM | 13809810 | 7,886 | 390,782 | SH | DEFINED | 1,2,6,8 |
| CAPE BANCORP INC | COM | 13920910 | 1,294 | 192,541 | SH | DEFINED | 1,2 |
| CAPELLA EDUCATION CO | COM | 13959410 | 23,256 | 308,843 | SH | DEFINED | 1,2,5,6,8 |
| CAPITAL CITY BK GROU | COM | 13967410 | 3,311 | 239,216 | SH | DEFINED | 1,2,5,8 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 683,207 | 17,819,698 | SH | DEFINED | 1,2,5,6,18,8 |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 4,665 | 59,200 | SH | DEFINED | 1,2,8 |
| CAPITAL SR LIVING CO | COM | 14047510 | 2,281 | 454,401 | SH | DEFINED | 1,2 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 28 | 21,823 | SH | DEFINED | 1 |
| CAPITALSOURCE INC | COM | 14055X10 | 11,649 | 2,934,288 | SH | DEFINED | 1,2,5,8,10 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 40 | 20,432 | SH | DEFINED | 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 7,085 | 225,212 | SH | DEFINED | 1,2,5,6,8,10 |
| CAPLEASE INC | COM | 14028810 | 5,682 | 1,297,336 | SH | DEFINED | 1,2,3,5 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 21,738 | 1,592,556 | SH | DEFINED | 1,2,5,8 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 217 | 169,416 | SH | DEFINED | 1,2,6,8 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 1,183 | 195,794 | SH | DEFINED | 1,2 |
| CARBO CERAMICS INC | COM | 14078110 | 28,655 | 420,352 | SH | DEFINED | 1,2,5,6,8 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 1,019 | 456,740 | SH | DEFINED | 1,2 |
| CARDICA INC | COM | 14141R10 | 13 | 10,800 | SH | DEFINED | 1 |
| CARDINAL FINL CORP | COM | 14149F10 | 4,995 | 571,544 | SH | DEFINED | 1,2,6,8 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 440,150 | 13,652,284 | SH | DEFINED | 1,2,5,6,18,8 |
| CARDIOME PHARMA CORP | COM NEW | 14159U20 | 394 | 88,496 | SH | DEFINED | 1 |
| CARDIONET INC | COM | 14159L10 | 3,950 | 664,927 | SH | DEFINED | 1,2,6,8 |
| CARDIOVASCULAR SYS I | COM | 14161910 | 576 | 125,393 | SH | DEFINED | 1,2 |
| CARDIUM THERAPEUTICS | COM | 14191610 | 483 | 710,603 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|---------------|
| CARDTRONICS INC | COM | 14161H10 | 3,844 | 347,550 | SH | DEFINED 1,2,6 |
| CARE INVESTMENT TRUS | COM | 14165710 | 1,730 | 222,426 | SH | DEFINED 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| CAREER EDUCATION COR | COM | 14166510 | 37,991 | 1,629,810 | SH | DEFINED | 1,2,5,6,8,10 |
| CAREFUSION CORP | COM | 14170T10 | 183,809 | 7,349,406 | SH | DEFINED | 1,2,5,6,18,8 |
| CARIBOU COFFEE INC | COM | 14204220 | 775 | 100,433 | SH | DEFINED | 1,2 |
| CARLISLE COS INC | COM | 14233910 | 56,036 | 1,635,597 | SH | DEFINED | 1,2,5,6,8,10 |
| CARMAX INC | COM | 14313010 | 133,569 | 5,507,988 | SH | DEFINED | 1,2,5,6,18,8 |
| CARMIKE CINEMAS INC | COM | 14343640 | 1,296 | 171,367 | SH | DEFINED | 1,2 |
| CARNIVAL CORP | DBCV 2.00 | 143658AN | 1,341 | 1,300,000 | SH | DEFINED | 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 460,350 | 14,526,650 | SH | DEFINED | 1,2,5,6,18,8 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 66,060 | 2,451,189 | SH | DEFINED | 1,2,5,6,8,10 |
| CARRIAGE SVCS INC | COM | 14390510 | 77 | 19,570 | SH | DEFINED | 1 |
| CARRIZO OIL & CO INC | COM | 14457710 | 16,010 | 603,927 | SH | DEFINED | 1,2,5,6,8 |
| CARROLS RESTAURANT G | COM | 14574X10 | 1,441 | 203,819 | SH | DEFINED | 1,2 |
| CARTER INC | COM | 14622910 | 43,226 | 1,646,694 | SH | DEFINED | 1,2,5,6,18,8 |
| CASCADE BANCORP | COM | 14715410 | 55 | 80,251 | SH | DEFINED | 1 |
| CASCADE CORP | COM | 14719510 | 5,774 | 210,049 | SH | DEFINED | 1,2,5 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 99 | 24,660 | SH | DEFINED | 1 |
| CASEYS GEN STORES IN | COM | 14752810 | 48,436 | 1,517,890 | SH | DEFINED | 1,2,5,8 |
| CASH AMER INTL INC | COM | 14754D10 | 31,755 | 908,332 | SH | DEFINED | 1,2,5,6,8 |
| CASS INFORMATION SYS | COM | 14808P10 | 4,950 | 162,817 | SH | DEFINED | 1,2,6,8 |
| CASTLE A M & CO | COM | 14841110 | 5,028 | 367,280 | SH | DEFINED | 1,2,5 |
| CASUAL MALE RETAIL G | COM NEW | 14871130 | 80 | 34,546 | SH | DEFINED | 1 |
| CATALYST HEALTH SOLU | COM | 14888B10 | 31,178 | 854,884 | SH | DEFINED | 1,2,5,6,8 |
| CATERPILLAR INC DEL | COM | 14912310 | 4,951,694 | 86,887,071 | SH | DEFINED | 1,2,5,6,18,8 |
| CATHAY GENERAL BANCO | COM | 14915010 | 21,354 | 2,828,403 | SH | DEFINED | 1,2,5,6,8 |
| CATO CORP NEW | CL A | 14920510 | 14,568 | 726,221 | SH | DEFINED | 1,2,5,8 |
| CAVCO INDS INC DEL | COM | 14956810 | 4,663 | 129,810 | SH | DEFINED | 1,2,5 |
| CAVIUM NETWORKS INC | COM | 14965A10 | 17,824 | 747,958 | SH | DEFINED | 1,2,5,6,8 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 113,589 | 8,370,587 | SH | DEFINED | 1,2,5,6,18,8 |
| CBeyond INC | COM | 14984710 | 7,963 | 505,604 | SH | DEFINED | 1,2,5,6,8 |
| CBIZ INC | COM | 12480510 | 7,720 | 1,002,565 | SH | DEFINED | 1,2,5,6,8 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 48,665 | 5,032,600 | SH | DEFINED | 1,2,3,5,6,8 |
| CBS CORP NEW | CL B | 12485720 | 322,353 | 22,943,243 | SH | DEFINED | 1,2,5,6,18,8 |
| CDC CORP | SHS A | G2022L10 | 75 | 33,545 | SH | DEFINED | 1,5,6 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 291 | 4,506 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 19,349 | 606,168 | SH | DEFINED | 1,2,5,6,8 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 10,613 | 1,560,768 | SH | DEFINED | 1,2,3,5,8 |
| CELADON GROUP INC | COM | 15083810 | 6,532 | 601,985 | SH | DEFINED | 1,2,8 |
| CELANESE CORP DEL | COM SER A | 15087010 | 133,712 | 4,165,481 | SH | DEFINED | 1,2,5,6,18,8 |
| CELERA CORP | COM | 15100E10 | 12,780 | 1,852,226 | SH | DEFINED | 1,2,5,6,8 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 191 | 20,261 | SH | DEFINED | 1,2 |
| CELGENE CORP | COM | 15102010 | 909,874 | 16,341,125 | SH | DEFINED | 1,2,5,6,18,8 |
| CELL THERAPEUTICS IN | COM NO PAR | 15093450 | 12,311 | 10,798,933 | SH | DEFINED | 1,2,5,6,8 |
| CELLCOM ISRAEL LTD | SHS | M2196U10 | 11,181 | 348,750 | SH | DEFINED | 1,2,5,6,18,8 |
| CELLDEX THERAPEUTICS | COM | 15117B10 | 2,900 | 620,984 | SH | DEFINED | 1,2 |
| CEL-SCI CORP | COM NEW | 15083740 | 75 | 83,158 | SH | DEFINED | 1 |
| CEMEX SAB DE CV | SPON ADR N | 15129088 | 44,615 | 3,774,561 | SH | DEFINED | 1,2,4,6,8,10 |
| CENTENE CORP DEL | COM | 15135B10 | 21,365 | 1,009,214 | SH | DEFINED | 1,2,5,6,8 |
| CENTER BANCORP INC | COM | 15140810 | 1,820 | 204,080 | SH | DEFINED | 1,2 |
| CENTER FINL CORP CAL | COM | 15146E10 | 46 | 10,013 | SH | DEFINED | 1 |
| CENTERPOINT ENERGY I | COM | 15189T10 | 256,210 | 17,657,505 | SH | DEFINED | 1,2,5,6,18,8 |
| CENTERSTATE BANKS IN | COM | 15201P10 | 3,782 | 374,780 | SH | DEFINED | 1,2 |
| CENTRAIS ELETRICAS B | SPON ADR P | 15234Q10 | 230 | 12,278 | SH | DEFINED | 1,2,5 |
| CENTRAIS ELETRICAS B | SPONSORED | 15234Q20 | 3,828 | 181,514 | SH | DEFINED | 1,2,5,6,8,10 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 19,969 | 702,875 | SH | DEFINED | 1,2,5,8,10 |
| CENTRAL EUROPEAN MED | CL A NEW | G2004520 | 7,417 | 314,126 | SH | DEFINED | 1,2,5,6,10 |
| CENTRAL FED CORP | COM | 15346Q10 | 46 | 30,900 | SH | DEFINED | 1 |
| CENTRAL GARDEN & PET | COM | 15352710 | 444 | 41,539 | SH | DEFINED | 1,2,5 |
| CENTRAL GARDEN & PET | CL A NON-V | 15352720 | 17,601 | 1,770,713 | SH | DEFINED | 1,2,5,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| CENTRAL PAC FINL COR | COM | 15476010 | 1,014 | 773,711 | SH | DEFINED | 1,2 |
| CENTRAL VT PUB SVC C | COM | 15577110 | 5,851 | 281,319 | SH | DEFINED | 1,2,5,8 |
| CENTURY ALUM CO | COM | 15643110 | 20,422 | 1,261,375 | SH | DEFINED | 1,2,5,8 |
| CENTURY BANCORP INC | CL A NON V | 15643210 | 1,530 | 69,439 | SH | DEFINED | 1,2 |
| CENTURY CASINOS INC | COM | 15649210 | 34 | 12,762 | SH | DEFINED | 1 |
| CENTURYTEL INC | COM | 15670010 | 441,489 | 12,192,460 | SH | DEFINED | 1,2,5,6,18,8 |
| CENVEO INC | COM | 15670S10 | 9,471 | 1,082,448 | SH | DEFINED | 1,2,5,6,8 |
| CEPHALON INC | NOTE 2.00 | 156708AP | 2,689 | 1,900,000 | SH | DEFINED | 1,2 |
| CEPHALON INC | NOTE 2.50 | 156708AR | 1,116 | 1,000,000 | SH | DEFINED | 2 |
| CEPHALON INC | COM | 15670810 | 177,344 | 2,841,133 | SH | DEFINED | 1,2,5,6,18,8 |
| CEPHEID | COM | 15670R10 | 19,827 | 1,588,665 | SH | DEFINED | 1,2,5,6,8 |
| CERADYNE INC | COM | 15671010 | 14,814 | 770,753 | SH | DEFINED | 1,2,5,8 |
| CERAGON NETWORKS LTD | ORD | M2201310 | 841 | 71,632 | SH | DEFINED | 1 |
| CERNER CORP | COM | 15678210 | 141,386 | 1,715,023 | SH | DEFINED | 1,2,5,6,18,8 |
| CERUS CORP | COM | 15708510 | 59 | 29,597 | SH | DEFINED | 1 |
| CEVA INC | COM | 15721010 | 5,290 | 411,331 | SH | DEFINED | 1,2,8 |
| CF INDS HLDGS INC | COM | 12526910 | 169,780 | 1,870,239 | SH | DEFINED | 1,2,5,6,18,8 |
| CFS BANCORP INC | COM | 12525D10 | 48 | 14,968 | SH | DEFINED | 1 |
| CH ENERGY GROUP INC | COM | 12541M10 | 16,149 | 379,797 | SH | DEFINED | 1,2,5,8 |
| CHARLES & COLVARD LT | COM | 15976510 | 12 | 10,104 | SH | DEFINED | 1 |
| CHARLES RIV LABS INT | COM | 15986410 | 51,984 | 1,543,008 | SH | DEFINED | 1,2,5,6,18,8 |
| CHARMING SHOPPES INC | COM | 16113310 | 16,591 | 2,564,367 | SH | DEFINED | 1,2,5,6,8 |
| CHART INDS INC | COM PAR \$0 | 16115Q30 | 11,081 | 670,742 | SH | DEFINED | 1,2,5,8 |
| CHASE CORP | COM | 16150R10 | 1,317 | 111,476 | SH | DEFINED | 1,2 |
| CHATTEM INC | COM | 16245610 | 41,932 | 449,427 | SH | DEFINED | 1,2,5,6,8 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 50,148 | 1,480,171 | SH | DEFINED | 1,2,5,6,18,8 |
| CHECKPOINT SYS INC | COM | 16282510 | 14,298 | 937,557 | SH | DEFINED | 1,2,5,8 |
| CHEESECAKE FACTORY I | COM | 16307210 | 48,104 | 2,228,078 | SH | DEFINED | 1,2,5,6,18,8 |
| CHELSEA THERAPEUTICS | COM | 16342810 | 1,199 | 444,051 | SH | DEFINED | 1,2 |
| CHEMED CORP NEW | COM | 16359R10 | 29,240 | 609,541 | SH | DEFINED | 1,2,5,6,8 |
| CHEMICAL FINL CORP | COM | 16373110 | 11,518 | 488,479 | SH | DEFINED | 1,2,5,8 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 2,630 | 1,086,857 | SH | DEFINED | 1,2,6 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 2,840 | 159,379 | SH | DEFINED | 1,2,5 |
| CHESAPEAKE ENERGY CO | NOTE 2.50 | 165167BZ | 2,145 | 2,600,000 | SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO | NOTE 2.50 | 165167CA | 761 | 850,000 | SH | DEFINED | 2 |
| CHESAPEAKE ENERGY CO | NOTE 2.25 | 165167CB | 1,233 | 1,650,000 | SH | DEFINED | 2 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 644,587 | 24,906,757 | SH | DEFINED | 1,2,5,6,18,8 |
| CHESAPEAKE UTILS COR | COM | 16530310 | 6,979 | 217,749 | SH | DEFINED | 1,2,5 |
| CHEVIOT FINL CORP | COM | 16677410 | 187 | 25,259 | SH | DEFINED | 1,2 |
| CHEVRON CORP NEW | COM | 16676410 | 7,464,847 | 96,958,660 | SH | DEFINED | 1,2,5,6,18,8 |
| CHICAGO BRIDGE & IRO | N Y REGIST | 16725010 | 2,786 | 137,797 | SH | DEFINED | 1,2,5,6 |
| CHICOPEE BANCORP INC | COM | 16856510 | 1,314 | 105,299 | SH | DEFINED | 1,2 |
| CHICOS FAS INC | COM | 16861510 | 63,608 | 4,527,278 | SH | DEFINED | 1,2,5,6,8,10 |
| CHILDRENS PL RETAIL | COM | 16890510 | 24,674 | 747,693 | SH | DEFINED | 1,2,5,6,8 |
| CHILE FD INC | COM | 16883410 | 2,082 | 116,300 | SH | DEFINED | 5 |
| CHIMERA INVT CORP | COM | 16934Q10 | 38,047 | 9,805,817 | SH | DEFINED | 1,2,5,8,10 |
| CHINA AUTOMOTIVE SYS | COM | 16936R10 | 1,152 | 61,579 | SH | DEFINED | 1,2 |
| CHINA BAK BATTERY IN | COM | 16936Y10 | 1,996 | 717,856 | SH | DEFINED | 1,2 |
| CHINA DIGITAL TV HLD | SPONSORED | 16938G10 | 170 | 27,989 | SH | DEFINED | 1,2,6 |
| CHINA FIRE & SEC GRO | COM | 16938R10 | 3,636 | 268,733 | SH | DEFINED | 1,2,6 |
| CHINA GREEN AGRICULT | COM | 16943W10 | 2,537 | 172,600 | SH | DEFINED | 1,2 |
| CHINA HOUSING & LAND | COM | 16939V10 | 1,852 | 448,332 | SH | DEFINED | 1,2 |

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|---------------------------------|----------|--------|------------|---------|---------|
| CHINA INFORMATION SE COM | 16944F10 | 3,208 | 520,808 SH | DEFINED | 1,2,6 |
| CHINA LIFE INS CO LT SPON ADR R | 16939P10 | 965 | 13,152 SH | DEFINED | 1,6 |
| CHINA MED TECHNOLOGI SPONSORED | 16948310 | 652 | 46,396 SH | DEFINED | 1,2,6 |
| CHINA MOBILE LIMITED SPONSORED | 16941M10 | 1,283 | 27,639 SH | DEFINED | 1,6 |
| CHINA PETE & CHEM CO SPON ADR H | 16941R10 | 15,296 | 173,681 SH | DEFINED | 1,4,5,6 |
| CHINA PRECISION STEE COM | 16941J10 | 1,098 | 535,465 SH | DEFINED | 1,2 |
| CHINA REAL ESTATE IN ADR | 16948Q10 | 346 | 31,517 SH | DEFINED | 1 |
| CHINA SEC & SURVE TE COM | 16942J10 | 5,490 | 718,575 SH | DEFINED | 1,2,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|--------------------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| CHINA SKY ONE MED IN COM | | 16941P10 | 3,921 | 172,355 SH | DEFINED | 1,2,6 |
| CHINA TRANSINFO TECH COM | | 16945310 | 1,304 | 159,660 SH | DEFINED | 1,2 |
| CHINA UNICOM (HONG K SPONSORED | | 16945R10 | 257 | 19,611 SH | DEFINED | 1,6 |
| CHINA YUCHAI INTL LT COM | | G2108210 | 442 | 30,000 SH | DEFINED | 1 |
| CHINA-BIOTICS INC COM | | 16937B10 | 2,885 | 186,472 SH | DEFINED | 1,2 |
| CHINACAST EDU CORP COM | | 16946T10 | 4,204 | 556,074 SH | DEFINED | 1,2 |
| CHINDEX INTERNATIONA COM | | 16946710 | 3,593 | 254,315 SH | DEFINED | 1,2,6 |
| CHIPOTLE MEXICAN GRI CL A | | 16965610 | 60,390 | 685,009 SH | DEFINED | 1,2,5,6,8,10 |
| CHIQUITA BRANDS INTL COM | | 17003280 | 22,011 | 1,220,115 SH | DEFINED | 1,2,5,8 |
| CHOICE HOTELS INTL I COM | | 16990510 | 10,447 | 329,963 SH | DEFINED | 1,2,5,6,8,10 |
| CHORDIANT SOFTWARE I COM NEW | | 17040430 | 1,585 | 574,340 SH | DEFINED | 1,2,5 |
| CHRISTOPHER & BANKS COM | | 17104610 | 6,124 | 803,688 SH | DEFINED | 1,2,5 |
| CHUBB CORP COM | | 17123210 | 684,311 | 13,914,416 SH | DEFINED | 1,2,5,6,18,8 |
| CHUNGHWA TELECOM CO SPONS ADR | | 17133Q40 | 6,722 | 361,989 SH | DEFINED | 1,2,6,8,12 |
| CHURCH & DWIGHT INC COM | | 17134010 | 102,914 | 1,702,471 SH | DEFINED | 1,2,5,6,18,8 |
| CHURCHILL DOWNS INC COM | | 17148410 | 7,438 | 199,143 SH | DEFINED | 1,2,5,8 |
| CIBER INC COM | | 17163B10 | 6,523 | 1,890,794 SH | DEFINED | 1,2,5,8 |
| CIENA CORP NOTE 0.87 | | 171779AE | 579 | 1,000,000 SH | DEFINED | 2 |
| CIENA CORP COM NEW | | 17177930 | 23,351 | 2,154,187 SH | DEFINED | 1,2,5,6,8,10 |
| CIGNA CORP COM | | 12550910 | 346,196 | 9,815,583 SH | DEFINED | 1,2,5,6,18,8 |
| CIMAREX ENERGY CO COM | | 17179810 | 126,486 | 2,387,877 SH | DEFINED | 1,2,5,6,18,8 |
| CINCINNATI BELL INC COM | | 17187110 | 24,717 | 7,164,472 SH | DEFINED | 1,2,5,6,8 |
| CINCINNATI FINL CORP COM | | 17206210 | 207,582 | 7,910,913 SH | DEFINED | 1,2,5,6,18,8 |
| CINEDIGM DIGITAL CIN COM | | 17240710 | 37 | 30,102 SH | DEFINED | 1 |
| CINEMARK HOLDINGS IN COM | | 17243V10 | 10,345 | 719,898 SH | DEFINED | 1,2,5,8 |
| CINTAS CORP COM | | 17290810 | 131,947 | 5,061,256 SH | DEFINED | 1,2,5,6,18,8 |
| CIRCOR INTL INC COM | | 17273K10 | 11,173 | 443,716 SH | DEFINED | 1,2,5,8 |
| CIRRUS LOGIC INC COM | | 17275510 | 10,308 | 1,511,432 SH | DEFINED | 1,2,5,6,8 |
| CISCO SYS INC COM | | 17275R10 | 5,102,902 | 213,153,801 SH | DEFINED | 1,2,5,6,18,8 |
| CIT GROUP INC COM NEW | | 12558180 | 5,158 | 186,800 SH | DEFINED | 1,2 |
| CITI TRENDS INC COM | | 17306X10 | 7,953 | 287,949 SH | DEFINED | 1,2,6,8 |
| CITIGROUP INC COM | | 17296710 | 2,415,426 | 729,735,814 SH | DEFINED | 1,2,5,6,18,8 |
| CITIZENS & NORTN CO COM | | 17292210 | 1,931 | 202,453 SH | DEFINED | 1,2 |
| CITIZENS FIRST BANCO COM | | 17461R10 | 7 | 19,125 SH | DEFINED | 1 |
| CITIZENS HLDG CO MIS COM | | 17471510 | 1,517 | 67,771 SH | DEFINED | 1,2 |
| CITIZENS INC CL A | | 17474010 | 4,496 | 688,489 SH | DEFINED | 1,2,5,6,8 |
| CITIZENS REPUBLIC BA COM | | 17442010 | 4,957 | 7,184,582 SH | DEFINED | 1,2 |
| CITRIX SYS INC COM | | 17737610 | 263,523 | 6,333,176 SH | DEFINED | 1,2,5,6,18,8 |
| CITY BK LYNNWOOD WAS COM | | 17770A10 | 40 | 22,855 SH | DEFINED | 1 |
| CITY HLDG CO COM | | 17783510 | 23,209 | 718,335 SH | DEFINED | 1,2,5,8 |

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|----------------------|------|----------|---------|-----------|----|---------|--------------|
| CITY NATL CORP | COM | 17856610 | 54,299 | 1,190,764 | SH | DEFINED | 1,2,5,6,8,10 |
| CKE RESTAURANTS INC | COM | 12561E10 | 10,130 | 1,197,433 | SH | DEFINED | 1,2,5,8 |
| CKX INC | COM | 12562M10 | 6,073 | 1,152,297 | SH | DEFINED | 1,2,5,6,8 |
| CLARCOR INC | COM | 17989510 | 39,700 | 1,223,809 | SH | DEFINED | 1,2,5,6,8 |
| CLARIENT INC | COM | 18048910 | 1,403 | 529,550 | SH | DEFINED | 1,2,6 |
| CLEAN ENERGY FUELS C | COM | 18449910 | 11,184 | 725,785 | SH | DEFINED | 1,2,5,6,8 |
| CLEAN HARBORS INC | COM | 18449610 | 43,737 | 733,716 | SH | DEFINED | 1,2,5,6,8 |
| CLEAR CHANNEL OUTDOO | CL A | 18451C10 | 4,587 | 441,498 | SH | DEFINED | 1,2,5,8,10 |
| CLEARWATER PAPER COR | COM | 18538R10 | 15,916 | 289,534 | SH | DEFINED | 1,2,5,8 |
| CLEARWIRE CORP NEW | CL A | 18538Q10 | 4,270 | 631,654 | SH | DEFINED | 1,2,5,10 |
| CLECO CORP NEW | COM | 12561W10 | 54,867 | 2,007,568 | SH | DEFINED | 1,2,5,6,8 |
| CLIFFS NATURAL RESOU | COM | 18683K10 | 262,012 | 5,684,800 | SH | DEFINED | 1,2,5,6,18,8 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 2,352 | 250,961 | SH | DEFINED | 1,2 |
| CLINICAL DATA INC NE | COM | 18725U10 | 4,950 | 271,076 | SH | DEFINED | 1,2,6 |
| CLOROX CO DEL | COM | 18905410 | 325,276 | 5,332,388 | SH | DEFINED | 1,2,5,6,18,8 |
| CLOUD PEAK ENERGY IN | COM | 18911Q10 | 7,421 | 509,654 | SH | DEFINED | 1,2 |
| CME GROUP INC | COM | 12572Q10 | 803,875 | 2,392,771 | SH | DEFINED | 1,2,5,6,18,8 |
| CMS ENERGY CORP | COM | 12589610 | 152,251 | 9,722,317 | SH | DEFINED | 1,2,5,6,8,10 |
| CNA FINL CORP | COM | 12611710 | 7,625 | 317,706 | SH | DEFINED | 1,2,5,8,10,1 |
| CNA SURETY CORP | COM | 12612L10 | 5,922 | 397,723 | SH | DEFINED | 1,2,5,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| CNB FINL CORP PA | COM | 12612810 | 2,904 | 181,588 | SH | DEFINED | 1,2 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 349 | 13,978 | SH | DEFINED | 1,5,6 |
| CNOOC LTD | SPONSORED | 12613210 | 1,141 | 7,337 | SH | DEFINED | 1,6 |
| CNX GAS CORP | COM | 12618H30 | 8,524 | 288,747 | SH | DEFINED | 1,2,5,6,10 |
| COACH INC | COM | 18975410 | 418,506 | 11,456,491 | SH | DEFINED | 1,2,5,6,18,8 |
| COBIZ FINANCIAL INC | COM | 19089710 | 2,607 | 548,786 | SH | DEFINED | 1,2,5 |
| COBRA ELECTRS CORP | COM | 19104210 | 18 | 10,846 | SH | DEFINED | 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 5,315 | 98,388 | SH | DEFINED | 1,2,6,8 |
| COCA COLA CO | COM | 19121610 | 4,827,344 | 84,690,250 | SH | DEFINED | 1,2,5,6,18,8 |
| COCA COLA ENTERPRISE | COM | 19121910 | 306,850 | 14,474,070 | SH | DEFINED | 1,2,5,6,18,8 |
| COCA COLA FEMSA S A | SPON ADR R | 19124110 | 551 | 8,390 | SH | DEFINED | 1,6 |
| COEUR D ALENE MINES | COM NEW | 19210850 | 63,511 | 3,516,655 | SH | DEFINED | 1,2,5,8 |
| COGDELL SPENCER INC | COM | 19238U10 | 3,219 | 568,816 | SH | DEFINED | 1,2,3 |
| COGENT COMM GROUP IN | COM NEW | 19239V30 | 9,739 | 987,698 | SH | DEFINED | 1,2,5,6,8 |
| COGENT INC | COM | 19239Y10 | 8,940 | 860,414 | SH | DEFINED | 1,2,5,6,8 |
| COGNEX CORP | COM | 19242210 | 17,807 | 1,005,449 | SH | DEFINED | 1,2,5,6,8 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 453,400 | 10,002,201 | SH | DEFINED | 1,2,5,6,18,8 |
| COGO GROUP INC | COM | 19244810 | 4,242 | 575,618 | SH | DEFINED | 1,2,5 |
| COHEN & STEERS INC | COM | 19247A10 | 7,775 | 340,426 | SH | DEFINED | 1,2,5,6,8 |
| COHERENT INC | COM | 19247910 | 14,762 | 496,524 | SH | DEFINED | 1,2,5,6,8 |
| COHU INC | COM | 19257610 | 7,830 | 561,307 | SH | DEFINED | 1,2,5,8 |
| COINSTAR INC | COM | 19259P30 | 18,247 | 656,842 | SH | DEFINED | 1,2,5,6,8 |
| COLDWATER CREEK INC | COM | 19306810 | 7,569 | 1,697,091 | SH | DEFINED | 1,2,5,6,8 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 1,640 | 169,926 | SH | DEFINED | 1,2 |
| COLEMAN CABLE INC | COM | 19345930 | 105 | 31,000 | SH | DEFINED | 1 |
| COLFAX CORP | COM | 19401410 | 6,040 | 501,690 | SH | DEFINED | 1,2,5,8 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 1,517,798 | 18,475,930 | SH | DEFINED | 1,2,5,6,18,8 |
| COLLECTIVE BRANDS IN | COM | 19421W10 | 63,041 | 2,768,619 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 29,114 | 2,482,035 | SH | DEFINED | 1,2,3,5,6,8 |
| COLONY FINL INC | COM | 19624R10 | 4,588 | 225,235 | SH | DEFINED | 1,2 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 19,649 | 1,214,418 | SH | DEFINED | 1,2,5,8 |
| COLUMBIA LABS INC | COM | 19777910 | 41 | 37,629 | SH | DEFINED | 1 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 10,419 | 266,882 | SH | DEFINED | 1,2,5,8 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 5,378 | 393,423 | SH | DEFINED | 1,2,8 |
| COMARCO INC | COM | 20008010 | 36 | 13,186 | SH | DEFINED | 1 |
| COMBINATORX INC | COM | 20010A10 | 16 | 19,600 | SH | DEFINED | 1 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,589,929 | 94,301,826 | SH | DEFINED | 1,2,5,6,18,8 |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 85,721 | 5,354,202 | SH | DEFINED | 1,2,5,18,8,1 |
| COMERICA INC | COM | 20034010 | 198,928 | 6,727,343 | SH | DEFINED | 1,2,5,6,18,8 |
| COMFORT SYS USA INC | COM | 19990810 | 13,725 | 1,112,204 | SH | DEFINED | 1,2,5,8 |
| COMMERCE BANCSHARES | COM | 20052510 | 95,196 | 2,458,577 | SH | DEFINED | 1,2,5,6,8,10 |
| COMMERCIAL METALS CO | COM | 20172310 | 70,467 | 4,502,676 | SH | DEFINED | 1,2,5,6,8,10 |
| COMMERCIAL VEH GROUP | COM | 20260810 | 83 | 13,934 | SH | DEFINED | 1 |
| COMMSCOPE INC | COM | 20337210 | 59,170 | 2,230,312 | SH | DEFINED | 1,2,5,6,8,10 |
| COMMTOUCH SOFTWARE L | SHS NEW | M2559620 | 51 | 14,068 | SH | DEFINED | 1 |
| COMMUNICATIONS SYS I | COM | 20390010 | 1,387 | 111,494 | SH | DEFINED | 1,2 |
| COMMUNITY BK SYS INC | COM | 20360710 | 25,645 | 1,328,064 | SH | DEFINED | 1,2,5,8 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 94,013 | 2,640,821 | SH | DEFINED | 1,2,5,6,18,8 |
| COMMUNITY TR BANCORP | COM | 20414910 | 8,721 | 356,692 | SH | DEFINED | 1,2,5,8 |
| COMMVAULT SYSTEMS IN | COM | 20416610 | 21,453 | 905,193 | SH | DEFINED | 1,2,5,6,8 |
| COMPANHIA BRASILEIRA | SPN ADR PF | 20440T20 | 37,010 | 492,672 | SH | DEFINED | 1,2,5,6,18,8 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 82,222 | 813,350 | SH | DEFINED | 1,2,5,6,18,8 |
| COMPANHIA DE SANEAME | SPONSORED | 20441A10 | 959 | 24,522 | SH | DEFINED | 1,6,8,10 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 7,805 | 432,179 | SH | DEFINED | 1,2,5,6,8,10 |
| COMPANHIA PARANAENSE | SPON ADR P | 20441B40 | 23,392 | 1,090,518 | SH | DEFINED | 1,2,5,6,18,8 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 58,422 | 1,829,687 | SH | DEFINED | 1,2,5,6,18,8 |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 2,835 | 72,662 | SH | DEFINED | 1,2,5,6 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 56,497 | 1,687,979 | SH | DEFINED | 1,2,5,6,18,8 |
| COMPASS DIVERSIFIED | SH BEN INT | 20451Q10 | 8,075 | 632,854 | SH | DEFINED | 1,2 |
| COMPASS MINERALS INT | COM | 20451N10 | 59,815 | 890,230 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| COMPELLENT TECHNOLOG | COM | 20452A10 | 7,738 | 341,181 | SH | DEFINED | 1,2,6,8 |
| COMPLETE PRODUCTION | COM | 20453E10 | 18,923 | 1,455,626 | SH | DEFINED | 1,2,5,6,8 |
| COMPUCREDIT HLDGS CO | COM | 20478T10 | 1,195 | 358,766 | SH | DEFINED | 1,2,5 |
| COMPUTER PROGRAMS & | COM | 20530610 | 9,693 | 210,496 | SH | DEFINED | 1,2,5,8 |
| COMPUTER SCIENCES CO | COM | 20536310 | 360,675 | 6,269,343 | SH | DEFINED | 1,2,5,6,18,8 |
| COMPUTER TASK GROUP | COM | 20547710 | 2,329 | 290,734 | SH | DEFINED | 1,2 |
| COMPUWARE CORP | COM | 20563810 | 56,063 | 7,754,273 | SH | DEFINED | 1,2,5,6,8,10 |
| COMSCORE INC | COM | 20564W10 | 7,635 | 435,029 | SH | DEFINED | 1,2,6,8 |
| COMSTOCK RES INC | COM NEW | 20576820 | 39,111 | 964,041 | SH | DEFINED | 1,2,5,6,8,10 |
| COMSYS IT PARTNERS I | COM | 20581E10 | 3,018 | 339,470 | SH | DEFINED | 1,2 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 22,878 | 652,916 | SH | DEFINED | 1,2,5,6,8 |
| COMVERGE INC | COM | 20585910 | 4,102 | 364,945 | SH | DEFINED | 1,2,6 |
| CONAGRA FOODS INC | COM | 20588710 | 530,222 | 23,003,115 | SH | DEFINED | 1,2,5,6,18,8 |
| CONCEPTUS INC | COM | 20601610 | 11,394 | 607,382 | SH | DEFINED | 1,2,5,6,8 |
| CONCHO RES INC | COM | 20605P10 | 49,377 | 1,099,711 | SH | DEFINED | 1,2,5,8,10 |
| CONCUR TECHNOLOGIES | COM | 20670810 | 40,791 | 954,166 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| CONEXANT SYSTEMS INC | COM NEW | 20714230 | 155 | 66,724 | SH | DEFINED | 1,2,6 |
| CONMED CORP | COM | 20741010 | 15,913 | 697,938 | SH | DEFINED | 1,2,5,8 |
| CONNECTICUT WTR SVC | COM | 20779710 | 4,696 | 189,600 | SH | DEFINED | 1,2,5 |
| CONNS INC | COM | 20824210 | 1,312 | 224,661 | SH | DEFINED | 1,2,5 |
| CONCOPHILLIPS | COM | 20825C10 | 2,845,644 | 55,720,470 | SH | DEFINED | 1,2,5,6,18,8 |
| CONSECO INC | COM NEW | 20846488 | 25,317 | 5,063,338 | SH | DEFINED | 1,2,5,6,18,8 |
| CONSOL ENERGY INC | COM | 20854P10 | 395,292 | 7,937,582 | SH | DEFINED | 1,2,5,6,18,8 |
| CONSOLIDATED COMM HL | COM | 20903410 | 8,853 | 506,470 | SH | DEFINED | 1,2,8 |
| CONSOLIDATED EDISON | COM | 20911510 | 579,938 | 12,765,530 | SH | DEFINED | 1,2,5,6,18,8 |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 10,816 | 308,850 | SH | DEFINED | 1,2,5,8 |
| CONSOLIDATED TOMOKA | COM | 21022610 | 3,820 | 109,317 | SH | DEFINED | 1,2,5,6,8 |
| CONSOLIDATED WATER C | ORD | G2377310 | 3,850 | 269,435 | SH | DEFINED | 1,2,5,6 |
| CONSTANT CONTACT INC | COM | 21031310 | 7,539 | 471,205 | SH | DEFINED | 1,2,6,8 |
| CONSTELLATION BRANDS | CL A | 21036P10 | 114,338 | 7,177,522 | SH | DEFINED | 1,2,5,6,18,8 |
| CONSTELLATION ENERGY | COM | 21037110 | 324,564 | 9,228,429 | SH | DEFINED | 1,2,5,6,18,8 |
| CONTANGO OIL & GAS C | COM NEW | 21075N20 | 13,445 | 285,994 | SH | DEFINED | 1,2,5,6,8 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 33,996 | 1,897,114 | SH | DEFINED | 1,2,5,6,8,10 |
| CONTINENTAL RESOURCE | COM | 21201510 | 16,200 | 377,712 | SH | DEFINED | 1,2,5,6,10,1 |
| CONTINUOCARE CORP | COM | 21217210 | 2,143 | 490,318 | SH | DEFINED | 1,2 |
| CONVERA CORP | CL A | 21191910 | 5 | 20,138 | SH | DEFINED | 1 |
| CONVERGYS CORP | COM | 21248510 | 38,162 | 3,549,997 | SH | DEFINED | 1,2,5,6,8,10 |
| CON-WAY INC | COM | 20594410 | 33,787 | 967,821 | SH | DEFINED | 1,2,5,6,8,10 |
| COOPER COS INC | COM NEW | 21664840 | 25,176 | 660,451 | SH | DEFINED | 1,2,5,6,8,10 |
| COOPER INDUSTRIES PL | SHS | G2414010 | 61,268 | 1,436,863 | SH | DEFINED | 1,2,5,18,8,1 |
| COOPER TIRE & RUBR C | COM | 21683110 | 30,955 | 1,543,902 | SH | DEFINED | 1,2,5,8 |
| COPA HOLDINGS SA | CL A | P3107610 | 41,824 | 767,838 | SH | DEFINED | 1,2,4,5,6,10 |
| COPART INC | COM | 21720410 | 52,741 | 1,440,235 | SH | DEFINED | 1,2,5,6,8,10 |
| CORE LABORATORIES N | COM | N2271710 | 7,734 | 65,478 | SH | DEFINED | 1,2,5,6,8 |
| CORE MARK HOLDING CO | COM | 21868110 | 7,021 | 213,024 | SH | DEFINED | 1,2,8 |
| CORINTHIAN COLLEGES | COM | 21886810 | 44,433 | 3,226,832 | SH | DEFINED | 1,2,5,6,8 |
| CORN PRODS INTL INC | COM | 21902310 | 43,759 | 1,497,065 | SH | DEFINED | 1,2,5,6,8,10 |
| CORNELL COMPANIES IN | COM | 21914110 | 6,048 | 266,449 | SH | DEFINED | 1,2,5,6,8 |
| CORNERSTONE THERAPEU | COM | 21924P10 | 1,101 | 180,573 | SH | DEFINED | 1,2 |
| CORNING INC | COM | 21935010 | 1,065,447 | 55,175,932 | SH | DEFINED | 1,2,5,6,18,8 |
| CORPBANCA | SP ADR REG | 21987A20 | 1,526 | 35,987 | SH | DEFINED | 1,2,5 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 25,795 | 1,130,354 | SH | DEFINED | 1,2,5,6,8 |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 71,572 | 1,953,928 | SH | DEFINED | 1,2,3,5,6,8, |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 67,604 | 2,753,707 | SH | DEFINED | 1,2,3,5,6,8, |
| CORVEL CORP | COM | 22100610 | 6,492 | 193,563 | SH | DEFINED | 1,2,5,6,8 |
| COSI INC | COM | 22122P10 | 16 | 25,700 | SH | DEFINED | 1 |
| COST PLUS INC CALIF | COM | 22148510 | 29 | 28,329 | SH | DEFINED | 1 |
| COSTAR GROUP INC | COM | 22160N10 | 16,675 | 399,209 | SH | DEFINED | 1,2,5,6,8 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 908,785 | 15,358,887 | SH | DEFINED | 1,2,5,6,18,8 |
| COURIER CORP | COM | 22266010 | 3,706 | 260,061 | SH | DEFINED | 1,2,5 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| COUSINS PPTYS INC | COM | 22279510 | 26,414 | 3,461,821 | SH | DEFINED | 1,2,3,5,6,8 |
| COVANCE INC | COM | 22281610 | 92,225 | 1,690,031 | SH | DEFINED | 1,2,5,6,18,8 |
| COVANTA HLDG CORP | COM | 22282E10 | 24,639 | 1,362,011 | SH | DEFINED | 1,2,5,6,8,10 |
| COVENANT TRANSN GROU | CL A | 22284P10 | 53 | 12,631 | SH | DEFINED | 1 |

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| | | | | | | | |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| COVENTRY HEALTH CARE | COM | 22286210 | 150,297 | 6,187,627 | SH | DEFINED | 1,2,5,6,18,8 |
| COVIDIEN PLC | SHS | G2554F10 | 160,338 | 3,348,043 | SH | DEFINED | 1,2,5,6,18,8 |
| COWEN GROUP INC NEW | CL A | 22362210 | 1,540 | 260,132 | SH | DEFINED | 1,2 |
| CPFL ENERGIA S A | SPONSORED | 12615310 | 596 | 9,651 | SH | DEFINED | 1,6,8,10 |
| CPI CORP | COM | 12590210 | 1,012 | 82,399 | SH | DEFINED | 1,2 |
| CPI INTERNATIONAL IN | COM | 12618M10 | 2,331 | 176,075 | SH | DEFINED | 1,2 |
| CRA INTL INC | COM | 12618T10 | 6,114 | 229,406 | SH | DEFINED | 1,2,5,6,8 |
| CRACKER BARREL OLD C | COM | 22410J10 | 22,626 | 595,577 | SH | DEFINED | 1,2,5,8 |
| CRANE CO | COM | 22439910 | 33,980 | 1,109,724 | SH | DEFINED | 1,2,5,6,8,10 |
| CRAWFORD & CO | CL B | 22463310 | 1,695 | 430,212 | SH | DEFINED | 1,2,6 |
| CRAY INC | COM NEW | 22522330 | 6,137 | 955,958 | SH | DEFINED | 1,2,5,8 |
| CREDICORP LTD | COM | G2519Y10 | 78,897 | 1,024,368 | SH | DEFINED | 1,2,5,6,18,8 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 6,051 | 143,725 | SH | DEFINED | 1,2,5,6,8 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 1,167 | 23,739 | SH | DEFINED | 1 |
| CREDO PETE CORP | COM PAR \$0 | 22543920 | 1,057 | 113,700 | SH | DEFINED | 1,2,5 |
| CREE INC | COM | 22544710 | 124,307 | 2,205,202 | SH | DEFINED | 1,2,5,6,8,10 |
| CREXUS INVT CORP | COM | 22655310 | 2,807 | 201,042 | SH | DEFINED | 1,2 |
| CROCS INC | COM | 22704610 | 14,375 | 2,500,075 | SH | DEFINED | 1,2,5,6,8 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 6,921 | 698,344 | SH | DEFINED | 1,2,5,8 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 263 | 7,808 | SH | DEFINED | 1,2 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 5,084 | 840,343 | SH | DEFINED | 1,2,5,6 |
| CROWN CASTLE INTL CO | COM | 22822710 | 172,815 | 4,426,623 | SH | DEFINED | 1,2,5,6,18,8 |
| CROWN HOLDINGS INC | COM | 22836810 | 68,878 | 2,692,637 | SH | DEFINED | 1,2,5,6,18,8 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 341 | 235,074 | SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 3,601 | 560,856 | SH | DEFINED | 1,2,6 |
| CSG SYS INTL INC | COM | 12634910 | 15,527 | 813,367 | SH | DEFINED | 1,2,5,6,8 |
| CSS INDS INC | COM | 12590610 | 3,423 | 176,059 | SH | DEFINED | 1,2,5 |
| CSX CORP | COM | 12640810 | 706,782 | 14,575,839 | SH | DEFINED | 1,2,5,6,18,8 |
| CTC MEDIA INC | COM | 12642X10 | 6,353 | 426,378 | SH | DEFINED | 1,2,5,6,8,10 |
| CTRIIP COM INTL LTD | ADR | 22943F10 | 65,732 | 914,724 | SH | DEFINED | 1,2,4,5,6 |
| CTS CORP | COM | 12650110 | 9,492 | 986,668 | SH | DEFINED | 1,2,5,8 |
| CUBIC CORP | COM | 22966910 | 14,147 | 379,267 | SH | DEFINED | 1,2,5,6,8 |
| CUBIC ENERGY INC | COM | 22967510 | 632 | 424,383 | SH | DEFINED | 1,2 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 41,250 | 2,174,461 | SH | DEFINED | 1,2,5,6,8 |
| CULLEN FROST BANKERS | COM | 22989910 | 72,895 | 1,457,908 | SH | DEFINED | 1,2,5,6,8,10 |
| CULP INC | COM | 23021510 | 112 | 11,213 | SH | DEFINED | 1 |
| CUMBERLAND PHARMACEU | COM | 23077010 | 1,605 | 118,136 | SH | DEFINED | 1,2 |
| CUMMINS INC | COM | 23102110 | 710,685 | 15,496,829 | SH | DEFINED | 1,2,5,6,18,8 |
| CUMULUS MEDIA INC | CL A | 23108210 | 91 | 40,027 | SH | DEFINED | 1 |
| CURIS INC | COM | 23126910 | 4,377 | 1,346,840 | SH | DEFINED | 1,2 |
| CURTISS WRIGHT CORP | COM | 23156110 | 36,222 | 1,156,505 | SH | DEFINED | 1,2,5,8 |
| CUTERA INC | COM | 23210910 | 2,693 | 316,444 | SH | DEFINED | 1,2 |
| CVB FINL CORP | COM | 12660010 | 28,270 | 3,271,944 | SH | DEFINED | 1,2,5,8 |
| CVR ENERGY INC | COM | 12662P10 | 3,867 | 563,656 | SH | DEFINED | 1,2,5,8 |
| CVS CAREMARK CORPORA | COM | 12665010 | 1,602,161 | 49,741,108 | SH | DEFINED | 1,2,5,6,18,8 |
| CYBERONICS INC | COM | 23251P10 | 12,011 | 587,601 | SH | DEFINED | 1,2,5,6,8 |
| CYBERSOURCE CORP | COM | 23251J10 | 34,160 | 1,698,668 | SH | DEFINED | 1,2,5,6,8 |
| CYMER INC | COM | 23257210 | 29,323 | 764,023 | SH | DEFINED | 1,2,5,6,8 |
| CYNOSURE INC | CL A | 23257720 | 2,415 | 210,194 | SH | DEFINED | 1,2 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 4,472 | 775,069 | SH | DEFINED | 1,2,5,6,8 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 29,463 | 2,790,019 | SH | DEFINED | 1,2,5,6,18,8 |
| CYPRESS SHARPRIDGE I | COM | 23281A30 | 4,150 | 307,157 | SH | DEFINED | 1,2 |
| CYTEC INDS INC | COM | 23282010 | 37,692 | 1,034,932 | SH | DEFINED | 1,2,5,6,8,10 |
| CYTOKINETICS INC | COM | 23282W10 | 3,057 | 1,050,659 | SH | DEFINED | 1,2 |
| CYTORI THERAPEUTICS | COM | 23283K10 | 3,042 | 498,627 | SH | DEFINED | 1,2 |
| CYTRX CORP | COM NEW | 23282830 | 81 | 72,369 | SH | DEFINED | 1 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| D R HORTON INC | NOTE 2.00 | 23331ABB | 1,301 | 1,175,000 | SH | DEFINED 1,2 |
| D R HORTON INC | COM | 23331A10 | 135,064 | 12,425,363 | SH | DEFINED 1,2,5,6,18,8 |
| DAIMLER AG | REG SHS | D1668R12 | 2,111 | 39,615 | SH | DEFINED 1 |
| DAKTRONICS INC | COM | 23426410 | 6,821 | 740,561 | SH | DEFINED 1,2,5,6,8 |
| DANA HOLDING CORP | COM | 23582520 | 31,209 | 2,879,048 | SH | DEFINED 1,2,5,8 |
| DANAHER CORP DEL | NOTE | 235851AF | 1,760 | 1,600,000 | SH | DEFINED 1,2 |
| DANAHER CORP DEL | COM | 23585110 | 678,166 | 9,018,169 | SH | DEFINED 1,2,5,6,18,8 |
| DANVERS BANCORP INC | COM | 23644210 | 5,562 | 428,156 | SH | DEFINED 1,2,6,8 |
| DARDEN RESTAURANTS I | COM | 23719410 | 173,360 | 4,943,263 | SH | DEFINED 1,2,5,6,18,8 |
| DARLING INTL INC | COM | 23726610 | 19,667 | 2,346,852 | SH | DEFINED 1,2,5,6,8 |
| DAVITA INC | COM | 23918K10 | 210,993 | 3,591,989 | SH | DEFINED 1,2,5,6,18,8 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 4,177 | 180,827 | SH | DEFINED 1,2,5,6,8 |
| DCT INDUSTRIAL TRUST | COM | 23315310 | 34,482 | 6,868,999 | SH | DEFINED 1,2,3,5,8 |
| DDI CORP | COM 0.0001 | 23316250 | 1,196 | 244,582 | SH | DEFINED 1,2 |
| DEALERTRACK HLDGS IN | COM | 24230910 | 16,740 | 890,879 | SH | DEFINED 1,2,5,6,8 |
| DEAN FOODS CO NEW | COM | 24237010 | 130,065 | 7,209,818 | SH | DEFINED 1,2,5,6,18,8 |
| DEARBORN BANCORP INC | COM | 24242R10 | 5 | 11,040 | SH | DEFINED 1 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 31,023 | 304,988 | SH | DEFINED 1,2,5,6,8 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 10 | 11,400 | SH | DEFINED 1 |
| DEERE & CO | COM | 24419910 | 768,404 | 14,206,029 | SH | DEFINED 1,2,5,6,18,8 |
| DEL MONTE FOODS CO | COM | 24522P10 | 52,626 | 4,640,747 | SH | DEFINED 1,2,5,6,18,8 |
| DEL CATH SYS INC | COM | 24661P10 | 2,382 | 466,128 | SH | DEFINED 1,2 |
| DELEK US HLDGS INC | COM | 24664710 | 2,280 | 334,818 | SH | DEFINED 1,2,5 |
| DELIA'S INC NEW | COM | 24691110 | 62 | 32,909 | SH | DEFINED 1 |
| DELL INC | COM | 24702R10 | 936,519 | 65,217,212 | SH | DEFINED 1,2,5,6,18,8 |
| DELPHI FINL GROUP IN | CL A | 24713110 | 30,066 | 1,344,023 | SH | DEFINED 1,2,5,8 |
| DELTA AIR LINES INC | COM NEW | 24736170 | 104,257 | 9,161,395 | SH | DEFINED 1,2,5,6,18,8 |
| DELTA PETE CORP | COM NEW | 24790720 | 3,633 | 3,493,121 | SH | DEFINED 1,2,5,6,8 |
| DELTEK INC | COM | 24784L10 | 2,595 | 333,543 | SH | DEFINED 1,2,6,8 |
| DELTIC TIMBER CORP | COM | 24785010 | 10,577 | 229,048 | SH | DEFINED 1,2,5,6,8 |
| DELUXE CORP | COM | 24801910 | 28,250 | 1,910,099 | SH | DEFINED 1,2,5,6,18,8 |
| DEMANDTEC INC | COM NEW | 24802R50 | 3,406 | 388,380 | SH | DEFINED 1,2,6 |
| DENBURY RES INC | COM NEW | 24791620 | 163,933 | 11,076,551 | SH | DEFINED 1,2,5,6,18,8 |
| DENDREON CORP | COM | 24823Q10 | 49,834 | 1,896,281 | SH | DEFINED 1,2,5,6,8,10 |
| DENNYS CORP | COM | 24869P10 | 4,703 | 2,147,585 | SH | DEFINED 1,2,5,6,8 |
| DENTSPLY INTL INC NE | COM | 24903010 | 183,447 | 5,215,999 | SH | DEFINED 1,2,5,6,18,8 |
| DEPOMED INC | COM | 24990810 | 3,455 | 1,031,273 | SH | DEFINED 1,2 |
| DESAROLLADORA HOMEX | SPONSORED | 25030W10 | 27,851 | 828,408 | SH | DEFINED 1,4,6 |
| DESTINATION MATERNIT | COM | 25065D10 | 1,498 | 78,838 | SH | DEFINED 1,2,5 |
| DEUTSCHE BANK AG | NAMEN AKT | D1819089 | 589 | 8,312 | SH | DEFINED 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 774 | 52,679 | SH | DEFINED 1 |
| DEVELOPERS DIVERSIFI | NOTE 3.00 | 251591AS | 916 | 1,000,000 | SH | DEFINED 2 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 47,697 | 5,150,853 | SH | DEFINED 1,2,3,5,6,8 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 1,248,888 | 16,991,667 | SH | DEFINED 1,2,5,6,18,8 |
| DEVRY INC DEL | COM | 25189310 | 115,124 | 2,029,337 | SH | DEFINED 1,2,5,6,18,8 |
| DEXCOM INC | COM | 25213110 | 7,577 | 938,864 | SH | DEFINED 1,2,6,8 |
| DG FASTCHANNEL INC | COM | 23326R10 | 11,290 | 404,216 | SH | DEFINED 1,2,5,6,8 |
| DHT MARITIME INC | COM | Y2065G10 | 3,947 | 1,072,538 | SH | DEFINED 1,2 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 823 | 11,852 | SH | DEFINED 1 |
| DIAMOND FOODS INC | COM | 25260310 | 12,562 | 353,460 | SH | DEFINED 1,2,6,8 |
| DIAMOND HILL INVESTM | COM NEW | 25264R20 | 2,832 | 44,089 | SH | DEFINED 1,2 |
| DIAMOND MGMT & TECHN | COM | 25269L10 | 3,770 | 511,474 | SH | DEFINED 1,2,8 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 284,442 | 2,890,085 | SH | DEFINED 1,2,5,6,18,8 |
| DIAMONDROCK HOSPITAL | COM | 25278430 | 38,060 | 4,493,467 | SH | DEFINED 1,2,3,5,8 |

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|----------------------|---------|----------|--------|-----------|----|---------|--------------|
| DIANA SHIPPING INC | COM | Y2066G10 | 569 | 39,314 | SH | DEFINED | 1,2,5,6 |
| DICE HLDGS INC | COM | 25301710 | 1,893 | 289,068 | SH | DEFINED | 1,2,6 |
| DICKS SPORTING GOODS | COM | 25339310 | 53,971 | 2,170,125 | SH | DEFINED | 1,2,5,6,8,10 |
| DIEBOLD INC | COM | 25365110 | 70,629 | 2,482,564 | SH | DEFINED | 1,2,5,6,8,10 |
| DIEDRICH COFFEE INC | COM NEW | 25367520 | 1,602 | 45,980 | SH | DEFINED | 1,2 |
| DIGI INTL INC | COM | 25379810 | 6,414 | 703,273 | SH | DEFINED | 1,2,5,6 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| DIGITAL RIV INC | COM | 25388B10 | 33,336 | 1,235,126 | SH | DEFINED 1,2,5,6,8 |
| DIGITAL RLTY TR INC | COM | 25386810 | 91,160 | 1,813,038 | SH | DEFINED 1,2,3,5,6,8, |
| DIGITALGLOBE INC | COM NEW | 25389M87 | 8,153 | 336,911 | SH | DEFINED 1,2,8 |
| DILLARDS INC | CL A | 25406710 | 27,903 | 1,512,360 | SH | DEFINED 1,2,5,8 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 8,885 | 757,457 | SH | DEFINED 1,2,5,8 |
| DINEEQUITY INC | COM | 25442310 | 9,370 | 385,740 | SH | DEFINED 1,2,5,6,8 |
| DIODES INC | COM | 25454310 | 14,380 | 704,544 | SH | DEFINED 1,2,5,6,8 |
| DIONEX CORP | COM | 25454610 | 31,398 | 424,982 | SH | DEFINED 1,2,5,6,8 |
| DIRECTV | COM CL A | 25490A10 | 1,333,928 | 39,997,855 | SH | DEFINED 1,2,5,6,18,8 |
| DISCOVER FINL SVCS | COM | 25470910 | 305,661 | 20,779,142 | SH | DEFINED 1,2,5,6,18,8 |
| DISCOVERY COMMUNICAT | COM SER A | 25470F10 | 31,823 | 1,037,588 | SH | DEFINED 1,2,5,18,8,1 |
| DISCOVERY COMMUNICAT | COM SER C | 25470F30 | 81,856 | 3,086,561 | SH | DEFINED 1,2,5,6,18,8 |
| DISCOVERY LABORATORI | COM | 25466810 | 1,307 | 2,081,687 | SH | DEFINED 1,2 |
| DISH NETWORK CORP | CL A | 25470M10 | 93,260 | 4,490,128 | SH | DEFINED 1,2,5,6,18,8 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 2,263,950 | 70,199,999 | SH | DEFINED 1,2,5,6,18,8 |
| DITECH NETWORKS INC | COM | 25500T10 | 33 | 25,885 | SH | DEFINED 1 |
| DIVX INC | COM | 25541310 | 3,989 | 707,196 | SH | DEFINED 1,2,6 |
| DOLAN MEDIA CO | COM | 25659P40 | 6,220 | 609,199 | SH | DEFINED 1,2,6,8 |
| DOLBY LABORATORIES I | COM | 25659T10 | 33,294 | 697,557 | SH | DEFINED 1,2,5,6,18,8 |
| DOLE FOOD CO INC NEW | COM | 25660310 | 6,752 | 544,101 | SH | DEFINED 1,2 |
| DOLLAR FINL CORP | COM | 25666410 | 12,304 | 520,478 | SH | DEFINED 1,2,5,6,8 |
| DOLLAR GEN CORP NEW | COM | 25667710 | 5,538 | 246,918 | SH | DEFINED 1,2,6,10 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 16,996 | 663,656 | SH | DEFINED 1,2,5,6,8 |
| DOLLAR TREE INC | COM | 25674610 | 140,907 | 2,917,324 | SH | DEFINED 1,2,5,6,18,8 |
| DOMINION RES INC VA | COM | 25746U10 | 968,161 | 24,875,680 | SH | DEFINED 1,2,5,6,18,8 |
| DOMINOS PIZZA INC | COM | 25754A20 | 6,744 | 804,775 | SH | DEFINED 1,2,5,8 |
| DOMTAR CORP | COM NEW | 25755920 | 55,507 | 1,001,747 | SH | DEFINED 1,2,5,6,18,8 |
| DONALDSON INC | COM | 25765110 | 67,750 | 1,592,620 | SH | DEFINED 1,2,5,6,8,10 |
| DONEGAL GROUP INC | CL A | 25770120 | 4,212 | 271,072 | SH | DEFINED 1,2 |
| DONNELLEY R R & SONS | COM | 25786710 | 212,516 | 9,542,701 | SH | DEFINED 1,2,5,6,18,8 |
| DORAL FINL CORP | COM NEW | 25811P88 | 443 | 122,160 | SH | DEFINED 1,2 |
| DORMAN PRODUCTS INC | COM | 25827810 | 3,154 | 201,266 | SH | DEFINED 1,2 |
| DOT HILL SYS CORP | COM | 25848T10 | 98 | 51,627 | SH | DEFINED 1 |
| DOUBLE-TAKE SOFTWARE | COM | 25859810 | 3,190 | 319,357 | SH | DEFINED 1,2,6 |
| DOUGLAS EMMETT INC | COM | 25960P10 | 44,297 | 3,108,560 | SH | DEFINED 1,2,3,5,8,10 |
| DOVER CORP | COM | 26000310 | 299,183 | 7,190,172 | SH | DEFINED 1,2,5,6,18,8 |
| DOVER DOWNS GAMING & | COM | 26009510 | 1,278 | 338,071 | SH | DEFINED 1,2,5 |
| DOW CHEM CO | COM | 26054310 | 1,184,543 | 42,871,624 | SH | DEFINED 1,2,5,6,18,8 |
| DPL INC | COM | 23329310 | 74,526 | 2,700,226 | SH | DEFINED 1,2,5,6,8,10 |
| DR PEPPER SNAPPLE GR | COM | 26138E10 | 345,429 | 12,205,982 | SH | DEFINED 1,2,5,6,18,8 |
| DR REDDYS LABS LTD | ADR | 25613520 | 8,777 | 362,536 | SH | DEFINED 1,2,5,6 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 64,838 | 1,622,985 | SH | DEFINED 1,2,5,6,8,10 |

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|----------------------|---------|----------|-----------|------------|----|---------|--------------|
| DRESS BARN INC | COM | 26157010 | 51,028 | 2,209,943 | SH | DEFINED | 1,2,5,6,8 |
| DRESSER-RAND GROUP I | COM | 26160810 | 40,672 | 1,286,694 | SH | DEFINED | 1,2,5,6,8,10 |
| DREW INDS INC | COM NEW | 26168L20 | 8,275 | 400,716 | SH | DEFINED | 1,2,5,6,8 |
| DRI CORPORATION | COM | 23330F10 | 26 | 16,137 | SH | DEFINED | 1 |
| DRIL-QUIP INC | COM | 26203710 | 51,198 | 906,474 | SH | DEFINED | 1,2,5,6,8 |
| DRUGSTORE COM INC | COM | 26224110 | 4,710 | 1,524,353 | SH | DEFINED | 1,2 |
| DRYSHIPS INC | SHS | Y2109Q10 | 917 | 157,514 | SH | DEFINED | 1,2,5,6 |
| DSP GROUP INC | COM | 23332B10 | 4,436 | 787,965 | SH | DEFINED | 1,2,5 |
| DST SYS INC DEL | COM | 23332610 | 43,640 | 1,002,077 | SH | DEFINED | 1,2,5,6,18,8 |
| DSW INC | CL A | 23334L10 | 7,189 | 277,787 | SH | DEFINED | 1,2,5,6,8 |
| DTE ENERGY CO | COM | 23333110 | 331,292 | 7,600,175 | SH | DEFINED | 1,2,5,6,18,8 |
| DTS INC | COM | 23335C10 | 12,556 | 367,018 | SH | DEFINED | 1,2,5,6,8 |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,401,703 | 41,630,614 | SH | DEFINED | 1,2,5,6,18,8 |
| DUCOMMUN INC DEL | COM | 26414710 | 4,548 | 243,105 | SH | DEFINED | 1,2,5 |
| DUFF & PHELPS CORP N | CL A | 26433B10 | 5,626 | 308,090 | SH | DEFINED | 1,2,6,8 |
| DUKE ENERGY CORP NEW | COM | 26441C10 | 972,605 | 56,513,942 | SH | DEFINED | 1,2,5,6,18,8 |
| DUKE REALTY CORP | COM NEW | 26441150 | 104,941 | 8,622,900 | SH | DEFINED | 1,2,3,5,6,18 |
| DUN & BRADSTREET COR | COM | 26483E10 | 152,088 | 1,802,632 | SH | DEFINED | 1,2,5,6,18,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| DUOYUAN PRTG INC | COM | 26605B10 | 764 | 94,968 | SH | DEFINED | 1,2 |
| DUPONT FABROS TECHNO | COM | 26613Q10 | 22,197 | 1,233,871 | SH | DEFINED | 1,2,3,5,6,8 |
| DURECT CORP | COM | 26660510 | 4,439 | 1,797,349 | SH | DEFINED | 1,2,5,6 |
| DXP ENTERPRISES INC | COM NEW | 23337740 | 1,989 | 152,162 | SH | DEFINED | 1,2 |
| DYAX CORP | COM | 26746E10 | 4,556 | 1,343,902 | SH | DEFINED | 1,2,5,6,8 |
| DYCOM INDS INC | COM | 26747510 | 10,043 | 1,250,703 | SH | DEFINED | 1,2,5,8 |
| DYNAMEX INC | COM | 26784F10 | 3,610 | 199,440 | SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 5,489 | 273,771 | SH | DEFINED | 1,2,5,6,8 |
| DYNAMICS RESH CORP | COM | 26805710 | 1,529 | 144,154 | SH | DEFINED | 1,2 |
| DYNAVAX TECHNOLOGIES | COM | 26815810 | 21 | 14,991 | SH | DEFINED | 1 |
| DYNCORP INTL INC | CL A | 26817C10 | 12,189 | 849,387 | SH | DEFINED | 1,2,5,6,18,8 |
| DYNEGY INC DEL | CL A | 26817G10 | 19,743 | 10,907,606 | SH | DEFINED | 1,2,5,6,18,8 |
| DYNEX CAP INC | COM NEW | 26817Q50 | 1,702 | 194,954 | SH | DEFINED | 1,2 |
| E HOUSE CHINA HLDGS | ADR | 26852W10 | 1,307 | 72,106 | SH | DEFINED | 1,2,6 |
| E M C CORP MASS | NOTE 1.75 | 268648AK | 3,767 | 3,100,000 | SH | DEFINED | 2 |
| E M C CORP MASS | NOTE 1.75 | 268648AM | 5,443 | 4,350,000 | SH | DEFINED | 1,2 |
| E M C CORP MASS | COM | 26864810 | 1,278,852 | 73,202,761 | SH | DEFINED | 1,2,5,6,18,8 |
| E TRADE FINANCIAL CO | COM | 26924610 | 128,256 | 72,872,521 | SH | DEFINED | 1,2,5,6,8,10 |
| EAGLE BANCORP INC MD | COM | 26894810 | 3,102 | 296,305 | SH | DEFINED | 1,2 |
| EAGLE BULK SHIPPING | COM | Y2187A10 | 6,228 | 1,258,128 | SH | DEFINED | 1,2,5,8 |
| EAGLE MATERIALS INC | COM | 26969P10 | 15,679 | 601,883 | SH | DEFINED | 1,2,5,6,8,10 |
| EARTHLINK INC | COM | 27032110 | 26,574 | 3,197,883 | SH | DEFINED | 1,2,5,8 |
| EAST WEST BANCORP IN | COM | 27579R10 | 44,595 | 2,822,445 | SH | DEFINED | 1,2,5,6,8 |
| EASTERN CO | COM | 27631710 | 1,359 | 101,224 | SH | DEFINED | 1,2 |
| EASTERN INS HLDGS IN | COM | 27653410 | 1,166 | 135,228 | SH | DEFINED | 1,2 |
| EASTGROUP PPTY INC | COM | 27727610 | 33,648 | 878,994 | SH | DEFINED | 1,2,3,5,8 |
| EASTMAN CHEM CO | COM | 27743210 | 211,750 | 3,515,110 | SH | DEFINED | 1,2,5,6,18,8 |
| EASTMAN KODAK CO | COM | 27746110 | 52,014 | 12,325,545 | SH | DEFINED | 1,2,5,6,18,8 |
| EATON CORP | COM | 27805810 | 380,006 | 5,973,061 | SH | DEFINED | 1,2,5,6,18,8 |
| EATON VANCE CORP | COM NON VT | 27826510 | 104,750 | 3,444,587 | SH | DEFINED | 1,2,5,6,18,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| EBAY INC | COM | 27864210 | 962,543 | 40,907,041 | SH | DEFINED | 1,2,5,6,18,8 |
| EBIX INC | COM NEW | 27871520 | 8,176 | 167,434 | SH | DEFINED | 1,2,6,8 |
| ECHELON CORP | COM | 27874N10 | 7,947 | 687,484 | SH | DEFINED | 1,2,5,6,8 |
| ECHO GLOBAL LOGISTIC | COM | 27875T10 | 1,069 | 84,271 | SH | DEFINED | 1,2 |
| EHOSTAR CORP | CL A | 27876810 | 9,031 | 448,387 | SH | DEFINED | 1,2,5,6,8,10 |
| ECLIPSYS CORP | COM | 27885610 | 22,789 | 1,230,531 | SH | DEFINED | 1,2,5,6,8 |
| ECOLAB INC | COM | 27886510 | 397,398 | 8,914,263 | SH | DEFINED | 1,2,5,6,18,8 |
| ECOPETROL S A | SPONSORED | 27915810 | 8,192 | 337,655 | SH | DEFINED | 1,5,6,8,10 |
| EDGEWATER TECHNOLOGY | COM | 28035810 | 51 | 17,022 | SH | DEFINED | 1 |
| EDISON INTL | COM | 28102010 | 1,324,161 | 38,072,483 | SH | DEFINED | 1,2,5,6,18,8 |
| EDUCATION MGMT CORP | COM | 28140M10 | 3,841 | 174,494 | SH | DEFINED | 1,2,10 |
| EDUCATION RLTY TR IN | COM | 28140H10 | 9,588 | 1,980,929 | SH | DEFINED | 1,2,3,5,8 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 187,386 | 2,157,583 | SH | DEFINED | 1,2,5,6,18,8 |
| EF JOHNSON TECHNOLOG | COM | 26843B10 | 35 | 31,450 | SH | DEFINED | 1 |
| EHEALTH INC | COM | 28238P10 | 7,931 | 482,685 | SH | DEFINED | 1,2,5,6,8 |
| EINSTEIN NOAH REST G | COM | 28257U10 | 881 | 89,608 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 317,371 | 32,285,939 | SH | DEFINED | 1,2,5,6,18,8 |
| EL PASO ELEC CO | COM NEW | 28367785 | 23,184 | 1,143,218 | SH | DEFINED | 1,2,5,8 |
| ELECTRO OPTICAL SCIE | COM | 28519210 | 4,005 | 388,418 | SH | DEFINED | 1,2 |
| ELECTRO RENT CORP | COM | 28521810 | 4,844 | 419,773 | SH | DEFINED | 1,2,5,8 |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 6,683 | 617,640 | SH | DEFINED | 1,2,5,6,8 |
| ELECTRONIC ARTS INC | COM | 28551210 | 202,447 | 11,405,438 | SH | DEFINED | 1,2,5,6,18,8 |
| ELECTRONICS FOR IMAG | COM | 28608210 | 14,768 | 1,138,639 | SH | DEFINED | 1,2,5,8 |
| ELIXIR GAMING TECHNO | COM | 28661G10 | 19 | 77,260 | SH | DEFINED | 1 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 7,896 | 547,214 | SH | DEFINED | 1,2,5,8 |
| ELLIS PERRY INTL INC | COM | 28885310 | 4,190 | 278,230 | SH | DEFINED | 1,2 |
| ELOYALTY CORP | COM NEW | 29015130 | 651 | 94,743 | SH | DEFINED | 1,2 |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 298 | 17,604 | SH | DEFINED | 1,2,6 |
| EMBOTELLADORA ANDINA | SPON ADR B | 29081P30 | 1,141 | 55,911 | SH | DEFINED | 1,2,5,6 |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 1,206 | 54,540 | SH | DEFINED | 1,2,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| EMC INS GROUP INC | COM | 26866410 | 2,309 | 107,341 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 52,147 | 1,938,564 | SH | DEFINED | 1,2,5,6,8 |
| EMCORE CORP | COM | 29084610 | 1,439 | 1,344,479 | SH | DEFINED | 1,2 |
| EMDEON INC | CL A | 29084T10 | 3,893 | 255,246 | SH | DEFINED | 1,2,10 |
| EMERGENCY MEDICAL SV | CL A | 29100P10 | 30,904 | 570,712 | SH | DEFINED | 1,2,5,6,8 |
| EMERGENT BIOSOLUTION | COM | 29089Q10 | 5,653 | 415,995 | SH | DEFINED | 1,2,6 |
| EMERITUS CORP | COM | 29100510 | 7,523 | 401,212 | SH | DEFINED | 1,2,5,6,8 |
| EMERSON ELEC CO | COM | 29101110 | 1,121,516 | 26,326,655 | SH | DEFINED | 1,2,5,6,18,8 |
| EMERSON RADIO CORP | COM NEW | 29108720 | 25 | 10,566 | SH | DEFINED | 1 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 137 | 117,422 | SH | DEFINED | 1 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 15,049 | 803,466 | SH | DEFINED | 1,2,5,8 |
| EMPIRE RESORTS INC | COM | 29205210 | 67 | 31,846 | SH | DEFINED | 1 |
| EMPLOYERS HOLDINGS I | COM | 29221810 | 17,759 | 1,157,666 | SH | DEFINED | 1,2,5,8 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 23,699 | 471,438 | SH | DEFINED | 1,2,5,6,18 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 4,662 | 321,550 | SH | DEFINED | 1,2,6,8 |
| EMULEX CORP | COM NEW | 29247520 | 20,193 | 1,852,557 | SH | DEFINED | 1,2,5,8 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 448 | 8,433 | SH | DEFINED | 1,2,5,8 |
| ENBRIDGE INC | COM | 29250N10 | 276 | 5,968 | SH | DEFINED | 1 |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| ENCORE ACQUISITION C | COM | 29255W10 | 74,863 | 1,558,989 | SH | DEFINED | 1,2,5,6,8,10 |
| ENCORE BANCSHARES IN | COM | 29255V20 | 240 | 29,980 | SH | DEFINED | 1 |
| ENCORE CAP GROUP INC | COM | 29255410 | 5,896 | 338,847 | SH | DEFINED | 1,2,5 |
| ENCORE WIRE CORP | COM | 29256210 | 9,303 | 441,517 | SH | DEFINED | 1,2,5,8 |
| ENDEAVOUR INTL CORP | COM | 29259G10 | 2,232 | 2,066,403 | SH | DEFINED | 1,2,6 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 72,738 | 3,544,752 | SH | DEFINED | 1,2,5,6,18,8 |
| ENDOLOGIX INC | COM | 29266S10 | 4,772 | 903,850 | SH | DEFINED | 1,2 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 36,056 | 968,464 | SH | DEFINED | 1,2,5,6,8,10 |
| ENER1 INC | COM NEW | 29267A20 | 6,202 | 978,239 | SH | DEFINED | 1,2,6,8 |
| ENERGEN CORP | COM | 29265N10 | 94,732 | 2,024,186 | SH | DEFINED | 1,2,5,6,18,8 |
| ENERGIZER HLDGS INC | COM | 29266R10 | 109,115 | 1,780,603 | SH | DEFINED | 1,2,5,6,18,8 |
| ENERGY CONVERSION DE | COM | 29265910 | 9,898 | 936,402 | SH | DEFINED | 1,2,5,6,8 |
| ENERGY RECOVERY INC | COM | 29270J10 | 4,175 | 606,816 | SH | DEFINED | 1,2,6,8 |
| ENERGY XXI (BERMUDA) | COM SHS | G1008210 | 120 | 51,900 | SH | DEFINED | 1,2 |
| ENERGYSOLUTIONS INC | COM | 29275620 | 14,477 | 1,705,166 | SH | DEFINED | 1,2,5,8 |
| ENERNOC INC | COM | 29276410 | 8,535 | 280,842 | SH | DEFINED | 1,2,5,6,8 |
| ENERSIS S A | SPONSORED | 29274F10 | 19,281 | 843,434 | SH | DEFINED | 1,2,5,6,8 |
| ENERSYS | COM | 29275Y10 | 30,397 | 1,389,888 | SH | DEFINED | 1,2,5,18,8 |
| ENGLOBAL CORP | COM | 29330610 | 1,278 | 408,166 | SH | DEFINED | 1,2,5 |
| ENI S P A | SPONSORED | 26874R10 | 2,343 | 46,286 | SH | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 10,887 | 648,394 | SH | DEFINED | 1,2,5,8 |
| ENPRO INDS INC | COM | 29355X10 | 17,279 | 654,241 | SH | DEFINED | 1,2,5,8 |
| ENSCO INTL INC | COM | 26874Q10 | 3,576 | 85,287 | SH | DEFINED | 1,18 |
| ENSIGN GROUP INC | COM | 29358P10 | 3,104 | 201,931 | SH | DEFINED | 1,2 |
| ENSTAR GROUP LIMITED | SHS | G3075P10 | 10,573 | 144,801 | SH | DEFINED | 1,2,5,8 |
| ENTEGRIS INC | COM | 29362U10 | 15,265 | 2,891,139 | SH | DEFINED | 1,2,5,6,8 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 299 | 42,281 | SH | DEFINED | 1 |
| ENERGY CORP NEW | COM | 29364G10 | 649,605 | 7,937,503 | SH | DEFINED | 1,2,5,6,18,8 |
| ENTEROMEDICS INC | COM | 29365M10 | 117 | 208,352 | SH | DEFINED | 1,2 |
| ENTERPRISE BANCORP I | COM | 29366810 | 763 | 69,715 | SH | DEFINED | 1,2 |
| ENTERPRISE FINL SVCS | COM | 29371210 | 1,524 | 197,628 | SH | DEFINED | 1,2 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 637 | 20,295 | SH | DEFINED | 1,8 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 38,780 | 1,099,517 | SH | DEFINED | 1,2,3,5,8 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 207 | 60,911 | SH | DEFINED | 1 |
| ENTREMED INC | COM | 29382F10 | 32 | 40,090 | SH | DEFINED | 1 |
| ENTROPIC COMMUNICATI | COM | 29384R10 | 2,813 | 916,446 | SH | DEFINED | 1,2 |
| ENZO BIOCHEM INC | COM | 29410010 | 3,927 | 729,901 | SH | DEFINED | 1,2,5,6,8 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 11,671 | 1,108,403 | SH | DEFINED | 1,2,5,6,8 |
| EOG RES INC | COM | 26875P10 | 933,874 | 9,597,880 | SH | DEFINED | 1,2,5,6,18,8 |
| EPICEPT CORP | COM | 29426420 | 30 | 51,127 | SH | DEFINED | 1 |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 8,787 | 1,153,179 | SH | DEFINED | 1,2,5,8 |
| EPIQ SYS INC | COM | 26882D10 | 9,796 | 700,206 | SH | DEFINED | 1,2,5,6,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| EPLUS INC | COM | 29426810 | 1,027 | 62,213 | SH | DEFINED | 1,2 |
| EPOCH HOLDING CORP | COM | 29428R10 | 2,676 | 256,114 | SH | DEFINED | 1,2 |
| EQT CORP | COM | 26884L10 | 246,038 | 5,601,964 | SH | DEFINED | 1,2,5,6,18,8 |
| EQUIFAX INC | COM | 29442910 | 146,038 | 4,727,689 | SH | DEFINED | 1,2,5,6,18,8 |
| EQUINIX INC | COM NEW | 29444U50 | 88,652 | 835,159 | SH | DEFINED | 1,2,5,6,8,10 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 47,709 | 945,299 | SH | DEFINED | 1,2,3,5,6,8 |

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|----------------------|------------|----------|------------|-------------|----|---------|--------------|
| EQUITY ONE | COM | 29475210 | 22,972 | 1,420,642 | SH | DEFINED | 1,2,3,5,6,8 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 444,920 | 13,171,117 | SH | DEFINED | 1,2,3,5,6,18 |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 6,193 | 1,030,499 | SH | DEFINED | 1,2,5,6,8 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 7,265 | 790,530 | SH | DEFINED | 1,2 |
| ERIE INDY CO | CL A | 29530P10 | 15,124 | 387,598 | SH | DEFINED | 1,2,5,6,8,10 |
| ERP OPER LTD PARTNER | NOTE 3.85 | 26884AAV | 1,089 | 1,100,000 | SH | DEFINED | 1,2 |
| ESB FINL CORP | COM | 26884F10 | 2,233 | 168,908 | SH | DEFINED | 1,2,5 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 21,313 | 594,494 | SH | DEFINED | 1,2,5,6,8 |
| ESSA BANCORP INC | COM | 29667D10 | 4,032 | 344,576 | SH | DEFINED | 1,2 |
| ESSEX PPTY TR INC | COM | 29717810 | 80,960 | 967,847 | SH | DEFINED | 1,2,3,5,6,8, |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 30,232 | 741,523 | SH | DEFINED | 1,2,5,6,8 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 7,843 | 584,401 | SH | DEFINED | 1,2,5,8 |
| EUROBANCSHARES INC | COM | 29871610 | 5 | 10,800 | SH | DEFINED | 1 |
| EURONET WORLDWIDE IN | COM | 29873610 | 27,280 | 1,242,827 | SH | DEFINED | 1,2,5,6,8 |
| EV3 INC | COM | 26928A20 | 23,231 | 1,741,455 | SH | DEFINED | 1,2,5,6,8 |
| EVERCORE PARTNERS IN | CLASS A | 29977A10 | 8,556 | 281,455 | SH | DEFINED | 1,2,6,8 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 142,902 | 1,667,853 | SH | DEFINED | 1,2,5,6,18,8 |
| EVERGREEN ENERGY INC | COM | 30024B10 | 752 | 2,245,157 | SH | DEFINED | 1,2 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 5,664 | 3,751,095 | SH | DEFINED | 1,2,5,6,8 |
| EVOLVING SYS INC | COM NEW | 30049R20 | 84 | 13,438 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 70 | 20,617 | SH | DEFINED | 1 |
| EXACTECH INC | COM | 30064E10 | 2,439 | 140,911 | SH | DEFINED | 1,2,6 |
| EXAR CORP | COM | 30064510 | 5,993 | 842,949 | SH | DEFINED | 1,2,5,6,8 |
| EXCEL MARITIME CARRI | COM | V3267N10 | 489 | 79,350 | SH | DEFINED | 1,2,5,6 |
| EXCO RESOURCES INC | COM | 26927940 | 44,954 | 2,117,460 | SH | DEFINED | 1,2,5,6,8,10 |
| EXELIXIS INC | COM | 30161Q10 | 32,379 | 4,393,324 | SH | DEFINED | 1,2,5,6,8 |
| EXELON CORP | COM | 30161N10 | 1,343,887 | 27,499,215 | SH | DEFINED | 1,2,5,6,18,8 |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 8,631 | 1,213,890 | SH | DEFINED | 1,2,5,6,8 |
| EXLSERVICE HOLDINGS | COM | 30208110 | 5,509 | 303,512 | SH | DEFINED | 1,2,5,6 |
| EXPEDIA INC DEL | COM | 30212P10 | 210,337 | 8,174,764 | SH | DEFINED | 1,2,5,6,18,8 |
| EXPEDITORS INTL WASH | COM | 30213010 | 252,731 | 7,268,648 | SH | DEFINED | 1,2,5,6,18,8 |
| EXPONENT INC | COM | 30214U10 | 8,176 | 293,685 | SH | DEFINED | 1,2,6,8 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 824,068 | 9,535,612 | SH | DEFINED | 1,2,5,6,18,8 |
| EXTERRAN HLDGS INC | COM | 30225X10 | 44,652 | 2,081,676 | SH | DEFINED | 1,2,5,6,8,10 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 33,163 | 2,871,270 | SH | DEFINED | 1,2,3,5,8 |
| EXTREME NETWORKS INC | COM | 30226D10 | 5,226 | 1,820,841 | SH | DEFINED | 1,2,5 |
| EXXON MOBIL CORP | COM | 30231G10 | 12,250,427 | 179,651,376 | SH | DEFINED | 1,2,5,6,18,8 |
| EZCORP INC | CL A NON V | 30230110 | 17,502 | 1,017,571 | SH | DEFINED | 1,2,5,6,8 |
| F M C CORP | COM NEW | 30249130 | 144,843 | 2,597,610 | SH | DEFINED | 1,2,5,6,18,8 |
| F5 NETWORKS INC | COM | 31561610 | 89,161 | 1,683,245 | SH | DEFINED | 1,2,5,6,8,10 |
| FACET BIOTECH CORP | SHS | 30303Q10 | 10,573 | 602,423 | SH | DEFINED | 1,2,5,6,8 |
| FACTSET RESH SYS INC | COM | 30307510 | 59,048 | 896,432 | SH | DEFINED | 1,2,5,6,18,8 |
| FAIR ISAAC CORP | COM | 30325010 | 35,371 | 1,659,838 | SH | DEFINED | 1,2,5,6,8 |
| FAIRCHILD SEMICONDC | COM | 30372610 | 29,086 | 2,911,542 | SH | DEFINED | 1,2,5,6,8,10 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 2,726 | 671,548 | SH | DEFINED | 1,2,5,6 |
| FAMILY DLR STORES IN | COM | 30700010 | 138,741 | 4,985,288 | SH | DEFINED | 1,2,5,6,18,8 |
| FAMOUS DAVES AMER IN | COM | 30706810 | 71 | 11,790 | SH | DEFINED | 1 |
| FARMER BROS CO | COM | 30767510 | 2,474 | 125,379 | SH | DEFINED | 1,2,5 |
| FARMERS CAP BK CORP | COM | 30956210 | 1,289 | 126,087 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES IN | COM | 31164210 | 7,882 | 367,629 | SH | DEFINED | 1,2,5,6,8 |
| FASTENAL CO | COM | 31190010 | 189,184 | 4,543,325 | SH | DEFINED | 1,2,5,6,18,8 |
| FBL FINL GROUP INC | CL A | 30239F10 | 5,518 | 297,945 | SH | DEFINED | 1,2,5,8 |
| FBR CAPITAL MARKETS | COM | 30247C30 | 2,793 | 451,990 | SH | DEFINED | 1,2,5,6,8 |
| FEDERAL HOME LN MTG | COM | 31340030 | 3,676 | 2,500,916 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|------------------|----------------------|---------------------|--------------------------|--------------|
| FEDERAL MOGUL CORP | COM | 31354940 | 5,055 | 292,187 | SH | DEFINED | 1,2,5,6,8,10 |
| FEDERAL NATL MTG ASS | COM | 31358610 | 4,917 | 4,166,866 | SH | DEFINED | 1,2,5,6,8,10 |
| FEDERAL NATL MTG ASS | CONV PFD S | 31358674 | 36 | 20,000 | SH | DEFINED | 1 |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 145,653 | 2,150,818 | SH | DEFINED | 1,2,3,5,6,18 |
| FEDERAL SIGNAL CORP | COM | 31385510 | 9,592 | 1,593,347 | SH | DEFINED | 1,2,5,6,8 |
| FEDERATED INVS INC P | CL B | 31421110 | 83,251 | 3,027,304 | SH | DEFINED | 1,2,5,6,8,10 |
| FEDEX CORP | COM | 31428X10 | 925,403 | 11,089,307 | SH | DEFINED | 1,2,5,6,18,8 |
| FEI CO | COM | 30241L10 | 19,270 | 824,924 | SH | DEFINED | 1,2,5,6,8 |
| FELCOR LODGING TR IN | COM | 31430F10 | 7,850 | 2,180,470 | SH | DEFINED | 1,2,3,5,8 |
| FEMALE HEALTH CO | COM | 31446210 | 1,044 | 220,622 | SH | DEFINED | 1,2 |
| FERRO CORP | COM | 31540510 | 13,473 | 1,635,117 | SH | DEFINED | 1,2,5,8 |
| FGX INTERNATIONAL HL | ORD SHS | G3396L10 | 4,811 | 245,589 | SH | DEFINED | 1,2 |
| FIBERTOWER | COM | 31567R20 | 48 | 11,443 | SH | DEFINED | 1 |
| FIBRIA CELULOSE S A | SP ADR REP | 31573A10 | 3,113 | 136,279 | SH | DEFINED | 1,2,6,10 |
| FIDELITY NATIONAL FI | CL A | 31620R10 | 80,259 | 5,962,754 | SH | DEFINED | 1,2,5,6,18,8 |
| FIDELITY NATL INFORM | COM | 31620M10 | 272,654 | 11,631,977 | SH | DEFINED | 1,2,5,6,18,8 |
| FIFTH STREET FINANCE | COM | 31678A10 | 7,159 | 666,579 | SH | DEFINED | 1,2,8 |
| FIFTH THIRD BANCORP | COM | 31677310 | 326,176 | 33,453,909 | SH | DEFINED | 1,2,5,6,18,8 |
| FINANCIAL FED CORP | COM | 31749210 | 15,915 | 578,724 | SH | DEFINED | 1,2,5,8 |
| FINANCIAL INSTNS INC | COM | 31758540 | 2,659 | 225,746 | SH | DEFINED | 1,2 |
| FINISAR CORP | COM NEW | 31787A50 | 819 | 91,771 | SH | DEFINED | 1,2,5,6,8 |
| FINISH LINE INC | CL A | 31792310 | 14,338 | 1,142,469 | SH | DEFINED | 1,2,5,8 |
| FIRST ACCEPTANCE COR | COM | 31845710 | 619 | 317,686 | SH | DEFINED | 1,2 |
| FIRST AMERN CORP CAL | COM | 31852230 | 94,269 | 2,847,160 | SH | DEFINED | 1,2,5,6,18,8 |
| FIRST BANCORP INC ME | COM | 31866P10 | 2,913 | 188,887 | SH | DEFINED | 1,2 |
| FIRST BANCORP N C | COM | 31891010 | 5,184 | 371,067 | SH | DEFINED | 1,2,5,8 |
| FIRST BANCORP P R | COM | 31867210 | 4,654 | 2,023,650 | SH | DEFINED | 1,2,5,8 |
| FIRST BUSEY CORP | COM | 31938310 | 3,835 | 985,777 | SH | DEFINED | 1,2,5 |
| FIRST CALIFORNIA FIN | COM NEW | 31939510 | 192 | 70,224 | SH | DEFINED | 1,2 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 11,922 | 537,276 | SH | DEFINED | 1,2,5,6,8 |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 3,686 | 305,930 | SH | DEFINED | 1,2,5 |
| FIRST COMWLTH FINL C | COM | 31982910 | 14,014 | 3,013,869 | SH | DEFINED | 1,2,5,8 |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 11,351 | 69,212 | SH | DEFINED | 1,2,5,6,8,10 |
| FIRST DEFIANCE FINL | COM | 32006W10 | 2,029 | 179,756 | SH | DEFINED | 1,2 |
| FIRST FINANCIAL NORT | COM | 32022K10 | 3,610 | 551,143 | SH | DEFINED | 1,2,8 |
| FIRST FINL BANCORP O | COM | 32020910 | 26,597 | 1,826,713 | SH | DEFINED | 1,2,5,8 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 27,054 | 498,882 | SH | DEFINED | 1,2,5,6,8 |
| FIRST FINL CORP IND | COM | 32021810 | 8,273 | 271,072 | SH | DEFINED | 1,2,5,8 |
| FIRST FINL HLDGS INC | COM | 32023910 | 4,096 | 315,057 | SH | DEFINED | 1,2,8 |
| FIRST FINL SVC CORP | COM | 32022D10 | 573 | 63,194 | SH | DEFINED | 1,2 |
| FIRST HORIZON NATL C | COM | 32051710 | 115,022 | 8,583,732 | SH | DEFINED | 1,2,5,6,8,10 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 9,211 | 1,761,197 | SH | DEFINED | 1,2,3,5,6,8 |
| FIRST LONG IS CORP | COM | 32073410 | 3,123 | 123,684 | SH | DEFINED | 1,2 |
| FIRST MARBLEHEAD COR | COM | 32077110 | 2,873 | 1,348,909 | SH | DEFINED | 1,2,5 |
| FIRST MERCHANTS CORP | COM | 32081710 | 2,786 | 469,037 | SH | DEFINED | 1,2,8 |
| FIRST MERCURY FINANC | COM | 32084110 | 4,637 | 338,250 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR | COM | 32086710 | 23,041 | 2,115,803 | SH | DEFINED | 1,2,5,8 |
| FIRST NIAGARA FINL G | COM | 33582V10 | 62,621 | 4,501,834 | SH | DEFINED | 1,2,5,6,8,10 |
| FIRST PL FINL CORP | COM | 33610T10 | 86 | 30,954 | SH | DEFINED | 1 |
| FIRST POTOMAC RLTY T | COM | 33610F10 | 13,618 | 1,083,411 | SH | DEFINED | 1,2,3,8 |
| FIRST SEC GROUP INC | COM | 33631210 | 40 | 16,800 | SH | DEFINED | 1 |
| FIRST SOLAR INC | COM | 33643310 | 223,320 | 1,649,332 | SH | DEFINED | 1,2,5,6,18,8 |
| FIRST SOUTH BANCORP | COM | 33646W10 | 1,879 | 182,415 | SH | DEFINED | 1,2 |
| FIRST ST BANCORPORAT | COM | 33645310 | 5 | 11,862 | SH | DEFINED | 1 |
| FIRSTENERGY CORP | COM | 33793210 | 1,034,350 | 22,268,034 | SH | DEFINED | 1,2,5,6,18,8 |
| FIRSTMERIT CORP | COM | 33791510 | 66,848 | 3,319,182 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|-----|----------|---------|-----------|----|---------|--------------|
| FISERV INC | COM | 33773810 | 267,445 | 5,516,606 | SH | DEFINED | 1,2,5,6,18,8 |
| FISHER COMMUNICATION | COM | 33775620 | 2,310 | 142,152 | SH | DEFINED | 1,2,6,8 |
| FIVE STAR QUALITY CA | COM | 33832D10 | 131 | 37,654 | SH | DEFINED | 1 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 880 | 1,467,267 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| FLAGSTONE REINSURANC | SHS | G3529T10 | 9,679 | 884,727 | SH | DEFINED 1,2,8 |
| FLANDERS CORP | COM | 33849410 | 1,307 | 293,090 | SH | DEFINED 1,2 |
| FLEXSTEEL INDS INC | COM | 33938210 | 144 | 14,061 | SH | DEFINED 1 |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 53,667 | 7,341,604 | SH | DEFINED 1,2,5,6,18,8 |
| FLIR SYS INC | COM | 30244510 | 169,178 | 5,168,891 | SH | DEFINED 1,2,5,6,18,8 |
| FLOTEK INDS INC DEL | COM | 34338910 | 33 | 24,951 | SH | DEFINED 1 |
| FLOW INTL CORP | COM | 34346810 | 2,669 | 866,561 | SH | DEFINED 1,2 |
| FLOWERS FOODS INC | COM | 34349810 | 36,408 | 1,532,344 | SH | DEFINED 1,2,5,6,8,10 |
| FLOWERVE CORP | COM | 34354P10 | 179,472 | 1,898,567 | SH | DEFINED 1,2,5,6,18,8 |
| FLUOR CORP NEW | COM | 34341210 | 297,032 | 6,594,844 | SH | DEFINED 1,2,5,6,18,8 |
| FLUSHING FINL CORP | COM | 34387310 | 8,103 | 719,635 | SH | DEFINED 1,2,5,8 |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 304,191 | 5,259,173 | SH | DEFINED 1,2,5,6,18,8 |
| FNB CORP PA | COM | 30252010 | 30,603 | 4,507,102 | SH | DEFINED 1,2,5,8 |
| FOCUS MEDIA HLDG LTD | SPONSORED | 34415V10 | 3,662 | 231,071 | SH | DEFINED 1,2,6 |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 30,885 | 645,041 | SH | DEFINED 1,2,6,18 |
| FOOT LOCKER INC | COM | 34484910 | 46,056 | 4,134,290 | SH | DEFINED 1,2,5,6,8,10 |
| FORCE PROTECTION INC | COM NEW | 34520320 | 9,666 | 1,855,183 | SH | DEFINED 1,2,5,6,8 |
| FORD MTR CO CAP TR I | PFD TR CV6 | 34539520 | 4,671 | 117,000 | SH | DEFINED 1,2 |
| FORD MTR CO DEL | NOTE 4.25 | 345370CF | 1,578 | 1,250,000 | SH | DEFINED 1,2 |
| FORD MTR CO DEL | NOTE 4.25 | 345370CN | 8,149 | 6,500,000 | SH | DEFINED 1,2 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 1,156,717 | 115,671,739 | SH | DEFINED 1,2,5,6,18,8 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 19,989 | 1,696,850 | SH | DEFINED 1,2,3,5,6,8, |
| FOREST LABS INC | COM | 34583810 | 376,403 | 11,722,313 | SH | DEFINED 1,2,5,6,18,8 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 63,022 | 2,832,465 | SH | DEFINED 1,2,5,6,18,8 |
| FORESTAR GROUP INC | COM | 34623310 | 17,756 | 807,842 | SH | DEFINED 1,2,5,6,8 |
| FORMFACTOR INC | COM | 34637510 | 23,919 | 1,098,718 | SH | DEFINED 1,2,5,6,8 |
| FORRESTER RESH INC | COM | 34656310 | 12,086 | 465,736 | SH | DEFINED 1,2,5,6,8 |
| FORTINET INC | COM | 34959E10 | 3,264 | 185,776 | SH | DEFINED 1,2 |
| FORTRESS INVESTMENT | CL A | 34958B10 | 172 | 38,600 | SH | DEFINED 1,8 |
| FORTUNE BRANDS INC | COM | 34963110 | 228,990 | 5,300,696 | SH | DEFINED 1,2,5,6,18,8 |
| FORWARD AIR CORP | COM | 34985310 | 17,286 | 690,599 | SH | DEFINED 1,2,5,6,8 |
| FORWARD INDS INC N Y | COM NEW | 34986230 | 26 | 12,523 | SH | DEFINED 1 |
| FOSSIL INC | COM | 34988210 | 53,798 | 1,603,051 | SH | DEFINED 1,2,5,6,8 |
| FOSTER L B CO | COM | 35006010 | 6,926 | 232,344 | SH | DEFINED 1,2,5,6,8 |
| FOSTER WHEELER AG | COM | H2717810 | 37,732 | 1,281,650 | SH | DEFINED 1,2,5,18,8,1 |
| FOX CHASE BANCORP | COM | 35137P10 | 1,648 | 173,067 | SH | DEFINED 1,2 |
| FPIC INS GROUP INC | COM | 30256310 | 6,747 | 174,714 | SH | DEFINED 1,2,8 |
| FPL GROUP INC | COM | 30257110 | 906,935 | 17,170,299 | SH | DEFINED 1,2,5,6,18,8 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 1,190 | 47,142 | SH | DEFINED 1,2 |
| FRANKLIN COVEY CO | COM | 35346910 | 1,089 | 172,808 | SH | DEFINED 1,2 |
| FRANKLIN ELEC INC | COM | 35351410 | 14,340 | 493,620 | SH | DEFINED 1,2,5,8 |
| FRANKLIN RES INC | COM | 35461310 | 617,464 | 5,861,073 | SH | DEFINED 1,2,5,6,18,8 |
| FRANKLIN STREET PPTY | COM | 35471R10 | 33,879 | 2,318,906 | SH | DEFINED 1,2,3,5,8 |
| FREDS INC | CL A | 35610810 | 9,347 | 916,349 | SH | DEFINED 1,2,5,8 |

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|---------------------------------|----------|-----------|------------|----|---------|--------------|
| FREEMPORT-MCMORAN COP PFD CONV | 35671D78 | 7,556 | 65,700 | SH | DEFINED | 1,2 |
| FREEMPORT-MCMORAN COP COM | 35671D85 | 1,323,616 | 16,485,446 | SH | DEFINED | 1,2,5,6,18,8 |
| FREIGHTCAR AMER INC COM | 35702310 | 4,937 | 248,946 | SH | DEFINED | 1,2,5,8 |
| FRESENIUS KABI PHARM RIGHT 06/3 | 35802M11 | 25 | 82,799 | SH | DEFINED | 1,2 |
| FRESENIUS MED CARE A SPONSORED | 35802910 | 290 | 5,474 | SH | DEFINED | 1 |
| FRESH DEL MONTE PROD ORD | G3673810 | 21,550 | 975,110 | SH | DEFINED | 1,2,5,8 |
| FRIEDMAN INDS INC COM | 35843510 | 66 | 11,240 | SH | DEFINED | 1 |
| FRISCHS RESTAURANTS COM | 35874810 | 912 | 38,229 | SH | DEFINED | 1,2 |
| FRONTIER COMMUNICATI COM | 35906A10 | 79,252 | 10,147,472 | SH | DEFINED | 1,2,5,6,8,10 |
| FRONTIER OIL CORP COM | 35914P10 | 39,831 | 3,308,188 | SH | DEFINED | 1,2,5,6,18,8 |
| FRONTLINE LTD SHS | G3682E12 | 12,690 | 464,503 | SH | DEFINED | 1,2,5,8,10 |
| FSI INTL INC COM | 30263310 | 142 | 48,279 | SH | DEFINED | 1 |
| FTI CONSULTING INC COM | 30294110 | 53,844 | 1,141,733 | SH | DEFINED | 1,2,5,6,18,8 |
| FUEL SYS SOLUTIONS I COM | 35952W10 | 11,316 | 274,392 | SH | DEFINED | 1,2,5,6,8 |
| FUEL TECH INC COM | 35952310 | 2,827 | 345,980 | SH | DEFINED | 1,2,5,6 |
| FUELCELL ENERGY INC COM | 35952H10 | 6,046 | 1,607,878 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| FULLER H B CO | COM | 35969410 | 29,395 | 1,292,089 | SH | DEFINED 1,2,5,8 |
| FULTON FINL CORP PA | COM | 36027110 | 47,290 | 5,423,198 | SH | DEFINED 1,2,5,6,8,10 |
| FUQI INTERNATIONAL I | COM NEW | 36102A20 | 4,088 | 227,727 | SH | DEFINED 1,2,6,8 |
| FURMANITE CORPORATIO | COM | 36108610 | 2,709 | 711,051 | SH | DEFINED 1,2,6 |
| FURNITURE BRANDS INT | COM | 36092110 | 4,873 | 892,489 | SH | DEFINED 1,2,5 |
| FUSHI COPPERWELD INC | COM | 36113E10 | 2,743 | 271,003 | SH | DEFINED 1,2,6 |
| FX ENERGY INC | COM | 30269510 | 2,211 | 775,615 | SH | DEFINED 1,2,5 |
| G & K SVCS INC | CL A | 36126810 | 13,127 | 522,373 | SH | DEFINED 1,2,5,8 |
| GAIAM INC | CL A | 36268Q10 | 2,688 | 349,515 | SH | DEFINED 1,2,6 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 48,906 | 2,172,636 | SH | DEFINED 1,2,5,6,8,10 |
| GAMCO INVESTORS INC | COM | 36143810 | 6,877 | 142,420 | SH | DEFINED 1,2,5,6,8 |
| GAMESTOP CORP NEW | CL A | 36467W10 | 132,724 | 6,049,403 | SH | DEFINED 1,2,5,6,18,8 |
| GANDER MOUNTAIN CO | COM | 36471P10 | 293 | 57,398 | SH | DEFINED 1,2 |
| GANNETT INC | COM | 36473010 | 130,148 | 8,764,197 | SH | DEFINED 1,2,5,6,18,8 |
| GAP INC DEL | COM | 36476010 | 414,843 | 19,801,597 | SH | DEFINED 1,2,5,6,18,8 |
| GARDNER DENVER INC | COM | 36555810 | 29,030 | 682,248 | SH | DEFINED 1,2,5,6,8,10 |
| GARMIN LTD | ORD | G3726010 | 85,252 | 2,776,941 | SH | DEFINED 1,2,5,6,18,8 |
| GARTNER INC | COM | 36665110 | 34,113 | 1,890,973 | SH | DEFINED 1,2,5,6,8 |
| GASCO ENERGY INC | COM | 36722010 | 63 | 119,712 | SH | DEFINED 1,2 |
| GASTAR EXPL LTD | COM NEW | 36729920 | 188 | 39,215 | SH | DEFINED 1,2 |
| GATX CORP | COM | 36144810 | 30,227 | 1,051,391 | SH | DEFINED 1,2,5,6,8,10 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 17,868 | 904,719 | SH | DEFINED 1,2,5,8 |
| GEEKNET INC | COM | 36846Q10 | 50 | 42,143 | SH | DEFINED 1 |
| GENCO SHIPPING & TRA | SHS | Y2685T10 | 13,438 | 600,468 | SH | DEFINED 1,2,5,6,8 |
| GENCORP INC | COM | 36868210 | 9,816 | 1,402,290 | SH | DEFINED 1,2,6,8 |
| GENERAL CABLE CORP D | COM | 36930010 | 21,235 | 721,798 | SH | DEFINED 1,2,5,6,8,10 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 7,564 | 1,185,538 | SH | DEFINED 1,2,5,6,8 |
| GENERAL DYNAMICS COR | COM | 36955010 | 868,429 | 12,739,167 | SH | DEFINED 1,2,5,6,18,8 |
| GENERAL ELECTRIC CO | COM | 36960410 | 5,664,659 | 374,399,117 | SH | DEFINED 1,2,5,6,18,8 |
| GENERAL MARITIME COR | SHS | Y2693R10 | 7,171 | 1,025,836 | SH | DEFINED 1,2,5,8 |
| GENERAL MLS INC | COM | 37033410 | 1,385,459 | 19,565,869 | SH | DEFINED 1,2,5,6,18,8 |
| GENERAL MOLY INC | COM | 37037310 | 2,537 | 1,219,817 | SH | DEFINED 1,2,6 |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| GENERAL STEEL HOLDIN | COM | 37085310 | 1,140 | 258,498 | SH | DEFINED | 1,2 |
| GENESCO INC | COM | 37153210 | 15,411 | 561,228 | SH | DEFINED | 1,2,5,8 |
| GENESE & WYO INC | CL A | 37155910 | 26,686 | 817,574 | SH | DEFINED | 1,2,5,6,8 |
| GENOMIC HEALTH INC | COM | 37244C10 | 5,512 | 281,816 | SH | DEFINED | 1,2,5,6,8 |
| GENOPTIX INC | COM | 37243V10 | 12,394 | 348,824 | SH | DEFINED | 1,2,5,6,8 |
| GENPACT LIMITED | SHS | G3922B10 | 8,616 | 578,230 | SH | DEFINED | 1,2,5,6,8,10 |
| GEN-PROBE INC NEW | COM | 36866T10 | 45,061 | 1,049,888 | SH | DEFINED | 1,2,5,6,8,10 |
| GENTEX CORP | COM | 37190110 | 55,774 | 3,124,579 | SH | DEFINED | 1,2,5,6,8,10 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 17,949 | 664,544 | SH | DEFINED | 1,2,5,6,8 |
| GENUINE PARTS CO | COM | 37246010 | 207,869 | 5,476,010 | SH | DEFINED | 1,2,5,6,18,8 |
| GENVEC INC | COM | 37246C10 | 77 | 64,255 | SH | DEFINED | 1 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 226,205 | 19,929,982 | SH | DEFINED | 1,2,5,6,18,8 |
| GENZYME CORP | COM | 37291710 | 472,588 | 9,642,691 | SH | DEFINED | 1,2,5,6,18,8 |
| GEO GROUP INC | COM | 36159R10 | 24,439 | 1,116,938 | SH | DEFINED | 1,2,5,6,8 |
| GEOEYE INC | COM | 37250W10 | 10,506 | 376,827 | SH | DEFINED | 1,2,6,8 |
| GEOKINETICS INC | COM PAR \$0 | 37291030 | 1,093 | 113,642 | SH | DEFINED | 1,2 |
| GEOMET INC DEL | COM | 37250U20 | 36 | 24,500 | SH | DEFINED | 1 |
| GEORESOURCES INC | COM | 37247610 | 1,996 | 146,150 | SH | DEFINED | 1,2,5 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 293 | 58,082 | SH | DEFINED | 1 |
| GERDAU S A | SPONSORED | 37373710 | 42,347 | 2,486,597 | SH | DEFINED | 1,2,6,18,8,1 |
| GERMAN AMERN BANCORP | COM | 37386510 | 3,664 | 225,502 | SH | DEFINED | 1,2 |
| GERON CORP | COM | 37416310 | 10,541 | 1,899,345 | SH | DEFINED | 1,2,5,6,8 |
| GETTY RLTY CORP NEW | COM | 37429710 | 11,786 | 500,893 | SH | DEFINED | 1,2,3,5,8 |
| GFI GROUP INC | COM | 36165220 | 7,008 | 1,540,214 | SH | DEFINED | 1,2,5,6,8 |
| GIANT INTERACTIVE GR | ADR | 37451110 | 900 | 128,231 | SH | DEFINED | 1,2,6 |
| GIBALTAR INDS INC | COM | 37468910 | 10,851 | 689,851 | SH | DEFINED | 1,2,5,8 |
| GIGAMEDIA LTD | ORD | Y2711Y10 | 44 | 13,334 | SH | DEFINED | 1,5,6 |
| G-III APPAREL GROUP | COM | 36237H10 | 5,642 | 260,373 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| GILAT SATELLITE NETW | SHS NEW | M5147411 | 77 | 16,627 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | NOTE 0.50 | 375558AG | 1,541 | 1,300,000 | SH | DEFINED | 2 |
| GILEAD SCIENCES INC | NOTE 0.62 | 375558AH | 1,851 | 1,500,000 | SH | DEFINED | 1,2 |
| GILEAD SCIENCES INC | COM | 37555810 | 1,398,479 | 32,319,836 | SH | DEFINED | 1,2,5,6,18,8 |
| GIVEN IMAGING | ORD SHS | M5202010 | 322 | 18,435 | SH | DEFINED | 1,2 |
| GLACIER BANCORP INC | COM | 37637Q10 | 26,522 | 1,933,079 | SH | DEFINED | 1,2,5,8 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 3,200 | 416,080 | SH | DEFINED | 1,2,8 |
| GLADSTONE COML CORP | COM | 37653610 | 2,339 | 174,426 | SH | DEFINED | 1,2,3,5 |
| GLADSTONE INVT CORP | COM | 37654610 | 1,956 | 428,927 | SH | DEFINED | 1,2 |
| GLATFELTER | COM | 37731610 | 15,525 | 1,277,792 | SH | DEFINED | 1,2,5,8 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 653,749 | 15,473,352 | SH | DEFINED | 1,2 |
| GLG PARTNERS INC | COM | 37929X10 | 6,758 | 2,098,781 | SH | DEFINED | 1,2,6,8,10 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 3,841 | 1,422,506 | SH | DEFINED | 1,2,3,8 |
| GLOBAL CASH ACCESS H | COM | 37896710 | 10,116 | 1,350,618 | SH | DEFINED | 1,2,5,6,8 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 10,361 | 727,105 | SH | DEFINED | 1,2,5,6,8 |
| GLOBAL DEFENSE TECH | COM | 37950B10 | 704 | 42,764 | SH | DEFINED | 1,2 |
| GLOBAL INDS LTD | COM | 37933610 | 15,979 | 2,241,150 | SH | DEFINED | 1,2,5,6,8 |
| GLOBAL PMTS INC | COM | 37940X10 | 115,999 | 2,153,712 | SH | DEFINED | 1,2,5,6,8,10 |
| GLOBAL SOURCES LTD | ORD | G3930010 | 1,826 | 292,086 | SH | DEFINED | 1,2 |
| GLOBALSTAR INC | COM | 37897340 | 81 | 92,874 | SH | DEFINED | 1 |

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|---------------------------------|----------|-----------|------------|----|---------|--------------|
| GLOBECOMM SYSTEMS IN COM | 37956X10 | 3,323 | 424,999 | SH | DEFINED | 1,2 |
| GMX RES INC COM | 38011M10 | 8,993 | 654,520 | SH | DEFINED | 1,2,5,6,8 |
| GOL LINHAS AEREAS IN SP ADR REP | 38045R10 | 318 | 20,737 | SH | DEFINED | 1,6,10 |
| GOLAR LNG LTD BERMUD SHS | G9456A10 | 8,369 | 652,844 | SH | DEFINED | 1,2 |
| GOLD FIELDS LTD NEW SPONSORED | 38059T10 | 6,302 | 480,723 | SH | DEFINED | 1,6 |
| GOLDMAN SACHS GROUP COM | 38141G10 | 3,380,094 | 20,019,510 | SH | DEFINED | 1,2,5,6,18,8 |
| GOODRICH CORP COM | 38238810 | 282,010 | 4,389,266 | SH | DEFINED | 1,2,5,6,18,8 |
| GOODRICH PETE CORP COM NEW | 38241040 | 13,769 | 565,446 | SH | DEFINED | 1,2,5,6,8 |
| GOODYEAR TIRE & RUBR COM | 38255010 | 113,442 | 8,045,507 | SH | DEFINED | 1,2,5,6,18,8 |
| GOOGLE INC CL A | 38259P50 | 5,250,435 | 8,468,717 | SH | DEFINED | 1,2,5,6,18,8 |
| GORMAN RUPP CO COM | 38308210 | 7,831 | 283,324 | SH | DEFINED | 1,2,5,8 |
| GOVERNMENT PPTYS INC COM SHS BE | 38376A10 | 5,099 | 221,904 | SH | DEFINED | 1,2,3,8 |
| GP STRATEGIES CORP COM | 36225V10 | 2,703 | 358,903 | SH | DEFINED | 1,2 |
| GPO AEROPORTUARIO DE SPON ADR B | 40050610 | 669 | 21,414 | SH | DEFINED | 1,6 |
| GRACE W R & CO DEL N COM | 38388F10 | 42,766 | 1,687,005 | SH | DEFINED | 1,2,5,6,8 |
| GRACO INC COM | 38410910 | 35,506 | 1,242,772 | SH | DEFINED | 1,2,5,6,8,10 |
| GRAFTECH INTL LTD COM | 38431310 | 49,825 | 3,204,207 | SH | DEFINED | 1,2,5,6,8 |
| GRAHAM CORP COM | 38455610 | 4,938 | 238,560 | SH | DEFINED | 1,2 |
| GRAINGER W W INC COM | 38480210 | 216,481 | 2,235,679 | SH | DEFINED | 1,2,5,6,18,8 |
| GRAMERCY CAP CORP COM | 38487110 | 2,570 | 992,228 | SH | DEFINED | 1,2,6 |
| GRAN TIERRA ENERGY I COM | 38500T10 | 22,827 | 3,983,856 | SH | DEFINED | 1,2,5,6 |
| GRAND CANYON ED INC COM | 38526M10 | 5,644 | 296,905 | SH | DEFINED | 1,2,6,8 |
| GRANITE CONSTR INC COM | 38732810 | 37,346 | 1,109,498 | SH | DEFINED | 1,2,5,6,8 |
| GRAPHIC PACKAGING HL COM | 38868910 | 8,383 | 2,415,724 | SH | DEFINED | 1,2,5,6 |
| GRAY TELEVISION INC COM | 38937510 | 56 | 37,488 | SH | DEFINED | 1 |
| GREAT ATLANTIC & PAC COM | 39006410 | 9,717 | 824,141 | SH | DEFINED | 1,2,5,6,8 |
| GREAT LAKES DREDGE & COM | 39060710 | 5,952 | 918,562 | SH | DEFINED | 1,2,6,8 |
| GREAT PLAINS ENERGY COM | 39116410 | 54,258 | 2,798,224 | SH | DEFINED | 1,2,5,6,8,10 |
| GREAT SOUTHN BANCORP COM | 39090510 | 4,914 | 230,047 | SH | DEFINED | 1,2 |
| GREAT WOLF RESORTS I COM | 39152310 | 1,455 | 614,120 | SH | DEFINED | 1,2 |
| GREATBATCH INC COM | 39153L10 | 9,779 | 508,526 | SH | DEFINED | 1,2,5,6,8 |
| GREEN BANKSHARES INC COM NEW | 39436120 | 106 | 29,746 | SH | DEFINED | 1 |
| GREEN MTN COFFEE ROA COM | 39312210 | 63,579 | 780,392 | SH | DEFINED | 1,2,5,6,8,10 |
| GREEN PLAINS RENEWAB COM | 39322210 | 2,520 | 169,473 | SH | DEFINED | 1,2 |
| GREENBRIER COS INC COM | 39365710 | 3,677 | 354,244 | SH | DEFINED | 1,2 |
| GREENHILL & CO INC COM | 39525910 | 22,916 | 285,591 | SH | DEFINED | 1,2,5,6,8,10 |
| GREENLIGHT CAPITAL R CLASS A | G4095J10 | 16,103 | 682,600 | SH | DEFINED | 1,2,6,8 |
| GREIF INC CL A | 39762410 | 39,110 | 724,527 | SH | DEFINED | 1,2,5,6,8,10 |
| GRIFFIN LD & NURSERI CL A | 39823110 | 1,719 | 59,000 | SH | DEFINED | 1,2 |
| GRIFFON CORP COM | 39843310 | 12,219 | 999,886 | SH | DEFINED | 1,2,5,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|------------|
| GROUP 1 AUTOMOTIVE I COM | | 39890510 | 24,106 | 850,296 | SH | DEFINED | 1,2,5,8 |
| GROUPE CGI INC CL A SUB V | | 39945C10 | 644 | 47,470 | SH | DEFINED | 1 |
| GRUBB & ELLIS CO COM PAR \$0 | | 40009520 | 52 | 40,981 | SH | DEFINED | 1 |
| GRUPO AEROPORTUARIO SPON ADR S | | 40051E20 | 2,521 | 48,658 | SH | DEFINED | 1,4 |
| GRUPO TELEVISIA SA DE SP ADR REP | | 40049J20 | 63,923 | 3,079,125 | SH | DEFINED | 1,2,4,6,18 |
| GSE SYS INC COM | | 36227K10 | 1,666 | 303,998 | SH | DEFINED | 1,2 |
| GSI COMMERCE INC COM | | 36238G10 | 19,222 | 757,055 | SH | DEFINED | 1,2,5,6,8 |
| GSI TECHNOLOGY COM | | 36241U10 | 1,483 | 331,022 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| GT SOLAR INTL INC | COM | 3623E020 | 4,209 | 757,045 | SH | DEFINED | 1,2,5,6,8 |
| GTX INC DEL | COM | 40052B10 | 1,503 | 357,874 | SH | DEFINED | 1,2,5,6 |
| GUARANTY BANCORP DEL | COM | 40075T10 | 1,430 | 1,083,646 | SH | DEFINED | 1,2 |
| GUESS INC | COM | 40161710 | 60,620 | 1,433,088 | SH | DEFINED | 1,2,5,6,8,10 |
| GUIDANCE SOFTWARE IN | COM | 40169210 | 170 | 32,484 | SH | DEFINED | 1 |
| GULF ISLAND FABRICAT | COM | 40230710 | 6,215 | 295,519 | SH | DEFINED | 1,2,5,8 |
| GULFMARK OFFSHORE IN | COM | 40262910 | 13,642 | 481,891 | SH | DEFINED | 1,2,5,8 |
| GULFPORT ENERGY CORP | COM NEW | 40263530 | 6,182 | 539,938 | SH | DEFINED | 1,2,5,6 |
| GYMBOREE CORP | COM | 40377710 | 42,211 | 969,710 | SH | DEFINED | 1,2,5,6,8 |
| H & E EQUIPMENT SERV | COM | 40403010 | 7,890 | 751,406 | SH | DEFINED | 1,2,5 |
| HACKETT GROUP INC | COM | 40460910 | 2,138 | 769,173 | SH | DEFINED | 1,2,5 |
| HAEMONETICS CORP | COM | 40502410 | 34,222 | 620,522 | SH | DEFINED | 1,2,5,6,8 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 15,284 | 898,521 | SH | DEFINED | 1,2,5,8 |
| HALLIBURTON CO | COM | 40621610 | 1,064,139 | 35,365,193 | SH | DEFINED | 1,2,5,6,18,8 |
| HALLMARK FINL SVCS I | COM NEW | 40624Q20 | 1,284 | 161,271 | SH | DEFINED | 1,2 |
| HALOZYME THERAPEUTIC | COM | 40637H10 | 7,867 | 1,340,167 | SH | DEFINED | 1,2,5,6,8 |
| HAMPTON ROADS BANKSH | COM | 40932110 | 621 | 358,721 | SH | DEFINED | 1,2 |
| HANCOCK HLDG CO | COM | 41012010 | 40,196 | 917,498 | SH | DEFINED | 1,2,5,8 |
| HANESBRANDS INC | COM | 41034510 | 56,441 | 2,340,966 | SH | DEFINED | 1,2,5,6,8,10 |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 8,464 | 611,977 | SH | DEFINED | 1,2,5,6,8 |
| HANMI FINL CORP | COM | 41049510 | 231 | 192,313 | SH | DEFINED | 1 |
| HANOVER INS GROUP IN | COM | 41086710 | 46,912 | 1,055,873 | SH | DEFINED | 1,2,5,6,8,10 |
| HANSEN MEDICAL INC | COM | 41130710 | 1,501 | 495,226 | SH | DEFINED | 1,2,6 |
| HANSEN NAT CORP | COM | 41131010 | 69,787 | 1,817,376 | SH | DEFINED | 1,2,5,6,18,8 |
| HARBIN ELECTRIC INC | COM | 41145W10 | 6,009 | 292,569 | SH | DEFINED | 1,2,6,8 |
| HARBINGER GROUP | COM | 41146A10 | 926 | 131,921 | SH | DEFINED | 1 |
| HARLEY DAVIDSON INC | COM | 41282210 | 205,107 | 8,139,168 | SH | DEFINED | 1,2,5,6,18,8 |
| HARLEYSVILLE GROUP I | COM | 41282410 | 10,970 | 345,092 | SH | DEFINED | 1,2,5,8 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 6,354 | 988,112 | SH | DEFINED | 1,2,5,6,8 |
| HARMAN INTL INDS INC | COM | 41308610 | 73,670 | 2,088,145 | SH | DEFINED | 1,2,5,6,8,10 |
| HARMONIC INC | COM | 41316010 | 14,430 | 2,283,161 | SH | DEFINED | 1,2,5,6,8 |
| HARMONY GOLD MNG LTD | SPONSORED | 41321630 | 298 | 29,334 | SH | DEFINED | 1,6 |
| HARRIS & HARRIS GROU | COM | 41383310 | 2,461 | 538,448 | SH | DEFINED | 1,2 |
| HARRIS CORP DEL | COM | 41387510 | 234,553 | 4,932,767 | SH | DEFINED | 1,2,5,6,18,8 |
| HARRIS INTERACTIVE I | COM | 41454910 | 31 | 25,764 | SH | DEFINED | 1 |
| HARRIS STRATEX NTRK | CL A | 41457P10 | 11,245 | 1,627,388 | SH | DEFINED | 1,2,5,18,8,1 |
| HARSCO CORP | COM | 41586410 | 84,392 | 2,618,419 | SH | DEFINED | 1,2,5,6,18,8 |
| HARTE-HANKS INC | COM | 41619610 | 13,893 | 1,288,818 | SH | DEFINED | 1,2,5,6,8 |
| HARTFORD FINL SVCS G | COM | 41651510 | 546,783 | 23,507,437 | SH | DEFINED | 1,2,5,6,18,8 |
| HARVARD BIOSCIENCE I | COM | 41690610 | 1,550 | 434,215 | SH | DEFINED | 1,2 |
| HARVEST NATURAL RESO | COM | 41754V10 | 3,985 | 753,299 | SH | DEFINED | 1,2 |
| HASBRO INC | COM | 41805610 | 139,433 | 4,349,125 | SH | DEFINED | 1,2,5,6,18,8 |
| HATTERAS FINL CORP | COM | 41902R10 | 23,095 | 826,014 | SH | DEFINED | 1,2,5,8 |
| HAVERTY FURNITURE IN | COM | 41959610 | 5,661 | 412,325 | SH | DEFINED | 1,2,8 |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 42,939 | 2,054,509 | SH | DEFINED | 1,2,5,6,8,10 |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 11,281 | 1,611,503 | SH | DEFINED | 1,2,6 |
| HAWK CORP | CL A | 42008910 | 1,645 | 93,395 | SH | DEFINED | 1,2 |
| HAWKINS INC | COM | 42026110 | 3,417 | 156,544 | SH | DEFINED | 1,2 |
| HAYNES INTERNATIONAL | COM NEW | 42087720 | 8,263 | 250,689 | SH | DEFINED | 1,2,5,6,8 |
| HCC INS HLDGS INC | COM | 40413210 | 65,556 | 2,343,781 | SH | DEFINED | 1,2,5,6,8,10 |
| HCP INC | COM | 40414L10 | 443,504 | 14,522,068 | SH | DEFINED | 1,2,3,5,6,18 |
| HDFC BANK LTD | ADR REPS 3 | 40415F10 | 29,022 | 223,111 | SH | DEFINED | 1,2,4,5,6,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| HEADWATERS INC | COM | 42210P10 | 9,550 | 1,464,679 | SH | DEFINED 1,2,5,6 |
| HEALTH CARE REIT INC | COM | 42217K10 | 254,748 | 5,747,924 | SH | DEFINED 1,2,3,5,6,18 |
| HEALTH GRADES INC | COM | 42218Q10 | 1,601 | 373,127 | SH | DEFINED 1,2,5 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 44,484 | 6,118,896 | SH | DEFINED 1,2,5,6,18,8 |
| HEALTH NET INC | COM | 42222G10 | 56,486 | 2,425,321 | SH | DEFINED 1,2,5,6,18,8 |
| HEALTHCARE RLTY TR | COM | 42194610 | 45,554 | 2,122,763 | SH | DEFINED 1,2,3,5,8 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 19,686 | 917,324 | SH | DEFINED 1,2,5,6,8 |
| HEALTHSOUTH CORP | COM NEW | 42192430 | 41,775 | 2,225,636 | SH | DEFINED 1,2,5,6,8 |
| HEALTHSPRING INC | COM | 42224N10 | 25,041 | 1,421,968 | SH | DEFINED 1,2,5,8 |
| HEALTHTRONICS INC | COM | 42222L10 | 99 | 37,393 | SH | DEFINED 1 |
| HEALTHWAYS INC | COM | 42224510 | 14,421 | 786,317 | SH | DEFINED 1,2,5,6,8 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 20,505 | 1,342,844 | SH | DEFINED 1,2,5,6,8 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 3,692 | 257,301 | SH | DEFINED 1,2,5,8 |
| HEARTLAND PMT SYS IN | COM | 42235N10 | 11,438 | 871,099 | SH | DEFINED 1,2,5,6,8 |
| HEARTWARE INTL INC | COM | 42236810 | 3,731 | 105,197 | SH | DEFINED 1,2 |
| HECKMANN CORP | COM | 42268010 | 8,609 | 1,725,216 | SH | DEFINED 1,2,5,8 |
| HECLA MNG CO | COM | 42270410 | 66,124 | 10,699,677 | SH | DEFINED 1,2,5,6,8 |
| HEELYS INC | COM | 42279M10 | 38 | 17,300 | SH | DEFINED 1 |
| HEICO CORP NEW | COM | 42280610 | 19,114 | 431,186 | SH | DEFINED 1,2,5,6 |
| HEICO CORP NEW | CL A | 42280620 | 1,226 | 34,086 | SH | DEFINED 1,2,5,6,8 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 12,680 | 405,885 | SH | DEFINED 1,2,5,6,8 |
| HEINZ H J CO | COM | 42307410 | 469,293 | 10,975,041 | SH | DEFINED 1,2,5,6,18,8 |
| HELEN OF TROY CORP L | COM | G4388N10 | 17,384 | 710,716 | SH | DEFINED 1,2,5,8 |
| HELICOS BIOSCIENCES | COM | 42326R10 | 13 | 13,100 | SH | DEFINED 1 |
| HELIX ENERGY SOLUTIO | COM | 42330P10 | 32,825 | 2,793,623 | SH | DEFINED 1,2,5,6,8,10 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 994 | 132,220 | SH | DEFINED 1,2 |
| HELMERICH & PAYNE IN | COM | 42345210 | 121,091 | 3,036,386 | SH | DEFINED 1,2,5,6,18,8 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 1,231 | 2,197,851 | SH | DEFINED 1,2 |
| HENRY JACK & ASSOC I | COM | 42628110 | 61,860 | 2,673,313 | SH | DEFINED 1,2,5,6,8 |
| HERBALIFE LTD | COM USD SH | G4412G10 | 26,390 | 650,479 | SH | DEFINED 1,2,5,6,8,10 |
| HERCULES OFFSHORE IN | COM | 42709310 | 13,981 | 2,924,871 | SH | DEFINED 1,2,5,6,8 |
| HERCULES TECH GROWTH | COM | 42709650 | 9,223 | 887,725 | SH | DEFINED 1,2,8 |
| HERITAGE COMMERCE CO | COM | 42692710 | 84 | 20,801 | SH | DEFINED 1 |
| HERITAGE CRYSTAL CLE | COM | 42726M10 | 323 | 30,873 | SH | DEFINED 1,2 |
| HERITAGE FINL CORP W | COM | 42722X10 | 2,213 | 160,600 | SH | DEFINED 1,2 |
| HERITAGE FINL GROUP | COM | 42725U10 | 123 | 16,942 | SH | DEFINED 1,2 |
| HERLEY INDS INC DEL | COM | 42739810 | 3,919 | 282,146 | SH | DEFINED 1,2 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 4,897 | 1,559,535 | SH | DEFINED 1,2,3,5 |
| HERSHEY CO | COM | 42786610 | 206,242 | 5,762,546 | SH | DEFINED 1,2,5,6,18,8 |
| HERTZ GLOBAL HOLDING | COM | 42805T10 | 38,628 | 3,240,568 | SH | DEFINED 1,2,5,6,8,10 |
| HESS CORP | COM | 42809H10 | 678,988 | 11,222,941 | SH | DEFINED 1,2,5,6,18,8 |
| HEWITT ASSOCS INC | COM | 42822Q10 | 78,878 | 1,866,504 | SH | DEFINED 1,2,5,6,8,10 |
| HEWLETT PACKARD CO | COM | 42823610 | 5,939,731 | 115,312,185 | SH | DEFINED 1,2,5,6,18,8 |
| HEXCEL CORP NEW | COM | 42829110 | 29,310 | 2,258,066 | SH | DEFINED 1,2,5,6,8 |
| HFF INC | CL A | 40418F10 | 76 | 12,100 | SH | DEFINED 1 |
| HHGREGG INC | COM | 42833L10 | 6,218 | 282,254 | SH | DEFINED 1,2,6,8 |
| HIBBETT SPORTS INC | COM | 42856710 | 13,376 | 608,292 | SH | DEFINED 1,2,5,6,8 |
| HICKORY TECH CORP | COM | 42906010 | 2,255 | 255,409 | SH | DEFINED 1,2 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 104,359 | 3,129,206 | SH | DEFINED 1,2,3,5,6,8 |
| HILL INTERNATIONAL I | COM | 43146610 | 2,924 | 468,631 | SH | DEFINED 1,2,5,6 |
| HILL ROM HLDGS INC | COM | 43147510 | 38,035 | 1,585,448 | SH | DEFINED 1,2,5,6,8,10 |
| HILLENBRAND INC | COM | 43157110 | 16,256 | 862,859 | SH | DEFINED 1,2,5,6,8,10 |
| HILLTOP HOLDINGS INC | COM | 43274810 | 10,354 | 889,557 | SH | DEFINED 1,2,3,5,6,8 |
| HIMAX TECHNOLOGIES I | SPONSORED | 43289P10 | 427 | 154,118 | SH | DEFINED 1,2 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 472 | 15,376 | SH | DEFINED 1 |
| HI-TECH PHARMACAL IN | COM | 42840B10 | 5,597 | 199,542 | SH | DEFINED 1,2 |
| HITTITE MICROWAVE CO | COM | 43365Y10 | 18,275 | 448,240 | SH | DEFINED 1,2,5,6,8 |
| HMS HLDGS CORP | COM | 40425J10 | 28,653 | 588,484 | SH | DEFINED 1,2,5,6,8 |

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|---------------------|-----|----------|--------|-----------|----|---------|-----------|
| HNI CORP | COM | 40425110 | 42,226 | 1,528,257 | SH | DEFINED | 1,2,5,6,8 |
| HOKU SCIENTIFIC INC | COM | 43471210 | 45 | 16,600 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 12 | 23,507 | SH | DEFINED | 1 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 28,475 | 1,110,987 | SH | DEFINED | 1,2,5,6,8,10 |
| HOLLYWOOD MEDIA CORP | COM | 43623310 | 22 | 15,519 | SH | DEFINED | 1 |
| HOLOGIC INC | FRNT 2.00 | 436440AA | 3,244 | 3,800,000 | SH | DEFINED | 1,2 |
| HOLOGIC INC | COM | 43644010 | 93,743 | 6,465,015 | SH | DEFINED | 1,2,5,6,18,8 |
| HOME BANCORP INC | COM | 43689E10 | 1,918 | 157,302 | SH | DEFINED | 1,2 |
| HOME BANCSHARES INC | COM | 43689320 | 10,057 | 417,827 | SH | DEFINED | 1,2,5,6,8 |
| HOME DEPOT INC | COM | 43707610 | 1,891,737 | 65,390,148 | SH | DEFINED | 1,2,5,6,18,8 |
| HOME DIAGNOSTICS INC | COM | 43708010 | 1,200 | 196,776 | SH | DEFINED | 1,2 |
| HOME FED BANCORP INC | COM | 43710G10 | 4,823 | 362,357 | SH | DEFINED | 1,2,5 |
| HOME INNS & HOTELS M | SPON ADR | 43713W10 | 1,406 | 39,765 | SH | DEFINED | 1,2,6 |
| HOME PROPERTIES INC | COM | 43730610 | 59,706 | 1,251,426 | SH | DEFINED | 1,2,3,5,8 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 1,360 | 40,109 | SH | DEFINED | 1,2 |
| HONEYWELL INTL INC | COM | 43851610 | 3,148,880 | 80,328,567 | SH | DEFINED | 1,2,5,6,18,8 |
| HOOKER FURNITURE COR | COM | 43903810 | 3,233 | 261,377 | SH | DEFINED | 1,2 |
| HOOPER HOLMES INC | COM | 43910410 | 71 | 68,456 | SH | DEFINED | 1 |
| HORACE MANN EDUCATOR | COM | 44032710 | 16,695 | 1,335,605 | SH | DEFINED | 1,2,5,6,8 |
| HORIZON FINL CORP WA | COM | 44041F10 | 2 | 10,755 | SH | DEFINED | 1,2 |
| HORIZON LINES INC | COM | 44044K10 | 3,546 | 636,686 | SH | DEFINED | 1,2,5 |
| HORMEL FOODS CORP | COM | 44045210 | 114,405 | 2,975,419 | SH | DEFINED | 1,2,5,6,18,8 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 12,990 | 558,001 | SH | DEFINED | 1,2,5,6,8 |
| HORSEHEAD HLDG CORP | COM | 44069430 | 11,155 | 874,911 | SH | DEFINED | 1,2,6,8 |
| HOSPIRA INC | COM | 44106010 | 340,310 | 6,672,754 | SH | DEFINED | 1,2,5,6,18,8 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 102,527 | 4,324,219 | SH | DEFINED | 1,2,3,5,6,8, |
| HOST HOTELS & RESORT | COM | 44107P10 | 363,032 | 31,108,162 | SH | DEFINED | 1,2,3,5,6,18 |
| HOT TOPIC INC | COM | 44133910 | 6,356 | 1,000,919 | SH | DEFINED | 1,2,5,6,8 |
| HOUSTON AMERN ENERGY | COM | 44183U10 | 125 | 20,361 | SH | DEFINED | 1,2 |
| HOUSTON WIRE & CABLE | COM | 44244K10 | 4,737 | 398,042 | SH | DEFINED | 1,2,6 |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 3,885 | 1,011,710 | SH | DEFINED | 1,2,5,6 |
| HQ SUSTAINABLE MARIT | COM NEW | 40426A20 | 961 | 136,445 | SH | DEFINED | 1,2 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 39,850 | 6,159,249 | SH | DEFINED | 1,2,3,5,6,8, |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 5,142 | 90,077 | SH | DEFINED | 1,2 |
| HSBC HLDGS PLC | ADR A 1/40 | 40428060 | 269 | 12,581 | SH | DEFINED | 2 |
| HSN INC | COM | 40430310 | 29,107 | 1,441,637 | SH | DEFINED | 1,2,5,6,8 |
| HUANENG PWR INTL INC | SPON ADR H | 44330410 | 218 | 9,738 | SH | DEFINED | 1,6 |
| HUB GROUP INC | CL A | 44332010 | 23,670 | 883,529 | SH | DEFINED | 1,2,5,6,8 |
| HUBBELL INC | CL B | 44351020 | 78,133 | 1,651,857 | SH | DEFINED | 1,2,5,6,8,10 |
| HUDSON CITY BANCORP | COM | 44368310 | 278,168 | 20,259,880 | SH | DEFINED | 1,2,5,6,18,8 |
| HUDSON HIGHLAND GROU | COM | 44379210 | 128 | 27,048 | SH | DEFINED | 1 |
| HUDSON VALLEY HOLDIN | COM | 44417210 | 237 | 9,597 | SH | DEFINED | 1,2 |
| HUGHES COMMUNICATION | COM | 44439810 | 4,918 | 188,920 | SH | DEFINED | 1,2,5,6,8 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 808 | 50,273 | SH | DEFINED | 1,2,5 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 133,538 | 4,366,839 | SH | DEFINED | 1,2,5,6,8 |
| HUMANA INC | COM | 44485910 | 275,672 | 6,280,966 | SH | DEFINED | 1,2,5,6,18,8 |
| HUNT J B TRANS SVCS | COM | 44565810 | 73,180 | 2,267,756 | SH | DEFINED | 1,2,5,6,18,8 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 116,895 | 32,025,983 | SH | DEFINED | 1,2,5,6,18,8 |

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|----------------------|-------------|----------|--------|-----------|----|---------|--------------|
| HUNTSMAN CORP | COM | 44701110 | 26,292 | 2,328,767 | SH | DEFINED | 1,2,5,18,8,1 |
| HURCO COMPANIES INC | COM | 44732410 | 1,888 | 127,571 | SH | DEFINED | 1,2 |
| HURON CONSULTING GRO | COM | 44746210 | 9,871 | 428,409 | SH | DEFINED | 1,2,5,6,8 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 946 | 92,170 | SH | DEFINED | 1,2 |
| HYATT HOTELS CORP | COM CL A | 44857910 | 11,060 | 371,006 | SH | DEFINED | 1,2,5,6,10 |
| HYPERCOM CORP | COM | 44913M10 | 191 | 60,098 | SH | DEFINED | 1,2 |
| HYPERDYNAMICS CORP | COM | 44895410 | 31 | 35,600 | SH | DEFINED | 1 |
| HYTHIAM INC | COM | 44919F10 | 12 | 26,772 | SH | DEFINED | 1 |
| I2 TECHNOLOGIES INC | COM NEW | 46575420 | 5,923 | 309,759 | SH | DEFINED | 1,2,5,6,8 |
| IAC INTERACTIVECORP | COM PAR \$. | 44919P50 | 40,608 | 1,982,814 | SH | DEFINED | 1,2,5,6,8,10 |
| IBERIABANK CORP | COM | 45082810 | 33,323 | 619,270 | SH | DEFINED | 1,2,5,8 |
| ICAD INC | COM | 44934S10 | 63 | 41,368 | SH | DEFINED | 1,2 |
| ICAHN ENTERPRISES LP | DEPOSITRY | 45110010 | 208 | 5,200 | SH | DEFINED | 1,8 |
| ICF INTL INC | COM | 44925C10 | 4,209 | 157,048 | SH | DEFINED | 1,2,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| ICICI BK LTD | ADR | 45104G10 | 45,668 | 1,211,021 | SH | DEFINED 1,2,5,6,18,8 |
| ICO GLOBAL COMM HLDG | CL A | 44930K10 | 141 | 130,973 | SH | DEFINED 1,2,6 |
| ICO INC NEW | COM | 44929310 | 3,760 | 514,357 | SH | DEFINED 1,2 |
| ICON PUB LTD CO | SPONSORED | 45103T10 | 323 | 14,879 | SH | DEFINED 5 |
| ICONIX BRAND GROUP I | COM | 45105510 | 22,528 | 1,778,071 | SH | DEFINED 1,2,5,8 |
| ICT GROUP INC | COM | 44929Y10 | 2,657 | 162,705 | SH | DEFINED 1,2 |
| ICU MED INC | COM | 44930G10 | 12,598 | 345,708 | SH | DEFINED 1,2,5,6,8 |
| ICX TECHNOLOGIES INC | COM | 44934T10 | 2,131 | 223,860 | SH | DEFINED 1,2,6 |
| IDACORP INC | COM | 45110710 | 54,074 | 1,692,450 | SH | DEFINED 1,2,5,6,8 |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 1,227 | 570,523 | SH | DEFINED 1,2,6 |
| IDERA PHARMACEUTICAL | COM NEW | 45168K30 | 1,899 | 367,258 | SH | DEFINED 1,2 |
| IDEX CORP | COM | 45167R10 | 53,263 | 1,709,880 | SH | DEFINED 1,2,5,6,8,10 |
| IDEXX LABS INC | COM | 45168D10 | 72,286 | 1,352,408 | SH | DEFINED 1,2,5,6,8,10 |
| IDT CORP | CL B NEW | 44894750 | 87 | 17,930 | SH | DEFINED 1 |
| IESI BFC LTD | COM | 44951D10 | 332 | 20,700 | SH | DEFINED 1 |
| IGATE CORP | COM | 45169U10 | 5,668 | 566,800 | SH | DEFINED 1,2,6 |
| IGO INC | COM | 44959310 | 33 | 26,437 | SH | DEFINED 1 |
| IHS INC | CL A | 45173410 | 38,456 | 701,620 | SH | DEFINED 1,2,5,6,18,8 |
| II VI INC | COM | 90210410 | 18,113 | 569,606 | SH | DEFINED 1,2,5,6,8 |
| IKANOS COMMUNICATION | COM | 45173E10 | 50 | 26,900 | SH | DEFINED 1 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 686,328 | 14,301,483 | SH | DEFINED 1,2,5,6,18,8 |
| ILLUMINA INC | COM | 45232710 | 59,250 | 1,931,238 | SH | DEFINED 1,2,5,6,18,8 |
| IMATION CORP | COM | 45245A10 | 6,147 | 704,895 | SH | DEFINED 1,2,5,6,8 |
| IMERGENT INC | COM | 45247Q10 | 719 | 118,408 | SH | DEFINED 1,2 |
| IMMERSION CORP | COM | 45252110 | 2,606 | 569,083 | SH | DEFINED 1,2,5 |
| IMMUCOR INC | COM | 45252610 | 44,649 | 2,206,002 | SH | DEFINED 1,2,5,6,8 |
| IMMUNOGEN INC | COM | 45253H10 | 9,371 | 1,192,217 | SH | DEFINED 1,2,5,6,8 |
| IMMUNOMEDICS INC | COM | 45290710 | 4,455 | 1,387,955 | SH | DEFINED 1,2,5 |
| IMPAX LABORATORIES I | COM | 45256B10 | 20,457 | 1,503,091 | SH | DEFINED 1,2 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 1,131 | 29,250 | SH | DEFINED 1 |
| IMPERIAL SUGAR CO NE | COM NEW | 45309620 | 4,235 | 242,860 | SH | DEFINED 1,2 |
| IMS HEALTH INC | COM | 44993410 | 135,599 | 6,438,677 | SH | DEFINED 1,2,5,6,18,8 |
| INCONTACT INC | COM | 45336E10 | 1,160 | 395,753 | SH | DEFINED 1,2 |
| INCYTE CORP | COM | 45337C10 | 34,973 | 3,838,942 | SH | DEFINED 1,2,5,6,8 |

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|----------------------|-------------|----------|---------|-----------|----|---------|--------------|
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 691 | 119,183 | SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 10,324 | 494,898 | SH | DEFINED | 1,2,5,8 |
| INDEPENDENT BANK COR | COM | 45383810 | 49 | 68,168 | SH | DEFINED | 1 |
| INFINERA CORPORATION | COM | 45667G10 | 15,059 | 1,697,738 | SH | DEFINED | 1,2,5,6,8 |
| INFINITY PHARMACEUTI | COM | 45665G30 | 1,920 | 310,708 | SH | DEFINED | 1,2 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 13,926 | 342,660 | SH | DEFINED | 1,2,5,8 |
| INFOGROUP INC | COM | 45670G10 | 7,915 | 986,954 | SH | DEFINED | 1,2,5,6,8 |
| INFORMATICA CORP | COM | 45666Q10 | 76,670 | 2,962,504 | SH | DEFINED | 1,2,5,6,8 |
| INFORMATION SERVICES | COM | 45675Y10 | 1,261 | 397,900 | SH | DEFINED | 1,2 |
| INFOSPACE INC | COM PAR \$. | 45678T30 | 7,127 | 831,641 | SH | DEFINED | 1,2,5,6,8 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 115,008 | 2,080,844 | SH | DEFINED | 1,2,4,5,6,8 |
| ING GROEP N V | SPONSORED | 45683710 | 1,014 | 103,398 | SH | DEFINED | 1 |
| INGERSOLL-RAND PLC | SHS | G4779110 | 108,636 | 3,039,620 | SH | DEFINED | 1,2,5,6,18,8 |
| INGLES MKTS INC | CL A | 45703010 | 4,103 | 271,200 | SH | DEFINED | 1,2,5,8 |
| INGRAM MICRO INC | CL A | 45715310 | 78,662 | 4,507,835 | SH | DEFINED | 1,2,5,6,18,8 |
| INHIBITEX INC | COM | 45719T10 | 24 | 25,600 | SH | DEFINED | 1 |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 19,796 | 2,428,896 | SH | DEFINED | 1,2,3,5,8 |
| INNERWORKINGS INC | COM | 45773Y10 | 3,828 | 648,838 | SH | DEFINED | 1,2,5,6 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 2,242 | 404,780 | SH | DEFINED | 1,2 |
| INNOPHOS HOLDINGS IN | COM | 45774N10 | 9,531 | 414,748 | SH | DEFINED | 1,2,5,8 |
| INNOSPEC INC | COM | 45768S10 | 5,134 | 508,834 | SH | DEFINED | 1,2,5,8 |
| INNOTRAC CORP | COM | 45767M10 | 17 | 10,328 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 158 | 34,470 | SH | DEFINED | 1 |
| INOVIO BIOMEDICAL CO | COM | 45773H10 | 27 | 24,100 | SH | DEFINED | 1 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 14,460 | 1,266,218 | SH | DEFINED | 1,2,5,8 |
| INSIGNIA SYS INC | COM | 45765Y10 | 57 | 12,011 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|--------------|
| INSITUFORM TECHNOLOG | CL A | 45766710 | 20,081 | 883,840 | SH | DEFINED | 1,2,5,8 |
| INSMED INC | COM NEW | 45766920 | 1,765 | 2,291,674 | SH | DEFINED | 1,2,5 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 6,754 | 1,223,639 | SH | DEFINED | 1,2,5,6,8 |
| INSTEEL INDUSTRIES I | COM | 45774W10 | 5,764 | 443,418 | SH | DEFINED | 1,2,5 |
| INSULET CORP | COM | 45784P10 | 8,913 | 624,172 | SH | DEFINED | 1,2,5,6,8 |
| INTEGRA BK CORP | COM | 45814P10 | 15 | 20,617 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 16,029 | 434,732 | SH | DEFINED | 1,2,5,6,8 |
| INTEGRAL SYS INC MD | COM | 45810H10 | 3,754 | 433,511 | SH | DEFINED | 1,2 |
| INTEGRATED DEVICE TE | COM | 45811810 | 26,102 | 4,034,267 | SH | DEFINED | 1,2,5,6,18,8 |
| INTEGRATED ELECTRICA | COM | 45811E30 | 848 | 145,015 | SH | DEFINED | 1,2,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 140 | 24,799 | SH | DEFINED | 1 |
| INTEGRYS ENERGY GROU | COM | 45822P10 | 187,518 | 4,465,769 | SH | DEFINED | 1,2,5,6,18,8 |
| INTEL CORP | SDCV 2.95 | 458140AD | 3,233 | 3,350,000 | SH | DEFINED | 1,2 |
| INTEL CORP | COM | 45814010 | 4,184,786 | 205,136,578 | SH | DEFINED | 1,2,5,6,18,8 |
| INTER PARFUMS INC | COM | 45833410 | 4,339 | 356,506 | SH | DEFINED | 1,2 |
| INTERACTIVE BROKERS | COM | 45841N10 | 8,873 | 500,755 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERACTIVE DATA COR | COM | 45840J10 | 9,193 | 363,350 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERACTIVE INTELLIG | COM | 45839M10 | 4,500 | 243,890 | SH | DEFINED | 1,2,5,6 |
| INTERCONTINENTAL HTL | SPONS ADR | 45857P30 | 177 | 12,343 | SH | DEFINED | 1 |
| INTERCONTINENTALEXCH | COM | 45865V10 | 302,312 | 2,692,004 | SH | DEFINED | 1,2,5,6,18,8 |
| INTERDIGITAL INC | COM | 45867G10 | 30,202 | 1,137,115 | SH | DEFINED | 1,2,5,6,8 |
| INTERFACE INC | CL A | 45866510 | 10,093 | 1,214,579 | SH | DEFINED | 1,2,5,8 |

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|----------------------------------|----------|-----------|------------|----|---------|--------------|
| INTERLEUKIN GENETICS COM | 45873810 | 11 | 12,342 | SH | DEFINED | 1 |
| INTERLINE BRANDS INC COM | 45874310 | 12,528 | 725,407 | SH | DEFINED | 1,2,5,8 |
| INTERMEC INC COM | 45878610 | 16,306 | 1,267,939 | SH | DEFINED | 1,2,5,6,8 |
| INTERMUNE INC COM | 45884X10 | 9,949 | 762,964 | SH | DEFINED | 1,2,5,6,8 |
| INTERNAP NETWORK SVC COM PAR \$. | 45885A30 | 6,169 | 1,312,586 | SH | DEFINED | 1,2,5,6 |
| INTERNATIONAL ASSETS COM | 45902810 | 4,143 | 284,915 | SH | DEFINED | 1,2,6,8 |
| INTERNATIONAL BANC SH COM | 45904410 | 37,817 | 1,999,842 | SH | DEFINED | 1,2,5,6,8 |
| INTERNATIONAL BUSINE COM | 45920010 | 8,869,619 | 67,758,740 | SH | DEFINED | 1,2,5,6,18,8 |
| INTERNATIONAL COAL G COM | 45928H10 | 8,713 | 2,257,288 | SH | DEFINED | 1,2,5,6,8 |
| INTERNATIONAL FLAVOR COM | 45950610 | 124,600 | 3,028,693 | SH | DEFINED | 1,2,5,6,18,8 |
| INTERNATIONAL GAME T COM | 45990210 | 189,900 | 10,117,196 | SH | DEFINED | 1,2,5,6,18,8 |
| INTERNATIONAL RECTIF COM | 46025410 | 34,854 | 1,575,682 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERNATIONAL SHIPHO COM NEW | 46032120 | 3,713 | 119,511 | SH | DEFINED | 1,2 |
| INTERNATIONAL SPEEDW CL A | 46033520 | 17,392 | 611,314 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERNET BRANDS INC COM CLASS | 46060810 | 4,524 | 577,833 | SH | DEFINED | 1,2,6,8 |
| INTERNET CAP GROUP I COM NEW | 46059C20 | 4,830 | 726,261 | SH | DEFINED | 1,2,6,8 |
| INTEROIL CORP COM | 46095110 | 476 | 6,200 | SH | DEFINED | 1 |
| INTERPUBLIC GROUP CO COM | 46069010 | 136,554 | 18,503,190 | SH | DEFINED | 1,2,5,6,18,8 |
| INTERSIL CORP CL A | 46069S10 | 42,308 | 2,757,989 | SH | DEFINED | 1,2,5,6,8,10 |
| INTERSTATE HOTELS & COM | 46088S10 | 53 | 24,160 | SH | DEFINED | 1 |
| INTERVAL LEISURE GRO COM | 46113M10 | 12,277 | 984,533 | SH | DEFINED | 1,2,5,6,8 |
| INTEVAC INC COM | 46114810 | 5,474 | 477,284 | SH | DEFINED | 1,2,5,6,8 |
| INTL PAPER CO COM | 46014610 | 968,757 | 36,174,633 | SH | DEFINED | 1,2,5,6,18,8 |
| INTREPID POTASH INC COM | 46121Y10 | 14,534 | 498,245 | SH | DEFINED | 1,2,5,6,8,10 |
| INTUIT COM | 46120210 | 357,135 | 11,621,708 | SH | DEFINED | 1,2,5,6,18,8 |
| INTUITIVE SURGICAL I COM NEW | 46120E60 | 398,830 | 1,314,405 | SH | DEFINED | 1,2,5,6,18,8 |
| INUVO INC COM | 46122W10 | 22 | 65,900 | SH | DEFINED | 1 |
| INVACARE CORP COM | 46120310 | 25,982 | 1,041,772 | SH | DEFINED | 1,2,5,8 |
| INVENTIV HEALTH INC COM | 46122E10 | 15,437 | 954,687 | SH | DEFINED | 1,2,5,6,8 |
| INVENTURE GROUP INC COM | 46121410 | 41 | 17,407 | SH | DEFINED | 1 |
| INVERNESS MED INNOVA COM | 46126P10 | 37,463 | 902,514 | SH | DEFINED | 1,2,5,6,8,10 |
| INVERNESS MED INNOVA PFD CONV S | 46126P30 | 961 | 3,577 | SH | DEFINED | 1,2 |
| INVESCO LTD SHS | G491BT10 | 406,870 | 17,321,000 | SH | DEFINED | 1,2,5,6,18,8 |
| INVESCO MORTGAGE CAP COM | 46131B10 | 4,477 | 196,686 | SH | DEFINED | 1,2 |
| INVESTMENT TECHNOLOG COM | 46145F10 | 13,449 | 682,669 | SH | DEFINED | 1,2,5,6,8,10 |
| INVESTORS BANCORP IN COM | 46146P10 | 11,490 | 1,050,273 | SH | DEFINED | 1,2,5,6,8 |
| INVESTORS REAL ESTAT SH BEN INT | 46173010 | 14,424 | 1,602,651 | SH | DEFINED | 1,2,3,5,8 |
| ION GEOPHYSICAL CORP COM | 46204410 | 16,004 | 2,703,327 | SH | DEFINED | 1,2,5,8 |

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|--------------------------|----------------|---------|---------------|-------------------|--------------------------------|--------------|
| IOWA TELECOMM SERVIC COM | 46259420 | 12,883 | 768,685 | SH | DEFINED | 1,2,5,8 |
| IPASS INC COM | 46261V10 | 723 | 695,549 | SH | DEFINED | 1,2 |
| IPC THE HOSPITALIST COM | 44984A10 | 11,792 | 354,637 | SH | DEFINED | 1,2,6,8 |
| IPG PHOTONICS CORP COM | 44980X10 | 7,247 | 433,190 | SH | DEFINED | 1,2,5,6,8 |
| IRIS INTL INC COM | 46270W10 | 4,597 | 371,937 | SH | DEFINED | 1,2,6 |
| IROBOT CORP COM | 46272610 | 6,618 | 376,020 | SH | DEFINED | 1,2,6,8 |
| IRON MTN INC COM | 46284610 | 148,974 | 6,545,450 | SH | DEFINED | 1,2,5,6,18,8 |
| ISHARES INC C&S/REALTY | 46428756 | 230 | 4,367 | SH | DEFINED | 1 |
| ISHARES INC DJ SEL DIV | 46428716 | 366 | 8,325 | SH | DEFINED | 1 |
| ISHARES INC GSCI COMMO | 46428R10 | 285 | 8,580 | SH | DEFINED | 1 |

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| | | | | | | | |
|----------------------|------------|----------|---------|------------|--------|---------|--------------|
| ISHARES INC | MSCI BRAZI | 46428640 | 2,761 | 37,004 | SH | DEFINED | 1,18 |
| ISHARES INC | MSCI CDA I | 46428650 | 18,673 | 709,175 | SH | DEFINED | 1,2 |
| ISHARES INC | MSCI BRIC | 46428665 | 550 | 11,997 | SH | DEFINED | 6 |
| ISHARES INC | MSCI PAC J | 46428666 | 1,754 | 42,395 | SH | DEFINED | 1 |
| ISHARES INC | MSCI UTD K | 46428669 | 7,959 | 491,272 | SH | DEFINED | 1 |
| ISHARES INC | MSCI TURKE | 46428671 | 8,601 | 159,575 | SH | DEFINED | 1 |
| ISHARES INC | MSCI TAIWA | 46428673 | 8,457 | 652,011 | SH | DEFINED | 1,6 |
| ISHARES INC | MSCI S KOR | 46428677 | 11,463 | 240,617 | SH | DEFINED | 5,6 |
| ISHARES INC | MSCI MALAY | 46428683 | 268 | 25,282 | SH | DEFINED | 6 |
| ISHARES INC | MSCI JAPAN | 46428684 | 565 | 58,049 | SH | DEFINED | 1 |
| ISHARES INC | KLD SEL SO | 46428880 | 261 | 5,327 | SH | DEFINED | 1 |
| ISHARES INC | RU 1000 GR | 46428761 | 3,347 | 67,146 | SH | DEFINED | 1 |
| ISHARES INC | RU 1000 VA | 46428762 | 528 | 8,595 | SH | DEFINED | 1 |
| ISHARES INC | RU 1000 IN | 46428759 | 482 | 8,377 | SH | DEFINED | 1 |
| ISHARES INC | RU 23000 I | 46428765 | 13,901 | 222,606 | SH | DEFINED | 1 |
| ISHARES INC | S&P 100 IN | 46428768 | 23,361 | 357,703 | SH | DEFINED | 1 |
| ISHARES TR | BARCLYS IN | 46428861 | 6,059 | 57,564 | SH | DEFINED | 1 |
| ISHARES TR | BARCLYS 1- | 46428864 | 11,779 | 113,300 | SH | DEFINED | 2 |
| ISHARES TR INDEX | BARCLYS TI | 46428717 | 38,298 | 368,600 | SH | DEFINED | 2 |
| ISHARES TR INDEX | S&P 500 IN | 46428720 | 58,701 | 525,004 | SH | DEFINED | 2,6 |
| ISHARES TR INDEX | BARCLY USA | 46428722 | 1,294 | 12,539 | SH | DEFINED | 1 |
| ISHARES TR INDEX | MSCI EMERG | 46428723 | 601,047 | 14,483,068 | SH | DEFINED | 1,2,5,6,18 |
| ISHARES TR INDEX | IBOXX INV | 46428724 | 11,686 | 112,200 | SH | DEFINED | 2 |
| ISHARES TR INDEX | MSCI EAFE | 46428746 | 183,407 | 3,317,786 | SH | DEFINED | 1,2,6 |
| ISHARES TR INDEX | S&P MIDCAP | 46428750 | 6,046 | 83,500 | SH | DEFINED | 2 |
| ISHARES TR INDEX | S&P SMLCAP | 46428780 | 34,071 | 622,650 | SH | DEFINED | 1,2 |
| IS TR INDX RUSS 2000 | RUSSE 2000 | 46428765 | 473 | 7,600 | SH PUT | DEFINED | 118 |
| IS TR IS MSCI AW X U | ETF | 46428710 | 791 | 15,376 | SH | DEFINED | 1 |
| IS TR IS MSCI AW X U | ETF | 46428824 | 1,085 | 25,604 | SH | DEFINED | 1 |
| ISILON SYS INC | COM | 46432L10 | 3,155 | 459,872 | SH | DEFINED | 1,2,6 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 38,984 | 3,508,935 | SH | DEFINED | 1,2,5,6,8 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 3,107 | 415,408 | SH | DEFINED | 1,2,5,6 |
| ISRAMCO INC | COM NEW | 46514140 | 1,174 | 16,415 | SH | DEFINED | 1,2 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 3,224 | 706,951 | SH | DEFINED | 1,2 |
| ISTAR FINL INC | COM | 45031U10 | 6,914 | 2,700,814 | SH | DEFINED | 1,2,5,18,8 |
| ITAU UNIBANCO HLDG S | SPON ADR R | 46556210 | 99,235 | 4,344,798 | SH | DEFINED | 1,2,4,5,6,18 |
| ITC HLDGS CORP | COM | 46568510 | 31,772 | 609,948 | SH | DEFINED | 1,2,5,6,8,10 |
| ITRON INC | COM | 46574110 | 60,179 | 890,614 | SH | DEFINED | 1,2,5,6,8,10 |
| ITT CORP NEW | COM | 45091110 | 337,410 | 6,783,475 | SH | DEFINED | 1,2,5,6,18,8 |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 87,004 | 906,674 | SH | DEFINED | 1,2,5,6,18,8 |
| IXIA | COM | 45071R10 | 5,237 | 703,000 | SH | DEFINED | 1,2,5,6,8 |
| IXYS CORP | COM | 46600W10 | 3,590 | 484,422 | SH | DEFINED | 1,2,5,6 |
| J & J SNACK FOODS CO | COM | 46603210 | 15,124 | 378,475 | SH | DEFINED | 1,2,5,8 |
| J CREW GROUP INC | COM | 46612H40 | 81,039 | 1,811,323 | SH | DEFINED | 1,2,5,6,8 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 22,450 | 1,103,189 | SH | DEFINED | 1,2,5,6,8 |
| JABIL CIRCUIT INC | COM | 46631310 | 124,113 | 7,145,223 | SH | DEFINED | 1,2,5,6,8,10 |
| JACK IN THE BOX INC | COM | 46636710 | 27,319 | 1,388,858 | SH | DEFINED | 1,2,5,8 |
| JACKSON HEWITT TAX S | COM | 46820210 | 2,822 | 641,446 | SH | DEFINED | 1,2 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 160,820 | 4,275,988 | SH | DEFINED | 1,2,5,6,18,8 |
| JAKKS PAC INC | COM | 47012E10 | 7,468 | 616,168 | SH | DEFINED | 1,2,5,8 |

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

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| | | | | | | | |
|----------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| JAMBA INC | COM | 47023A10 | 36 | 21,301 | SH | DEFINED | 1 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 10,245 | 554,094 | SH | DEFINED | 1,2,5,8 |
| JANUS CAP GROUP INC | COM | 47102X10 | 90,084 | 6,697,706 | SH | DEFINED | 1,2,5,6,8,10 |
| JARDEN CORP | COM | 47110910 | 47,292 | 1,529,992 | SH | DEFINED | 1,2,5,6,8,10 |
| JAVELIN PHARMACEUTIC | COM | 47189410 | 1,145 | 880,701 | SH | DEFINED | 1,2 |
| JAZZ PHARMACEUTICALS | COM | 47214710 | 197 | 25,000 | SH | DEFINED | 1 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 20,343 | 798,705 | SH | DEFINED | 1,2,5,8 |
| JDS UNIPHASE CORP | COM PAR \$0 | 46612J50 | 56,960 | 6,904,303 | SH | DEFINED | 1,2,5,6,8,10 |
| JEFFERIES GROUP INC | COM | 47231910 | 65,799 | 2,772,801 | SH | DEFINED | 1,2,5,6,18,8 |
| JETBLUE AIRWAYS CORP | COM | 47714310 | 42,023 | 7,710,640 | SH | DEFINED | 1,2,5,6 |
| JMP GROUP INC | COM | 46629U10 | 3,049 | 313,727 | SH | DEFINED | 1,2 |
| JO-ANN STORES INC | COM | 47758P30 | 37,172 | 1,025,722 | SH | DEFINED | 1,2,5,8 |
| JOES JEANS INC | COM | 47777N10 | 18 | 13,239 | SH | DEFINED | 1 |
| JOHN BEAN TECHNOLOGI | COM | 47783910 | 12,297 | 722,954 | SH | DEFINED | 1,2,5,6,8 |
| JOHN HANCOCK BK &THR | SH BEN INT | 40973520 | 1,051 | 74,572 | SH | DEFINED | 1 |
| JOHNSON & JOHNSON | COM | 47816010 | 8,856,725 | 137,505,439 | SH | DEFINED | 1,2,5,6,18,8 |
| JOHNSON CTLS INC | COM | 47836610 | 609,747 | 22,384,234 | SH | DEFINED | 1,2,5,6,18,8 |
| JONES APPAREL GROUP | COM | 48007410 | 40,317 | 2,510,418 | SH | DEFINED | 1,2,5,6,8 |
| JONES LANG LASALLE I | COM | 48020Q10 | 57,658 | 954,604 | SH | DEFINED | 1,2,5,6,8,10 |
| JONES SODA CO | COM | 48023P10 | 12 | 27,800 | SH | DEFINED | 1 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 24,307 | 576,135 | SH | DEFINED | 1,2,5,6,8 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 3,625 | 931,833 | SH | DEFINED | 1,2 |
| JOY GLOBAL INC | COM | 48116510 | 146,127 | 2,833,559 | SH | DEFINED | 1,2,5,6,18,8 |
| JPMORGAN CHASE & CO | COM | 46625H10 | 6,536,400 | 156,861,055 | SH | DEFINED | 1,2,5,6,18,8 |
| JUNIPER NETWORKS INC | COM | 48203R10 | 487,109 | 18,264,320 | SH | DEFINED | 1,2,5,6,18,8 |
| K FED BANCORP | COM | 48246S10 | 549 | 62,407 | SH | DEFINED | 1,2 |
| K TRON INTL INC | COM | 48273010 | 5,627 | 51,741 | SH | DEFINED | 1,2,5,6 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 3,466 | 944,320 | SH | DEFINED | 1,2,6,8 |
| K12 INC | COM | 48273U10 | 9,527 | 469,990 | SH | DEFINED | 1,2,6,8 |
| KADANT INC | COM | 48282T10 | 5,716 | 358,172 | SH | DEFINED | 1,2 |
| KAISER ALUMINUM CORP | COM PAR \$0 | 48300770 | 15,840 | 380,595 | SH | DEFINED | 1,2,5,8 |
| KAMAN CORP | COM | 48354810 | 13,107 | 567,654 | SH | DEFINED | 1,2,5,6,8 |
| KANSAS CITY LIFE INS | COM | 48483610 | 3,078 | 103,475 | SH | DEFINED | 1,2,5,8 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 65,458 | 1,966,306 | SH | DEFINED | 1,2,5,6,8,10 |
| KAPSTONE PAPER & PAC | COM | 48562P10 | 5,346 | 543,845 | SH | DEFINED | 1,2 |
| KAYDON CORP | COM | 48658710 | 32,763 | 916,203 | SH | DEFINED | 1,2,5,8 |
| KAYNE ANDERSON ENERG | COM | 48660Q10 | 3,026 | 207,970 | SH | DEFINED | 1,2 |
| KB FINANCIAL GROUP I | SPONSORED | 48241A10 | 6,380 | 125,476 | SH | DEFINED | 1,2,6 |
| KB HOME | COM | 48666K10 | 49,383 | 3,609,904 | SH | DEFINED | 1,2,5,6,8,10 |
| KBR INC | COM | 48242W10 | 100,568 | 5,293,034 | SH | DEFINED | 1,2,5,6,18,8 |
| KBW INC | COM | 48242310 | 19,169 | 700,619 | SH | DEFINED | 1,2,5,6,8 |
| KEARNY FINL CORP | COM | 48716910 | 4,480 | 444,857 | SH | DEFINED | 1,2,5 |
| KEITHLEY INSTRS INC | COM | 48758410 | 145 | 31,186 | SH | DEFINED | 1 |
| KELLOGG CO | COM | 48783610 | 482,194 | 9,063,788 | SH | DEFINED | 1,2,5,6,18,8 |
| KELLY SVCS INC | CL A | 48815220 | 7,944 | 665,869 | SH | DEFINED | 1,2,5,8 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 5,986 | 326,946 | SH | DEFINED | 1,2,5,6 |
| KENEXA CORP | COM | 48887910 | 7,263 | 557,426 | SH | DEFINED | 1,2,5,6,8 |
| KENNAMETAL INC | COM | 48917010 | 42,251 | 1,630,054 | SH | DEFINED | 1,2,5,6,8,10 |
| KENSEY NASH CORP | COM | 49005710 | 5,694 | 223,276 | SH | DEFINED | 1,2,6,8 |
| KENTUCKY FIRST FED B | COM | 49129210 | 390 | 35,417 | SH | DEFINED | 1,2 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 117 | 46,674 | SH | DEFINED | 1 |
| KEY ENERGY SVCS INC | COM | 49291410 | 24,789 | 2,820,121 | SH | DEFINED | 1,2,5,6,8 |
| KEYCORP NEW | COM | 49326710 | 204,838 | 36,907,667 | SH | DEFINED | 1,2,5,6,18,8 |
| KEYNOTE SYS INC | COM | 49330810 | 2,761 | 253,071 | SH | DEFINED | 1,2 |
| KFORCE INC | COM | 49373210 | 8,663 | 693,030 | SH | DEFINED | 1,2,5,6,8 |
| KID BRANDS INC | COM | 49375T10 | 261 | 59,601 | SH | DEFINED | 1 |
| KILROY RLTY CORP | COM | 49427F10 | 46,355 | 1,511,408 | SH | DEFINED | 1,2,3,5,6,8 |
| KIMBALL INTL INC | CL B | 49427410 | 6,296 | 738,988 | SH | DEFINED | 1,2,5,8 |
| KIMBERLY CLARK CORP | COM | 49436810 | 1,021,807 | 16,038,405 | SH | DEFINED | 1,2,5,6,18,8 |
| KIMCO REALTY CORP | COM | 49446R10 | 263,136 | 19,448,356 | SH | DEFINED | 1,2,3,5,6,18 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 443 | 7,268 | SH | DEFINED | 1,8 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 19,500 | 356,889 | SH | DEFINED | 1,2,5,6,18,8 |
| KINDRED HEALTHCARE I | COM | 49458010 | 25,159 | 1,362,897 | SH | DEFINED | 1,2,5,6,8 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 85,501 | 2,270,932 | SH | DEFINED | 1,2,5,6,18,8 |
| KING PHARMACEUTICALS | COM | 49558210 | 104,431 | 8,511,058 | SH | DEFINED | 1,2,5,6,8,10 |
| KINROSS GOLD CORP | COM NO PAR | 49690240 | 578 | 31,402 | SH | DEFINED | 1 |
| KIRBY CORP | COM | 49726610 | 42,000 | 1,205,864 | SH | DEFINED | 1,2,5,6,8,10 |
| KIRKLANDS INC | COM | 49749810 | 5,293 | 304,697 | SH | DEFINED | 1,2 |
| KITE RLTY GROUP TR | COM | 49803T10 | 7,456 | 1,831,988 | SH | DEFINED | 1,2,3,8 |
| KKR FINANCIAL HLDGS | COM | 48248A30 | 288 | 49,586 | SH | DEFINED | 1,2 |
| KLA-TENCOR CORP | COM | 48248010 | 212,469 | 5,875,807 | SH | DEFINED | 1,2,5,6,18,8 |
| KNIGHT CAPITAL GROUP | CL A | 49900510 | 40,561 | 2,633,842 | SH | DEFINED | 1,2,5,6,18,8 |
| KNIGHT TRANSN INC | COM | 49906410 | 25,693 | 1,331,923 | SH | DEFINED | 1,2,5,6,8 |
| KNIGHTSBRIDGE TANKER | ORD | G5299G10 | 4,482 | 338,006 | SH | DEFINED | 1,2,5 |
| KNOLL INC | COM NEW | 49890420 | 11,085 | 1,073,111 | SH | DEFINED | 1,2,5,6,8 |
| KNOLOGY INC | COM | 49918380 | 8,152 | 746,537 | SH | DEFINED | 1,2,5,6,8 |
| KNOT INC | COM | 49918410 | 6,499 | 645,354 | SH | DEFINED | 1,2,5,6,8 |
| KODIAK OIL & GAS COR | COM | 50015Q10 | 149 | 67,300 | SH | DEFINED | 1 |
| KOHLBERG CAPITAL COR | COM | 50023310 | 1,575 | 345,379 | SH | DEFINED | 1,2 |
| KOHL'S CORP | COM | 50025510 | 583,089 | 10,811,968 | SH | DEFINED | 1,2,5,6,18,8 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 1,495 | 50,777 | SH | DEFINED | 1,2 |
| KOPIN CORP | COM | 50060010 | 6,238 | 1,492,400 | SH | DEFINED | 1,2,5,6,8 |
| KOPPERS HOLDINGS INC | COM | 50060P10 | 12,884 | 423,269 | SH | DEFINED | 1,2,5,8 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 4,639 | 319,081 | SH | DEFINED | 1,2,6 |
| KORN FERRY INTL | COM NEW | 50064320 | 22,503 | 1,363,802 | SH | DEFINED | 1,2,5,6,8 |
| KRAFT FOODS INC | CL A | 50075N10 | 2,003,369 | 73,707,473 | SH | DEFINED | 1,2,5,6,18,8 |
| KRATOS DEFENSE & SEC | COM NEW | 50077B20 | 124 | 11,708 | SH | DEFINED | 1 |
| KRISPY KREME DOUGHNU | COM | 50101410 | 3,323 | 1,126,283 | SH | DEFINED | 1,2,6 |
| KROGER CO | COM | 50104410 | 495,914 | 24,155,562 | SH | DEFINED | 1,2,5,6,18,8 |
| KRONOS WORLDWIDE INC | COM | 50105F10 | 206 | 12,649 | SH | DEFINED | 1,2 |
| K-SWISS INC | CL A | 48268610 | 5,855 | 589,028 | SH | DEFINED | 1,2,5,6,8 |
| KT CORP | SPONSORED | 48268K10 | 1,629 | 96,838 | SH | DEFINED | 1,2,5,6 |
| KUBOTA CORP | ADR | 50117320 | 287 | 6,220 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDS | COM | 50124210 | 7,497 | 1,390,889 | SH | DEFINED | 1,2,6,8 |
| KVH INDS INC | COM | 48273810 | 4,148 | 281,416 | SH | DEFINED | 1,2 |
| KYOCERA CORP | ADR | 50155620 | 491 | 5,555 | SH | DEFINED | 1,2 |
| L-1 IDENTITY SOLUTIO | COM | 50212A10 | 12,897 | 1,721,943 | SH | DEFINED | 1,2,5,6,8 |
| L-3 COMMUNICATIONS C | DEBT 3.00 | 502413AW | 1,628 | 1,550,000 | SH | DEFINED | 1,2 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 360,671 | 4,148,026 | SH | DEFINED | 1,2,5,6,18,8 |
| LA BARGE INC | COM | 50247010 | 2,897 | 240,450 | SH | DEFINED | 1,2 |
| LA JOLLA PHARMACEUTI | COM NEW | 50345930 | 8 | 47,641 | SH | DEFINED | 1 |
| LA Z BOY INC | COM | 50533610 | 11,953 | 1,254,199 | SH | DEFINED | 1,2,8 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 292,426 | 3,907,346 | SH | DEFINED | 1,2,5,6,18,8 |
| LABRANCHE & CO INC | COM | 50544710 | 3,779 | 1,330,610 | SH | DEFINED | 1,2,5,8 |
| LACLEDE GROUP INC | COM | 50559710 | 18,595 | 550,650 | SH | DEFINED | 1,2,5,8 |
| LADENBURG THALMAN FI | COM | 50575Q10 | 39 | 60,925 | SH | DEFINED | 1 |
| LADISH INC | COM NEW | 50575420 | 5,128 | 340,727 | SH | DEFINED | 1,2,5 |
| LAKELAND BANCORP INC | COM | 51163710 | 2,679 | 419,206 | SH | DEFINED | 1,2,8 |

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|----------------------|-----------|----------|---------|-----------|----|---------|--------------|
| LAKELAND FINL CORP | COM | 51165610 | 6,315 | 366,073 | SH | DEFINED | 1,2,8 |
| LAKES ENTMNT INC | COM | 51206P10 | 847 | 337,349 | SH | DEFINED | 1,2 |
| LAM RESEARCH CORP | COM | 51280710 | 126,791 | 3,233,631 | SH | DEFINED | 1,2,5,6,18,8 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 43,577 | 1,401,649 | SH | DEFINED | 1,2,5,6,8,10 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 8,897 | 533,714 | SH | DEFINED | 1,2,5,6 |
| LANCASTER COLONY COR | COM | 51384710 | 34,257 | 689,561 | SH | DEFINED | 1,2,5,6,8 |
| LANCE INC | COM | 51460610 | 16,818 | 639,466 | SH | DEFINED | 1,2,5,8 |
| LANDAUER INC | COM | 51476K10 | 14,473 | 235,715 | SH | DEFINED | 1,2,5,6,8 |
| LANDEC CORP | COM | 51476610 | 3,449 | 552,735 | SH | DEFINED | 1,2,6 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 4,107 | 192,922 | SH | DEFINED | 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 42,391 | 1,093,400 | SH | DEFINED | 1,2,5,6,8,10 |
| LANNET INC | COM | 51601210 | 844 | 142,816 | SH | DEFINED | 1,2 |

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|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| LAS VEGAS SANDS CORP | COM | 51783410 | 70,364 | 4,709,801 | SH | DEFINED | 1,2,5,6,18,8 |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 51,542 | 2,427,796 | SH | DEFINED | 1,2,3,5,8 |
| LASERCARD CORP | COM | 51807U10 | 62 | 10,671 | SH | DEFINED | 1 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 6,729 | 2,492,072 | SH | DEFINED | 1,2,5,6,8 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 197,360 | 4,081,064 | SH | DEFINED | 1,2,5,6,18,8 |
| LAWSON PRODS INC | COM | 52077610 | 1,841 | 104,308 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078P10 | 22,859 | 3,437,435 | SH | DEFINED | 1,2,5,8 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 12,106 | 421,673 | SH | DEFINED | 1,2,5,8 |
| LAZARD LTD | SHS A | G5405010 | 27,909 | 735,025 | SH | DEFINED | 1,2,5,6,10 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 1,515 | 295,828 | SH | DEFINED | 1,2 |
| LDK SOLAR CO LTD | SPONSORED | 50183L10 | 108 | 15,468 | SH | DEFINED | 1,5 |
| LEAP WIRELESS INTL I | COM NEW | 52186330 | 13,113 | 747,189 | SH | DEFINED | 1,2,5,6,8,10 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 2,820 | 721,206 | SH | DEFINED | 1,2 |
| LEAR CORP | COM NEW | 52186520 | 2,852 | 42,163 | SH | DEFINED | 1,2 |
| LEARNING TREE INTL I | COM | 52201510 | 1,395 | 116,819 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 102 | 34,029 | SH | DEFINED | 1 |
| LECROY CORP | COM | 52324W10 | 73 | 19,918 | SH | DEFINED | 1 |
| LEE ENTERPRISES INC | COM | 52376810 | 183 | 52,655 | SH | DEFINED | 1 |
| LEGACY BANCORP INC | CL A | 52463G10 | 1,457 | 147,815 | SH | DEFINED | 1,2 |
| LEGG MASON INC | COM | 52490110 | 187,782 | 6,226,196 | SH | DEFINED | 1,2,5,6,18,8 |
| LEGGETT & PLATT INC | COM | 52466010 | 189,814 | 9,304,584 | SH | DEFINED | 1,2,5,6,18,8 |
| LENDER PROCESSING SV | COM | 52602E10 | 120,470 | 2,962,855 | SH | DEFINED | 1,2,5,6,18,8 |
| LENNAR CORP | CL A | 52605710 | 90,505 | 7,087,345 | SH | DEFINED | 1,2,5,6,8,10 |
| LENNOX INTL INC | COM | 52610710 | 65,523 | 1,678,364 | SH | DEFINED | 1,2,5,6,8,10 |
| LEUCADIA NATL CORP | COM | 52728810 | 167,236 | 7,029,658 | SH | DEFINED | 1,2,5,6,18,8 |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 38,753 | 25,328,855 | SH | DEFINED | 1,2,5,6,18,8 |
| LEXICON PHARMACEUTIC | COM | 52887210 | 3,080 | 1,811,891 | SH | DEFINED | 1,2,5,6 |
| LEXINGTON REALTY TRU | COM | 52904310 | 19,206 | 3,158,927 | SH | DEFINED | 1,2,3,5,8 |
| LEXMARK INTL NEW | CL A | 52977110 | 65,752 | 2,530,863 | SH | DEFINED | 1,2,5,6,18,8 |
| LG DISPLAY CO LTD | SPONS ADR | 50186V10 | 1,528 | 90,225 | SH | DEFINED | 1,2,6 |
| LHC GROUP INC | COM | 50187A10 | 11,446 | 340,565 | SH | DEFINED | 1,2,5,6,8 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 72,887 | 3,329,672 | SH | DEFINED | 1,2,5,6,18,8 |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 17,855 | 816,789 | SH | DEFINED | 1,2,5,18,8,1 |
| LIBERTY MEDIA CORP | DEB 3.25 | 530715AR | 565 | 950,000 | SH | DEFINED | 2 |
| LIBERTY MEDIA CORP N | INT COM SE | 53071M10 | 102,523 | 9,457,871 | SH | DEFINED | 1,2,5,6,18,8 |
| LIBERTY MEDIA CORP N | CAP COM SE | 53071M30 | 22,886 | 958,359 | SH | DEFINED | 1,2,5,6,8,10 |

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|---------------------------------|----------|-----------|------------|----|---------|----------------|
| LIBERTY MEDIA CORP N LIB STAR C | 53071M70 | 26,780 | 580,285 | SH | DEFINED | 1,2,5,6,18,8 |
| LIBERTY MEDIA CORP N DEB 3.12 | 530718AF | 3,170 | 3,150,000 | SH | DEFINED | 1,2 |
| LIBERTY PPTY TR SH BEN INT | 53117210 | 130,052 | 4,062,842 | SH | DEFINED | 1,2,3,5,6,18,8 |
| LIFE PARTNERS HOLDIN COM | 53215T10 | 3,551 | 167,649 | SH | DEFINED | 1,2,6 |
| LIFE TECHNOLOGIES CO COM | 53217V10 | 355,890 | 6,815,203 | SH | DEFINED | 1,2,5,6,18,8 |
| LIFE TIME FITNESS IN COM | 53217R20 | 35,092 | 1,407,620 | SH | DEFINED | 1,2,5,6,8 |
| LIFEPOINT HOSPITALS NOTE 3.50 | 53219LAH | 1,443 | 1,550,000 | SH | DEFINED | 1,2 |
| LIFEPOINT HOSPITALS COM | 53219L10 | 38,022 | 1,168,827 | SH | DEFINED | 1,2,5,6,8,10 |
| LIFEWAY FOODS INC COM | 53191410 | 917 | 77,173 | SH | DEFINED | 1,2 |
| LIGAND PHARMACEUTICA CL B | 53220K20 | 4,612 | 2,125,246 | SH | DEFINED | 1,2,5,6,8 |
| LIGHTPATH TECHNOLOGI CL A NEW | 53225780 | 17 | 10,252 | SH | DEFINED | 1,2 |
| LIHUA INTL INC COM | 53235210 | 411 | 39,300 | SH | DEFINED | 1,2 |
| LILLY ELI & CO COM | 53245710 | 1,363,692 | 38,187,964 | SH | DEFINED | 1,2,5,6,18,8 |
| LIMELIGHT NETWORKS I COM | 53261M10 | 2,476 | 631,593 | SH | DEFINED | 1,2,6 |
| LIMITED BRANDS INC COM | 53271610 | 205,137 | 10,661,982 | SH | DEFINED | 1,2,5,6,18,8 |
| LIN TV CORP CL A | 53277410 | 2,835 | 635,643 | SH | DEFINED | 1,2,6 |
| LINCARE HLDGS INC COM | 53279110 | 58,495 | 1,575,204 | SH | DEFINED | 1,2,5,6,8,10 |
| LINCOLN EDL SVCS COR COM | 53353510 | 4,694 | 216,705 | SH | DEFINED | 1,2,6,8 |
| LINCOLN ELEC HLDGS I COM | 53390010 | 49,732 | 930,274 | SH | DEFINED | 1,2,5,6,8,10 |
| LINCOLN NATL CORP IN COM | 53418710 | 299,634 | 12,043,149 | SH | DEFINED | 1,2,5,6,18,8 |
| LINDSAY CORP COM | 53555510 | 10,219 | 256,432 | SH | DEFINED | 1,2,5,6,8 |
| LINEAR TECHNOLOGY CO NOTE 3.00 | 535678AC | 2,356 | 2,350,000 | SH | DEFINED | 1,2 |
| LINEAR TECHNOLOGY CO COM | 53567810 | 243,769 | 7,976,725 | SH | DEFINED | 1,2,5,6,18,8 |
| LINN ENERGY LLC UNIT LTD L | 53602010 | 519 | 18,600 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 2,790 | 1,212,866 | SH | DEFINED 1,2 |
| LIONS GATE ENTMNT CO | COM NEW | 53591920 | 240 | 41,266 | SH | DEFINED 1,2,6,8 |
| LIQUIDITY SERVICES I | COM | 53635B10 | 2,755 | 273,578 | SH | DEFINED 1,2,6 |
| LITHIA MTRS INC | CL A | 53679710 | 3,565 | 433,657 | SH | DEFINED 1,2 |
| LITTELFUSE INC | COM | 53700810 | 15,527 | 482,961 | SH | DEFINED 1,2,5,8 |
| LIVE NATION INC | COM | 53803410 | 17,574 | 2,065,076 | SH | DEFINED 1,2,5,6,8 |
| LIVEPERSON INC | COM | 53814610 | 6,064 | 870,050 | SH | DEFINED 1,2,5 |
| LIZ CLAIBORNE INC | COM | 53932010 | 12,155 | 2,159,005 | SH | DEFINED 1,2,5,6,8 |
| LKQ CORP | COM | 50188920 | 61,840 | 3,156,719 | SH | DEFINED 1,2,5,6,8,10 |
| LLOYDS BANKING GROUP | SPONSORED | 53943910 | 187 | 57,053 | SH | DEFINED 1,2 |
| LMI AEROSPACE INC | COM | 50207910 | 1,989 | 149,528 | SH | DEFINED 1,2 |
| LOCAL COM CORP | COM | 53954R10 | 82 | 14,074 | SH | DEFINED 1,2 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 5,734,837 | 76,109,310 | SH | DEFINED 1,2,5,6,18,8 |
| LODGENET INTERACTIVE | COM | 54021110 | 2,785 | 503,634 | SH | DEFINED 1,2 |
| LODGIAN INC | COM PAR \$. | 54021P40 | 64 | 43,340 | SH | DEFINED 1 |
| LOEWS CORP | COM | 54042410 | 491,003 | 13,507,648 | SH | DEFINED 1,2,5,6,18,8 |
| LOGITECH INTL S A | SHS | H5043023 | 624 | 36,474 | SH | DEFINED 1 |
| LOGMEIN INC | COM | 54142L10 | 2,293 | 114,936 | SH | DEFINED 1,2 |
| LO-JACK CORP | COM | 53945110 | 136 | 33,698 | SH | DEFINED 1 |
| LONGTOP FINL TECHNOL | ADR | 54318P10 | 442 | 11,950 | SH | DEFINED 1 |
| LOOPNET INC | COM | 54352430 | 4,816 | 485,042 | SH | DEFINED 1,2,6,8 |
| LORAL SPACE & COMMUN | COM | 54388110 | 6,687 | 211,550 | SH | DEFINED 1,2,5,8 |
| LORILLARD INC | COM | 54414710 | 522,114 | 6,507,720 | SH | DEFINED 1,2,5,6,18,8 |
| LOUISIANA PAC CORP | COM | 54634710 | 29,457 | 4,220,148 | SH | DEFINED 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| LOWES COS INC | COM | 54866110 | 2,683,411 | 114,724,700 | SH | DEFINED | 1,2,5,6,18,8 |
| LSB INDS INC | COM | 50216010 | 5,616 | 398,266 | SH | DEFINED | 1,2,6 |
| LSI CORPORATION | COM | 50216110 | 145,707 | 24,244,132 | SH | DEFINED | 1,2,5,6,18,8 |
| LSI INDS INC | COM | 50216C10 | 3,165 | 401,590 | SH | DEFINED | 1,2 |
| LTC PPTYS INC | COM | 50217510 | 15,140 | 565,996 | SH | DEFINED | 1,2,3,5,8 |
| LTX-CREDENCE CORP | COM | 50240310 | 205 | 115,325 | SH | DEFINED | 1 |
| LUBRIZOL CORP | COM | 54927110 | 266,855 | 3,658,055 | SH | DEFINED | 1,2,5,6,18,8 |
| LUBYS INC | COM | 54928210 | 1,404 | 381,426 | SH | DEFINED | 1,2 |
| LUCENT TECHNOLOGIES | DBCV 2.87 | 549463AG | 1,190 | 1,200,000 | SH | DEFINED | 2 |
| LUCENT TECHNOLOGIES | DBCV 2.87 | 549463AH | 2,259 | 2,650,000 | SH | DEFINED | 1,2 |
| LUFKIN INDS INC | COM | 54976410 | 26,703 | 364,801 | SH | DEFINED | 1,2,5,6,8 |
| LULULEMON ATHLETICA | COM | 55002110 | 23,241 | 772,137 | SH | DEFINED | 1,2,5,6,8 |
| LUMBER LIQUIDATORS I | COM | 55003Q10 | 1,113 | 41,533 | SH | DEFINED | 1,2,6,8 |
| LUMINEX CORP DEL | COM | 55027E10 | 12,478 | 835,773 | SH | DEFINED | 1,2,5,6,8 |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 295 | 11,480 | SH | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 444 | 85,291 | SH | DEFINED | 1 |
| M & F WORLDWIDE CORP | COM | 55254110 | 10,256 | 259,640 | SH | DEFINED | 1,2,5,6,8 |
| M & T BK CORP | COM | 55261F10 | 247,494 | 3,700,017 | SH | DEFINED | 1,2,5,6,18,8 |
| M D C HLDGS INC | COM | 55267610 | 52,120 | 1,679,116 | SH | DEFINED | 1,2,5,6,8,10 |
| M/I HOMES INC | COM | 55305B10 | 4,715 | 453,774 | SH | DEFINED | 1,2,6,8 |
| MACATAWA BK CORP | COM | 55422510 | 28 | 13,222 | SH | DEFINED | 1 |
| MACERICH CO | COM | 55438210 | 115,467 | 3,211,878 | SH | DEFINED | 1,2,3,5,6,18 |
| MAC-GRAY CORP | COM | 55415310 | 2,011 | 195,244 | SH | DEFINED | 1,2 |
| MACK CALI RLTY CORP | COM | 55448910 | 85,177 | 2,463,908 | SH | DEFINED | 1,2,3,5,6,8, |
| MACQUARIE INFRASTR C | MEMBERSHIP | 55608B10 | 708 | 57,680 | SH | DEFINED | 1,2,8 |
| MACYS INC | COM | 55616P10 | 298,368 | 17,802,413 | SH | DEFINED | 1,2,5,6,18,8 |
| MADDEN STEVEN LTD | COM | 55626910 | 15,851 | 384,359 | SH | DEFINED | 1,2,5,6,8 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 33,170 | 814,384 | SH | DEFINED | 1,2,5,8 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 210 | 4,850 | SH | DEFINED | 1 |
| MAGELLAN PETE CORP | COM | 55909130 | 33 | 19,023 | SH | DEFINED | 1 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 105 | 45,588 | SH | DEFINED | 1,2,6 |
| MAGNETEK INC | COM | 55942410 | 88 | 57,120 | SH | DEFINED | 1 |
| MAGNUM HUNTER RES CO | COM | 55973B10 | 37 | 23,800 | SH | DEFINED | 1 |
| MAGUIRE PPTYS INC | COM | 55977510 | 88 | 57,986 | SH | DEFINED | 1 |
| MAHANAGAR TEL NIGAM | SPONS ADR | 55977840 | 297 | 96,772 | SH | DEFINED | 5,8 |
| MAIDEN HOLDINGS LTD | SHS | G5753U11 | 8,465 | 1,156,418 | SH | DEFINED | 1,2,6,8 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| MAIDENFORM BRANDS IN | COM | 56030510 | 8,339 | 499,654 | SH | DEFINED 1,2,6,8 |
| MAIN STREET CAPITAL | COM | 56035L10 | 1,662 | 103,086 | SH | DEFINED 1,2 |
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 2,192 | 458,582 | SH | DEFINED 1,2 |
| MAJESCO ENTERTAINMEN | COM NEW | 56069020 | 20 | 17,557 | SH | DEFINED 1 |
| MAKITA CORP | ADR NEW | 56087730 | 212 | 6,029 | SH | DEFINED 1,2 |
| MAKO SURGICAL CORP | COM | 56087910 | 3,784 | 340,903 | SH | DEFINED 1,2,6 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 15,339 | 638,073 | SH | DEFINED 1,2,5,6,8 |
| MANITOWOC INC | COM | 56357110 | 16,799 | 1,684,906 | SH | DEFINED 1,2,5,6,8,10 |
| MANNATECH INC | COM | 56377110 | 978 | 314,427 | SH | DEFINED 1,2 |
| MANNKIND CORP | COM | 56400P20 | 9,769 | 1,115,149 | SH | DEFINED 1,2,5,6,8 |
| MANPOWER INC | COM | 56418H10 | 129,342 | 2,369,769 | SH | DEFINED 1,2,5,6,18,8 |
| MANTECH INTL CORP | CL A | 56456310 | 32,796 | 678,438 | SH | DEFINED 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| MANULIFE FINL CORP | COM | 56501R10 | 2,306 | 125,757 | SH | DEFINED | 1,5,13 |
| MAP PHARMACEUTICALS | COM | 56509R10 | 1,906 | 199,977 | SH | DEFINED | 1,2,6 |
| MARATHON OIL CORP | COM | 56584910 | 860,916 | 27,575,786 | SH | DEFINED | 1,2,5,6,18,8 |
| MARCHEX INC | CL B | 56624R10 | 2,433 | 478,886 | SH | DEFINED | 1,2 |
| MARCUS CORP | COM | 56633010 | 6,066 | 473,195 | SH | DEFINED | 1,2,5,8 |
| MARINE PRODS CORP | COM | 56842710 | 1,053 | 213,542 | SH | DEFINED | 1,2,5 |
| MARINEMAX INC | COM | 56790810 | 690 | 75,092 | SH | DEFINED | 1 |
| MARINER ENERGY INC | COM | 56845T30 | 24,686 | 2,126,302 | SH | DEFINED | 1,2,5,6,8,10 |
| MARKEL CORP | COM | 57053510 | 41,766 | 122,841 | SH | DEFINED | 1,2,5,6,8,10 |
| MARKET LEADER INC | COM | 57056R10 | 30 | 14,200 | SH | DEFINED | 1 |
| MARKETAXESS HLDGS IN | COM | 57060D10 | 8,412 | 605,208 | SH | DEFINED | 1,2,6,8 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 290,661 | 10,666,450 | SH | DEFINED | 1,2,5,6,18,8 |
| MARSH & MCLENNAN COS | COM | 57174810 | 433,825 | 19,647,882 | SH | DEFINED | 1,2,5,6,18,8 |
| MARSHALL & ILSLEY CO | COM | 57183710 | 134,516 | 24,681,891 | SH | DEFINED | 1,2,5,6,18,8 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 18,536 | 978,137 | SH | DEFINED | 1,2,5,6,18,8 |
| MARTEN TRANS LTD | COM | 57307510 | 7,635 | 425,359 | SH | DEFINED | 1,2,6,8 |
| MARTHA STEWART LIVIN | CL A | 57308310 | 2,457 | 497,395 | SH | DEFINED | 1,2,6 |
| MARTIN MARIETTA MATL | COM | 57328410 | 95,107 | 1,063,713 | SH | DEFINED | 1,2,5,6,18,8 |
| MARVEL ENTERTAINMENT | COM | 57383T10 | 18,686 | 345,529 | SH | DEFINED | 1,2,5,8,10 |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 171,105 | 8,246,046 | SH | DEFINED | 1,2,5,6,18,8 |
| MASCO CORP | COM | 57459910 | 201,763 | 14,609,936 | SH | DEFINED | 1,2,5,6,18,8 |
| MASIMO CORP | COM | 57479510 | 52,351 | 1,720,933 | SH | DEFINED | 1,2,5,6,8 |
| MASSEY ENERGY CO | NOTE 3.25 | 576203AJ | 1,332 | 1,525,000 | SH | DEFINED | 1,2 |
| MASSEY ENERGY CORP | COM | 57620610 | 200,034 | 4,761,576 | SH | DEFINED | 1,2,5,6,8,10 |
| MASTEC INC | COM | 57632310 | 13,418 | 1,073,459 | SH | DEFINED | 1,2,5,8 |
| MASTERCARD INC | CL A | 57636Q10 | 831,033 | 3,246,475 | SH | DEFINED | 1,2,5,6,18,8 |
| MATRIX SVC CO | COM | 57685310 | 7,719 | 724,817 | SH | DEFINED | 1,2,5,6,8 |
| MATRIX INITIATIVES | COM | 57685L10 | 1,307 | 309,076 | SH | DEFINED | 1,2 |
| MATTEL INC | COM | 57708110 | 261,626 | 13,094,406 | SH | DEFINED | 1,2,5,6,18,8 |
| MATTHEWS INTL CORP | CL A | 57712810 | 33,793 | 953,804 | SH | DEFINED | 1,2,5,6,8 |
| MATTSON TECHNOLOGY I | COM | 57722310 | 288 | 80,594 | SH | DEFINED | 1,2,6 |
| MAX CAPITAL GROUP LT | SHS | G6052F10 | 26,802 | 1,201,867 | SH | DEFINED | 1,2,5,8 |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 85,679 | 4,216,503 | SH | DEFINED | 1,2,5,6,18,8 |
| MAXIMUS INC | COM | 57793310 | 20,324 | 406,480 | SH | DEFINED | 1,2,5,8 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 7,905 | 443,101 | SH | DEFINED | 1,2,5,6,8 |
| MXYGEN INC | COM | 57777610 | 3,490 | 572,989 | SH | DEFINED | 1,2,6 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 34,413 | 1,745,954 | SH | DEFINED | 1,2,5,8 |
| MBIA INC | COM | 55262C10 | 9,793 | 2,460,628 | SH | DEFINED | 1,2,5,6,8,10 |
| MBT FINL CORP | COM | 57887710 | 24 | 15,967 | SH | DEFINED | 1 |
| MCAFEE INC | COM | 57906410 | 220,556 | 5,436,439 | SH | DEFINED | 1,2,5,6,18,8 |
| MCCLATCHY CO | CL A | 57948910 | 465 | 131,445 | SH | DEFINED | 1,2 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 163,104 | 4,514,358 | SH | DEFINED | 1,2,5,6,18,8 |
| MCCORMICK & SCHMICKS | COM | 57979310 | 1,982 | 284,776 | SH | DEFINED | 1,2 |
| MCDERMOTT INTL INC | COM | 58003710 | 107,027 | 4,457,609 | SH | DEFINED | 1,2,5,6,18,8 |
| MCDONALDS CORP | COM | 58013510 | 2,801,486 | 44,866,847 | SH | DEFINED | 1,2,5,6,18,8 |
| MCG CAPITAL CORP | COM | 58047P10 | 7,376 | 1,707,390 | SH | DEFINED | 1,2,8 |
| MCGRATH RENTCORP | COM | 58058910 | 11,450 | 512,069 | SH | DEFINED | 1,2,5,8 |
| MCGRAW HILL COS INC | COM | 58064510 | 391,794 | 11,691,853 | SH | DEFINED | 1,2,5,6,18,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
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| MCKESSON CORP | COM | 58155Q10 | 650,435 | 10,406,959 | SH | DEFINED | 1,2,5,6,18,8 |
| MCMORAN EXPLORATION | COM | 58241110 | 15,166 | 1,890,996 | SH | DEFINED | 1,2,5,6,8 |
| MDRNA INC | COM | 55276N10 | 19 | 23,650 | SH | DEFINED | 1 |
| MDU RES GROUP INC | COM | 55269010 | 136,372 | 5,778,456 | SH | DEFINED | 1,2,5,6,18,8 |
| MEAD JOHNSON NUTRITI | COM CL A | 58283910 | 289,497 | 6,624,634 | SH | DEFINED | 1,2,5,6,18,8 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 9,162 | 1,238,131 | SH | DEFINED | 1,2,8 |
| MEADWESTVACO CORP | COM | 58333410 | 209,748 | 7,326,172 | SH | DEFINED | 1,2,5,6,18,8 |
| MEASUREMENT SPECIALT | COM | 58342110 | 2,773 | 275,945 | SH | DEFINED | 1,2 |
| MECHEL OAO | SPONSORED | 58384010 | 29,910 | 1,589,282 | SH | DEFINED | 1,2,5,6,18,8 |
| MEDALLION FINL CORP | COM | 58392810 | 2,579 | 315,607 | SH | DEFINED | 1,2 |
| MEDASSETS INC | COM | 58404510 | 16,465 | 776,279 | SH | DEFINED | 1,2,5,6,8 |
| MEDCATH CORP | COM | 58404W10 | 3,288 | 415,699 | SH | DEFINED | 1,2 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 1,128,312 | 17,654,708 | SH | DEFINED | 1,2,5,6,18,8 |
| MEDIA GEN INC | CL A | 58440410 | 390 | 49,793 | SH | DEFINED | 1 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 5,952 | 1,331,478 | SH | DEFINED | 1,2,5,6 |
| MEDICAL ACTION INDS | COM | 58449L10 | 4,431 | 276,237 | SH | DEFINED | 1,2 |
| MEDICAL PPTYS TRUST | COM | 58463J30 | 22,626 | 2,262,564 | SH | DEFINED | 1,2,3,5,8 |
| MEDICINES CO | COM | 58468810 | 9,180 | 1,100,735 | SH | DEFINED | 1,2,5,6,8 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 57,102 | 2,110,979 | SH | DEFINED | 1,2,5,6,8 |
| MEDIDATA SOLUTIONS I | COM | 58471A10 | 1,720 | 110,106 | SH | DEFINED | 1,2 |
| MEDIFAST INC | COM | 58470H10 | 7,841 | 256,402 | SH | DEFINED | 1,2,8 |
| MEDIVATION INC | COM | 58501N10 | 39,160 | 1,040,110 | SH | DEFINED | 1,2,5,6,8 |
| MEDNAX INC | COM | 58502B10 | 41,684 | 693,464 | SH | DEFINED | 1,2,5,6,8,10 |
| MEDQUIST INC | COM | 58494910 | 1,114 | 166,536 | SH | DEFINED | 1,2 |
| MEDTOX SCIENTIFIC IN | COM NEW | 58497720 | 135 | 17,401 | SH | DEFINED | 1 |
| MEDTRONIC INC | NOTE 1.50 | 585055AL | 5,278 | 5,200,000 | SH | DEFINED | 1,2 |
| MEDTRONIC INC | NOTE 1.62 | 585055AM | 5,114 | 4,900,000 | SH | DEFINED | 1,2 |
| MEDTRONIC INC | COM | 58505510 | 1,731,751 | 39,375,868 | SH | DEFINED | 1,2,5,6,18,8 |
| MELCO CROWN ENTMT LT | ADR | 58546410 | 145 | 43,138 | SH | DEFINED | 1,2,5,6 |
| MELLANOX TECHNOLOGIE | SHS | M5136311 | 549 | 29,085 | SH | DEFINED | 2 |
| MEMC ELECTR MATLS IN | COM | 55271510 | 105,662 | 7,757,873 | SH | DEFINED | 1,2,5,6,18,8 |
| MEMSIC INC | COM | 58626410 | 810 | 246,914 | SH | DEFINED | 1,2 |
| MENS WEARHOUSE INC | COM | 58711810 | 35,121 | 1,667,653 | SH | DEFINED | 1,2,5,6,8 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 25,703 | 2,910,910 | SH | DEFINED | 1,2,5,6,8 |
| MERCADOLIBRE INC | COM | 58733R10 | 25,034 | 482,636 | SH | DEFINED | 1,2,5,6,8 |
| MERCER INS GROUP INC | COM | 58790210 | 1,823 | 100,318 | SH | DEFINED | 1,2 |
| MERCHANTS BANCSHARES | COM | 58844810 | 1,885 | 83,240 | SH | DEFINED | 1,2 |
| MERCK & CO INC NEW | COM | 58933Y10 | 4,131,559 | 113,069,492 | SH | DEFINED | 1,2,5,6,18,8 |
| MERCURY COMPUTER SYS | COM | 58937810 | 5,911 | 536,868 | SH | DEFINED | 1,2 |
| MERCURY GENL CORP NE | COM | 58940010 | 42,806 | 1,090,318 | SH | DEFINED | 1,2,5,6,8,10 |
| MEREDITH CORP | COM | 58943310 | 35,204 | 1,141,143 | SH | DEFINED | 1,2,5,6,8,10 |
| MERGE HEALTHCARE INC | COM | 58949910 | 1,660 | 494,038 | SH | DEFINED | 1,2 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 21,428 | 994,346 | SH | DEFINED | 1,2,5,6,8 |
| MERIDIAN INTERSTAT B | COM | 58964Q10 | 1,601 | 184,038 | SH | DEFINED | 1,2,6 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 25 | 95,934 | SH | DEFINED | 1 |
| MERIT MED SYS INC | COM | 58988910 | 12,130 | 630,434 | SH | DEFINED | 1,2,5,6,8 |
| MERITAGE HOMES CORP | COM | 59001A10 | 13,825 | 715,204 | SH | DEFINED | 1,2,5,6,8 |
| MERIX CORP | COM | 59004910 | 72 | 29,429 | SH | DEFINED | 1 |
| MESA AIR GROUP INC | COM | 59047910 | 25 | 207,618 | SH | DEFINED | 1 |
| MET PRO CORP | COM | 59087630 | 2,937 | 276,534 | SH | DEFINED | 1,2 |
| METABOLIX INC | COM | 59101880 | 4,680 | 423,532 | SH | DEFINED | 1,2,8 |
| METALICO INC | COM | 59117610 | 2,881 | 585,501 | SH | DEFINED | 1,2,6 |
| METHODE ELECTRS INC | COM | 59152020 | 10,917 | 1,257,708 | SH | DEFINED | 1,2,5,8 |
| METLIFE INC | COM | 59156R10 | 1,060,190 | 29,991,233 | SH | DEFINED | 1,2,5,6,18,8 |
| METRO BANCORP INC PA | COM | 59161R10 | 1,609 | 128,000 | SH | DEFINED | 1,2 |
| METROCORP BANCSHARES | COM | 59165010 | 36 | 10,154 | SH | DEFINED | 1 |
| METROPCS COMMUNICATI | COM | 59170810 | 75,188 | 9,854,294 | SH | DEFINED | 1,2,5,6,18,8 |
| METROPOLITAN HEALTH | COM | 59214210 | 1,153 | 579,324 | SH | DEFINED | 1,2,5 |
| METTLER TOLEDO INTER | COM | 59268810 | 76,772 | 731,230 | SH | DEFINED | 1,2,5,6,8,10 |
| MF GLOBAL LTD | SHS | G6064210 | 16,013 | 2,304,056 | SH | DEFINED | 1,2,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| MFA FINANCIAL INC | COM | 55272X10 | 50,851 | 6,918,455 | SH | DEFINED | 1,2,5,8 |
| MGE ENERGY INC | COM | 55277P10 | 18,921 | 529,412 | SH | DEFINED | 1,2,5,8 |
| MGIC INVT CORP WIS | COM | 55284810 | 22,769 | 3,939,357 | SH | DEFINED | 1,2,5,6,8 |
| MGM MIRAGE | COM | 55295310 | 32,834 | 3,600,266 | SH | DEFINED | 1,2,5,6,18,8 |
| MICREL INC | COM | 59479310 | 9,845 | 1,200,601 | SH | DEFINED | 1,2,5,6,8 |
| MICROCHIP TECHNOLOGY | SDCV 2.12 | 595017AB | 2,230 | 2,200,000 | SH | DEFINED | 2 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 189,770 | 6,532,529 | SH | DEFINED | 1,2,5,6,18,8 |
| MICROMET INC | COM | 59509C10 | 7,015 | 1,053,256 | SH | DEFINED | 1,2,6,8 |
| MICRON TECHNOLOGY IN | NOTE 1.87 | 595112AH | 2,695 | 2,800,000 | SH | DEFINED | 1,2 |
| MICRON TECHNOLOGY IN | COM | 59511210 | 340,619 | 32,255,556 | SH | DEFINED | 1,2,5,6,18,8 |
| MICROS SYS INC | COM | 59490110 | 54,681 | 1,762,193 | SH | DEFINED | 1,2,5,6,8,10 |
| MICROSEMI CORP | COM | 59513710 | 33,777 | 1,901,847 | SH | DEFINED | 1,2,5,6,8 |
| MICROSOFT CORP | COM | 59491810 | 8,695,831 | 285,296,288 | SH | DEFINED | 1,2,5,6,18,8 |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 21,357 | 227,151 | SH | DEFINED | 1,2,5,6,8 |
| MICROTUNE INC DEL | COM | 59514P10 | 2,196 | 971,795 | SH | DEFINED | 1,2,5 |
| MICROVISION INC DEL | COM | 59496010 | 5,020 | 1,583,451 | SH | DEFINED | 1,2 |
| MICRUS ENDOVASCULAR | COM | 59518V10 | 4,080 | 271,972 | SH | DEFINED | 1,2,5 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 49,518 | 1,025,632 | SH | DEFINED | 1,2,3,5,8 |
| MIDAS GROUP INC | COM | 59562610 | 2,750 | 325,462 | SH | DEFINED | 1,2 |
| MIDCAP SPDR TR | UNIT SER 1 | 59563510 | 29,997 | 227,700 | SH | DEFINED | 2 |
| MIDC SPDR TR U SER 1 | UNIT SER 1 | 59563510 | 316 | 2,400 | SH PUT | DEFINED | 118 |
| MIDDLEBROOK PHARMACE | COM | 59608710 | 279 | 546,243 | SH | DEFINED | 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 18,111 | 369,454 | SH | DEFINED | 1,2,5,6,18,8 |
| MIDDLESEX WATER CO | COM | 59668010 | 5,418 | 307,510 | SH | DEFINED | 1,2,5 |
| MIDSOUTH BANCORP INC | COM | 59803910 | 894 | 64,338 | SH | DEFINED | 1,2 |
| MIDWEST BANC HOLDING | COM | 59825110 | 6 | 17,250 | SH | DEFINED | 1 |
| MILLER HERMAN INC | COM | 60054410 | 29,944 | 1,872,659 | SH | DEFINED | 1,2,5,6,8 |
| MILLER INDS INC TENN | COM NEW | 60055120 | 1,821 | 160,453 | SH | DEFINED | 1,2 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 16,094 | 218,166 | SH | DEFINED | 1,2,5,6,8,12 |
| MILLIPORE CORP | NOTE 3.75 | 601073AD | 1,134 | 1,100,000 | SH | DEFINED | 1,2 |
| MILLIPORE CORP | COM | 60107310 | 148,287 | 2,049,583 | SH | DEFINED | 1,2,5,6,18,8 |
| MINDRAY MEDICAL INTL | SPON ADR | 60267510 | 2,048 | 60,382 | SH | DEFINED | 1,2,6 |
| MINDSPEED TECHNOLOGI | COM NEW | 60268220 | 107 | 22,884 | SH | DEFINED | 1 |
| MINE SAFETY APPLIANC | COM | 60272010 | 22,014 | 829,759 | SH | DEFINED | 1,2,5,6,8 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 34,047 | 625,060 | SH | DEFINED | 1,2,5,6,8 |
| MINES MGMT INC | COM | 60343210 | 35 | 12,400 | SH | DEFINED | 1 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 4,207 | 962,743 | SH | DEFINED | 1,2 |
| MIRANT CORP NEW | COM | 60467R10 | 50,907 | 3,333,812 | SH | DEFINED | 1,2,5,6,18,8 |
| MISSION WEST PPTYS I | COM | 60520310 | 3,068 | 426,641 | SH | DEFINED | 1,2,3,5 |
| MISTRAS GROUP INC | COM | 60649T10 | 1,301 | 86,394 | SH | DEFINED | 1,2 |
| MITCHAM INDS INC | COM | 60650110 | 91 | 12,300 | SH | DEFINED | 1 |
| MITSUBISHI UFJ FINL | SPONSORED | 60682210 | 1,938 | 393,917 | SH | DEFINED | 1,2 |
| MITSUI & CO LTD | ADR | 60682720 | 760 | 2,661 | SH | DEFINED | 1,2 |
| MIZUHO FINL GROUP IN | SPONSORED | 60687Y10 | 70 | 19,600 | SH | DEFINED | 1 |
| MKS INSTRUMENT INC | COM | 55306N10 | 19,712 | 1,132,870 | SH | DEFINED | 1,2,5,6,8 |
| MOBILE MINI INC | COM | 60740F10 | 11,358 | 806,137 | SH | DEFINED | 1,2,5,6,8 |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 116,743 | 2,387,862 | SH | DEFINED | 1,2,5,6,18,8 |
| MODINE MFG CO | COM | 60782810 | 11,626 | 981,926 | SH | DEFINED | 1,2,5,6,8 |
| MODUSLINK GLOBAL SOL | COM | 60786L10 | 9,319 | 990,364 | SH | DEFINED | 1,2,5,8 |
| MOHAWK INDS INC | COM | 60819010 | 94,403 | 1,983,258 | SH | DEFINED | 1,2,5,6,18,8 |

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|--------------------------------|----------|---------|-----------|----|---------|--------------|
| MOLECULAR INSIGHT PH COM | 60852M10 | 641 | 284,707 | SH | DEFINED | 1,2 |
| MOLEX INC COM | 60855410 | 92,542 | 4,294,287 | SH | DEFINED | 1,2,5,6,8,10 |
| MOLEX INC CL A | 60855420 | 3,060 | 159,956 | SH | DEFINED | 1,2,5,8,12 |
| MOLINA HEALTHCARE IN COM | 60855R10 | 7,419 | 324,402 | SH | DEFINED | 1,2,5,8 |
| MOLSON COORS BREWING NOTE 2.50 | 60871RAA | 1,492 | 1,350,000 | SH | DEFINED | 1,2 |
| MOLSON COORS BREWING CL B | 60871R20 | 241,785 | 5,353,959 | SH | DEFINED | 1,2,5,6,18,8 |
| MOMENTA PHARMACEUTIC COM | 60877T10 | 9,407 | 746,548 | SH | DEFINED | 1,2,5,6,8 |
| MONARCH CASINO & RES COM | 60902710 | 1,697 | 209,528 | SH | DEFINED | 1,2,6 |
| MONEYGRAM INTL INC COM | 60935Y10 | 4,600 | 1,597,126 | SH | DEFINED | 1,2,6 |
| MONMOUTH REAL ESTATE CL A | 60972010 | 3,167 | 426,294 | SH | DEFINED | 1,2,3,5 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|--------------------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| MONOLITHIC PWR SYS I COM | | 60983910 | 16,079 | 670,794 | SH | DEFINED | 1,2,5,6,8 |
| MONOTYPE IMAGING HOL COM | | 61022P10 | 5,229 | 579,081 | SH | DEFINED | 1,2,6 |
| MONRO MUFFLER BRAKE COM | | 61023610 | 12,077 | 361,148 | SH | DEFINED | 1,2,5,6,8 |
| MONSANTO CO NEW COM | | 61166W10 | 1,648,556 | 20,165,821 | SH | DEFINED | 1,2,5,6,18,8 |
| MONSTER WORLDWIDE IN COM | | 61174210 | 69,184 | 3,976,113 | SH | DEFINED | 1,2,5,6,8,10 |
| MONTPELIER RE HOLDIN SHS | | G6218510 | 38,653 | 2,231,698 | SH | DEFINED | 1,2,5,8 |
| MOODYS CORP COM | | 61536910 | 205,663 | 7,673,996 | SH | DEFINED | 1,2,5,6,18,8 |
| MOOG INC CL A | | 61539420 | 30,971 | 1,059,577 | SH | DEFINED | 1,2,5,8 |
| MORGAN STANLEY COM NEW | | 61744644 | 4,450,353 | 150,349,759 | SH | DEFINED | 1,2,5,6,18,8 |
| MORGANS HOTEL GROUP COM | | 61748W10 | 2,202 | 481,816 | SH | DEFINED | 1,2,6 |
| MORNINGSTAR INC COM | | 61770010 | 9,749 | 201,675 | SH | DEFINED | 1,2,5,6,8,10 |
| MORTONS RESTAURANT G COM | | 61943010 | 35 | 12,014 | SH | DEFINED | 1 |
| MOSAIC CO COM | | 61945A10 | 140,302 | 2,348,944 | SH | DEFINED | 1,2,5,6,18,8 |
| MOSYS INC COM | | 61971810 | 123 | 31,222 | SH | DEFINED | 1 |
| MOTOROLA INC COM | | 62007610 | 615,045 | 79,258,425 | SH | DEFINED | 1,2,5,6,18,8 |
| MOVADO GROUP INC COM | | 62458010 | 3,766 | 387,430 | SH | DEFINED | 1,2,5,8 |
| MOVE INC COM COM | | 62458M10 | 5,047 | 3,040,657 | SH | DEFINED | 1,2,5,6,8 |
| MPS GROUP INC COM | | 55340910 | 44,818 | 3,261,896 | SH | DEFINED | 1,2,5,6,8 |
| MSC INDL DIRECT INC CL A | | 55353010 | 44,803 | 953,255 | SH | DEFINED | 1,2,5,6,8,10 |
| MSCI INC CL A | | 55354G10 | 69,466 | 2,184,460 | SH | DEFINED | 1,2,5,6,8,10 |
| MTR GAMING GROUP INC COM | | 55376910 | 26 | 20,212 | SH | DEFINED | 1 |
| MTS SYS CORP COM | | 55377710 | 10,893 | 379,009 | SH | DEFINED | 1,2,5,6,8 |
| MUELLER INDS INC COM | | 62475610 | 22,584 | 909,173 | SH | DEFINED | 1,2,5,6,8 |
| MUELLER WTR PRODS IN COM SER A | | 62475810 | 18,723 | 3,600,672 | SH | DEFINED | 1,2,5,6,8 |
| MULTI COLOR CORP COM | | 62538310 | 2,578 | 210,813 | SH | DEFINED | 1,2 |
| MULTI FINELINE ELECT COM | | 62541B10 | 6,941 | 244,653 | SH | DEFINED | 1,2,5,6,8 |
| MULTIMEDIA GAMES INC COM | | 62545310 | 3,992 | 664,231 | SH | DEFINED | 1,2 |
| MURPHY OIL CORP COM | | 62671710 | 407,039 | 7,509,950 | SH | DEFINED | 1,2,5,6,18,8 |
| MVC CAPITAL INC COM | | 55382910 | 5,153 | 436,680 | SH | DEFINED | 1,2 |
| MWI VETERINARY SUPPL COM | | 55402X10 | 8,757 | 232,285 | SH | DEFINED | 1,2,6,8 |
| MYERS INDS INC COM | | 62846410 | 7,147 | 785,427 | SH | DEFINED | 1,2,5,8 |
| MYLAN INC NOTE 1.25 | | 628530AG | 9,375 | 1,250,000 | SH | DEFINED | 1,2 |
| MYLAN INC COM | | 62853010 | 219,967 | 11,935,291 | SH | DEFINED | 1,2,5,6,18,8 |
| MYLAN INC PFD CONV | | 62853020 | 5,130 | 4,450 | SH | DEFINED | 1,2 |
| MYR GROUP INC DEL COM | | 55405W10 | 6,086 | 336,811 | SH | DEFINED | 1,2,6,8 |
| MYRIAD GENETICS INC COM | | 62855J10 | 49,538 | 1,898,750 | SH | DEFINED | 1,2,5,6,18,8 |
| MYRIAD PHARMACEUTICA COM | | 62856H10 | 2,881 | 572,833 | SH | DEFINED | 1,2,5,6 |
| NABI BIOPHARMACEUTIC COM | | 62951910 | 5,142 | 1,049,477 | SH | DEFINED | 1,2,5,6 |

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|----------------------|-------------|----------|---------|------------|----|---------|--------------|
| NABORS INDS INC | NOTE 0.94 | 629568AP | 4,301 | 4,400,000 | SH | DEFINED | 1,2 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 275,029 | 12,564,129 | SH | DEFINED | 1,2,5,6,18,8 |
| NACCO INDS INC | CL A | 62957910 | 6,219 | 124,881 | SH | DEFINED | 1,2,5,8 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 38,744 | 1,518,794 | SH | DEFINED | 1,2,5,6,8,10 |
| NAM TAI ELECTRS INC | COM PAR \$0 | 62986520 | 74 | 14,069 | SH | DEFINED | 1,5,6 |
| NANOMETRICS INC | COM | 63007710 | 116 | 10,239 | SH | DEFINED | 1 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 14 | 15,558 | SH | DEFINED | 1 |
| NANOSPHERE INC | COM | 63009F10 | 1,549 | 240,563 | SH | DEFINED | 1,2 |
| NAPCO SEC TECHNOLOGI | COM | 63040210 | 63 | 37,809 | SH | DEFINED | 1 |
| NARA BANCORP INC | COM | 63080P10 | 8,222 | 725,005 | SH | DEFINED | 1,2,5,6,8 |
| NASB FINL INC | COM | 62896810 | 1,688 | 72,496 | SH | DEFINED | 1,2 |
| NASDAQ OMX GROUP INC | COM | 63110310 | 108,685 | 5,483,610 | SH | DEFINED | 1,2,5,6,18,8 |
| NASH FINCH CO | COM | 63115810 | 15,560 | 419,522 | SH | DEFINED | 1,2,5,18,8 |
| NATHANS FAMOUS INC N | COM | 63234710 | 250 | 16,388 | SH | DEFINED | 1 |
| NATIONAL BANKSHARES | COM | 63486510 | 4,286 | 151,503 | SH | DEFINED | 1,2 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 3,635 | 262,275 | SH | DEFINED | 1,2,8 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 2,807 | 538,832 | SH | DEFINED | 1,2 |
| NATIONAL CINEMEDIA I | COM | 63530910 | 15,967 | 963,603 | SH | DEFINED | 1,2,5,6,8 |
| NATIONAL CITY CORP | NOTE 4.00 | 635405AW | 3,158 | 3,100,000 | SH | DEFINED | 1,2 |
| NATIONAL COAL CORP | COM NEW | 63238120 | 11 | 13,300 | SH | DEFINED | 1 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 9,290 | 1,148,300 | SH | DEFINED | 1,2,5,8 |
| NATIONAL FUEL GAS CO | COM | 63618010 | 97,089 | 1,941,788 | SH | DEFINED | 1,2,5,6,8,10 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| NATIONAL GRID PLC | SPON ADR N | 63627430 | 433 | 7,966 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 23,979 | 648,267 | SH | DEFINED | 1,2,3,5,8 |
| NATIONAL HEALTHCARE | COM | 63590610 | 6,224 | 172,349 | SH | DEFINED | 1,2,3,5,8 |
| NATIONAL INSTRS CORP | COM | 63651810 | 36,495 | 1,239,205 | SH | DEFINED | 1,2,5,6,8,10 |
| NATIONAL INTERSTATE | COM | 63654U10 | 2,398 | 141,414 | SH | DEFINED | 1,2,5 |
| NATIONAL OILWELL VAR | COM | 63707110 | 753,197 | 17,083,166 | SH | DEFINED | 1,2,5,6,18,8 |
| NATIONAL PENN BANCSH | COM | 63713810 | 25,620 | 4,424,828 | SH | DEFINED | 1,2,5,8 |
| NATIONAL PRESTO INDS | COM | 63721510 | 15,249 | 139,602 | SH | DEFINED | 1,2,5,6,8 |
| NATIONAL RESEARCH CO | COM | 63737210 | 439 | 21,207 | SH | DEFINED | 1,2 |
| NATIONAL RETAIL PROP | COM | 63741710 | 47,658 | 2,245,881 | SH | DEFINED | 1,2,3,5,6,8 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 140,023 | 9,116,093 | SH | DEFINED | 1,2,5,6,18,8 |
| NATIONAL WESTN LIFE | CL A | 63852210 | 8,569 | 49,356 | SH | DEFINED | 1,2,8 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 119,272 | 3,390,337 | SH | DEFINED | 1,2,3,5,6,8, |
| NATURAL GAS SERVICES | COM | 63886Q10 | 4,599 | 244,000 | SH | DEFINED | 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 9,077 | 613,749 | SH | DEFINED | 1,2,5,6,8 |
| NAUTILUS INC | COM | 63910B10 | 207 | 101,995 | SH | DEFINED | 1 |
| NAVARRA CORP | COM | 63920810 | 60 | 28,417 | SH | DEFINED | 1 |
| NAVIGANT CONSULTING | COM | 63935N10 | 23,142 | 1,557,317 | SH | DEFINED | 1,2,5,6,8 |
| NAVIGATORS GROUP INC | COM | 63890410 | 13,721 | 291,244 | SH | DEFINED | 1,2,5,8 |
| NAVISITE INC | COM NEW | 63935M20 | 30 | 14,820 | SH | DEFINED | 1 |
| NAVISTAR INTL CORP N | NOTE 3.00 | 63934EAL | 1,525 | 1,475,000 | SH | DEFINED | 1,2 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 26,462 | 684,660 | SH | DEFINED | 1,2,5,6,8,10 |
| NBT BANCORP INC | COM | 62877810 | 17,580 | 863,029 | SH | DEFINED | 1,2,5,8 |
| NBTY INC | COM | 62878210 | 56,921 | 1,307,329 | SH | DEFINED | 1,2,5,6,8,10 |
| NCI BUILDING SYS INC | COM | 62885210 | 3,417 | 1,887,726 | SH | DEFINED | 1,2 |
| NCI INC | CL A | 62886K10 | 3,764 | 136,119 | SH | DEFINED | 1,2,6 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| NCR CORP NEW | COM | 62886E10 | 39,939 | 3,588,421 | SH | DEFINED | 1,2,5,6,8,10 |
| NEENAH PAPER INC | COM | 64007910 | 4,988 | 357,573 | SH | DEFINED | 1,2 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 21,552 | 2,312,408 | SH | DEFINED | 1,2,5,6,8 |
| NELNET INC | CL A | 64031N10 | 8,168 | 474,057 | SH | DEFINED | 1,2,5,8 |
| NEOGEN CORP | COM | 64049110 | 11,153 | 472,395 | SH | DEFINED | 1,2,6,8 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 4,812 | 979,996 | SH | DEFINED | 1,2,8 |
| NET 1 UEPS TECHNOLOG | COM NEW | 64107N20 | 12,607 | 649,829 | SH | DEFINED | 1,2,5,6,8 |
| NET SERVICOS DE COMU | SPONSD ADR | 64109T20 | 936 | 69,170 | SH | DEFINED | 1,6,10 |
| NETAPP INC | NOTE 1.75 | 64110DAB | 3,596 | 2,900,000 | SH | DEFINED | 1,2 |
| NETAPP INC | COM | 64110D10 | 463,674 | 13,494,595 | SH | DEFINED | 1,2,5,6,18,8 |
| NETEASE COM INC | SPONSORED | 64110W10 | 44,044 | 1,170,765 | SH | DEFINED | 1,2,5,6 |
| NETEZZA CORP | COM | 64111N10 | 8,197 | 845,055 | SH | DEFINED | 1,2,6,8 |
| NETFLIX INC | COM | 64110L10 | 61,564 | 1,117,515 | SH | DEFINED | 1,2,5,6,8,10 |
| NETGEAR INC | COM | 64111Q10 | 17,550 | 809,151 | SH | DEFINED | 1,2,5,6,8 |
| NETLOGIC MICROSYSTEM | COM | 64118B10 | 17,248 | 372,848 | SH | DEFINED | 1,2,5,6,8 |
| NETSCOUT SYS INC | COM | 64115T10 | 9,448 | 646,216 | SH | DEFINED | 1,2,6,8 |
| NETSUITE INC | COM | 64118Q10 | 6,009 | 376,025 | SH | DEFINED | 1,2,5,6 |
| NETWORK ENGINES INC | COM | 64121A10 | 59 | 43,757 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 2,140 | 528,387 | SH | DEFINED | 1,2,5 |
| NEURALSTEM INC | COM | 64127R30 | 20 | 11,400 | SH | DEFINED | 1 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 2,340 | 860,151 | SH | DEFINED | 1,2,6 |
| NEUROGESX INC | COM | 64125210 | 1,657 | 214,902 | SH | DEFINED | 1,2 |
| NEUSTAR INC | CL A | 64126X20 | 35,156 | 1,525,850 | SH | DEFINED | 1,2,5,6,8,10 |
| NEUTRAL TANDEM INC | COM | 64128B10 | 15,558 | 683,859 | SH | DEFINED | 1,2,5,6,8 |
| NEVADA GOLD & CASINO | COM NEW | 64126Q20 | 30 | 31,982 | SH | DEFINED | 1 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 48 | 25,324 | SH | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 40,654 | 1,086,996 | SH | DEFINED | 1,2,5,8 |
| NEW ORIENTAL ED & TE | SPON ADR | 64758110 | 15,259 | 201,807 | SH | DEFINED | 1,2,6,18 |
| NEW YORK & CO INC | COM | 64929510 | 2,602 | 606,506 | SH | DEFINED | 1,2,5,6 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 146,729 | 10,112,270 | SH | DEFINED | 1,2,5,6,18,8 |
| NEW YORK TIMES CO | CL A | 65011110 | 44,406 | 3,592,747 | SH | DEFINED | 1,2,5,6,8,10 |
| NEWALLIANCE BANCSHAR | COM | 65020310 | 41,863 | 3,485,718 | SH | DEFINED | 1,2,5,6,8 |
| NEWBRIDGE BANCORP | COM | 65080T10 | 46 | 20,558 | SH | DEFINED | 1 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 113 | 54,200 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| NEWELL RUBBERMAID IN | COM | 65122910 | 166,530 | 11,094,606 | SH | DEFINED | 1,2,5,6,18,8 |
| NEWFIELD EXPL CO | COM | 65129010 | 182,007 | 3,773,736 | SH | DEFINED | 1,2,5,6,18,8 |
| NEWMARKET CORP | COM | 65158710 | 31,696 | 276,169 | SH | DEFINED | 1,2,5,6,8 |
| NEWMONT MINING CORP | NOTE 1.25 | 651639AH | 1,871 | 1,500,000 | SH | DEFINED | 1,2 |
| NEWMONT MINING CORP | NOTE 1.62 | 651639AJ | 1,177 | 950,000 | SH | DEFINED | 2 |
| NEWMONT MINING CORP | NOTE 3.00 | 651639AK | 1,323 | 1,050,000 | SH | DEFINED | 2 |
| NEWMONT MINING CORP | COM | 65163910 | 851,602 | 18,000,464 | SH | DEFINED | 1,2,5,6,18,8 |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 7,771 | 1,837,160 | SH | DEFINED | 1,2,5,8 |
| NEWPORT CORP | COM | 65182410 | 8,167 | 888,668 | SH | DEFINED | 1,2,5,8 |
| NEWS CORP | CL A | 65248E10 | 1,058,444 | 77,315,134 | SH | DEFINED | 1,2,5,6,18,8 |
| NEWS CORP | CL B | 65248E20 | 41,453 | 2,603,852 | SH | DEFINED | 1,2,5,18,8,1 |
| NEWSTAR FINANCIAL IN | COM | 65251F10 | 2,140 | 545,965 | SH | DEFINED | 1,2,6 |
| NEXMED INC | COM | 65290310 | 4 | 15,000 | SH | DEFINED | 1 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 44 | 10,746 | SH | DEFINED | 1 |

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| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| NEXTWAVE WIRELESS IN | COM | 65337Y10 | 29 | 65,300 | SH | DEFINED | 1 |
| NGAS RESOURCES INC | COM | 62912T10 | 48 | 27,960 | SH | DEFINED | 1 |
| NGP CAP RES CO | COM | 62912R10 | 3,414 | 419,900 | SH | DEFINED | 1,2 |
| NIC INC | COM | 62914B10 | 10,044 | 1,098,861 | SH | DEFINED | 1,2,6,8 |
| NICE SYS LTD | SPONSORED | 65365610 | 395 | 12,723 | SH | DEFINED | 1,6 |
| NICOR INC | COM | 65408610 | 94,314 | 2,240,227 | SH | DEFINED | 1,2,5,6,8,10 |
| NIGHTHAWK RADIOLOGY | COM | 65411N10 | 2,653 | 585,593 | SH | DEFINED | 1,2 |
| NII HLDGS INC | NOTE 3.12 | 62913FAJ | 2,294 | 2,500,000 | SH | DEFINED | 1,2 |
| NII HLDGS INC | CL B NEW | 62913F20 | 100,115 | 2,981,390 | SH | DEFINED | 1,2,5,6,18,8 |
| NIKE INC | CL B | 65410610 | 848,650 | 12,844,704 | SH | DEFINED | 1,2,5,6,18,8 |
| NISOURCE INC | COM | 65473P10 | 221,385 | 14,394,348 | SH | DEFINED | 1,2,5,6,18,8 |
| NIVS INTELLIMEDIA TE | COM | 62914U10 | 204 | 78,995 | SH | DEFINED | 1,2 |
| NL INDS INC | COM NEW | 62915640 | 1,028 | 148,188 | SH | DEFINED | 1,2,5 |
| NMT MED INC | COM | 62929410 | 38 | 15,242 | SH | DEFINED | 1 |
| NN INC | COM | 62933710 | 44 | 11,178 | SH | DEFINED | 1 |
| NOBEL LEARNING CMNTY | COM | 65488910 | 529 | 69,689 | SH | DEFINED | 1,2 |
| NOBLE CORPORATION BA | NAMEN -AKT | H5833N10 | 101,216 | 2,486,875 | SH | DEFINED | 1,2,5,6,18,8 |
| NOBLE ENERGY INC | COM | 65504410 | 497,337 | 6,983,112 | SH | DEFINED | 1,2,5,6,18,8 |
| NOKIA CORP | SPONSORED | 65490220 | 9,199 | 715,886 | SH | DEFINED | 1,2 |
| NOMURA HLDGS INC | SPONSORED | 65535H20 | 376 | 50,810 | SH | DEFINED | 1,2 |
| NORDIC AMERICAN TANK | COM | G6577310 | 29,150 | 971,671 | SH | DEFINED | 1,2,5 |
| NORDSON CORP | COM | 65566310 | 70,850 | 1,158,062 | SH | DEFINED | 1,2,5,6,8 |
| NORDSTROM INC | COM | 65566410 | 223,524 | 5,947,964 | SH | DEFINED | 1,2,5,6,18,8 |
| NORFOLK SOUTHERN COR | COM | 65584410 | 673,595 | 12,849,960 | SH | DEFINED | 1,2,5,6,18,8 |
| NORTH AMERN GALVANZN | COM | 65686Y10 | 995 | 205,219 | SH | DEFINED | 1,2 |
| NORTHEAST CMNTY BANC | COM | 66411210 | 590 | 89,836 | SH | DEFINED | 1,2 |
| NORTHEAST UTILS | COM | 66439710 | 197,462 | 7,656,526 | SH | DEFINED | 1,2,5,6,18,8 |
| NORTHERN OIL & GAS I | COM | 66553110 | 7,156 | 604,391 | SH | DEFINED | 1,2,6 |
| NORTHERN TR CORP | COM | 66585910 | 478,779 | 9,136,999 | SH | DEFINED | 1,2,5,6,18,8 |
| NORTHFIELD BANCORP I | COM | 66611L10 | 5,478 | 405,193 | SH | DEFINED | 1,2,8 |
| NORTHRIM BANCORP INC | COM | 66676210 | 1,908 | 113,037 | SH | DEFINED | 1,2 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 1,849,015 | 33,106,802 | SH | DEFINED | 1,2,5,6,18,8 |
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 5,415 | 1,578,718 | SH | DEFINED | 1,2,5 |
| NORTHWEST BANCSHARES | COM | 66734010 | 11,813 | 1,048,177 | SH | DEFINED | 1 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 60,212 | 1,336,861 | SH | DEFINED | 1,2,5,8 |
| NORTHWEST PIPE CO | COM | 66774610 | 5,222 | 194,401 | SH | DEFINED | 1,2,5,6,8 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 25,606 | 984,107 | SH | DEFINED | 1,2,5,8 |
| NORWOOD FINANCIAL CO | COM | 66954910 | 967 | 33,821 | SH | DEFINED | 1,2 |
| NOVAMED INC DEL | COM | 66986W10 | 1,345 | 346,627 | SH | DEFINED | 1,2 |
| NOVARTIS A G | SPONSORED | 66987V10 | 7,354 | 135,107 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 5,429 | 681,179 | SH | DEFINED | 1,2,5,6,8 |
| NOVAVAX INC | COM | 67000210 | 3,653 | 1,373,256 | SH | DEFINED | 1,2 |
| NOVELL INC | COM | 67000610 | 46,451 | 11,192,892 | SH | DEFINED | 1,2,5,6,8,10 |
| NOVELLUS SYS INC | COM | 67000810 | 74,904 | 3,209,273 | SH | DEFINED | 1,2,5,6,8,10 |
| NOVO-NORDISK A S | ADR | 67010020 | 249 | 3,904 | SH | DEFINED | 1 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 3,711 | 1,091,603 | SH | DEFINED | 1,2,6 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------|----------------|----------|---------------|-------------------|---|----------------------|
| NRG ENERGY INC | COM NEW | 62937750 | 101,246 | 4,288,270 | SH | DEFINED 1,2,5,6,18,8 |
| NSTAR | COM | 67019E10 | 101,790 | 2,766,037 | SH | DEFINED 1,2,5,6,18,8 |

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|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| NTELOS HLDGS CORP | COM | 67020Q10 | 11,533 | 647,576 | SH | DEFINED | 1,2,5,8 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 1,264 | 90,415 | SH | DEFINED | 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 52 | 12,548 | SH | DEFINED | 1 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 32,062 | 1,193,239 | SH | DEFINED | 1,2,5,8 |
| NUANCE COMMUNICATION | COM | 67020Y10 | 47,134 | 3,035,039 | SH | DEFINED | 1,2,5,6,18,8 |
| NUCOR CORP | COM | 67034610 | 588,282 | 12,610,551 | SH | DEFINED | 1,2,5,6,18,8 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 2,697 | 218,005 | SH | DEFINED | 1,2 |
| NUTRI SYS INC NEW | COM | 67069D10 | 20,436 | 655,641 | SH | DEFINED | 1,2,5,6,8 |
| NUVASIVE INC | COM | 67070410 | 25,677 | 802,915 | SH | DEFINED | 1,2,5,6,8 |
| NUV PA INV QUAL MUNI | ETF | 67097210 | 366 | 27,834 | SH | DEFINED | 1 |
| NV ENERGY INC | COM | 67073Y10 | 75,863 | 6,127,899 | SH | DEFINED | 1,2,5,6,8,10 |
| NVE CORP | COM NEW | 62944520 | 3,484 | 84,409 | SH | DEFINED | 1,2 |
| NVIDIA CORP | COM | 67066G10 | 374,470 | 20,046,582 | SH | DEFINED | 1,2,5,6,18,8 |
| NVR INC | COM | 62944T10 | 138,429 | 194,775 | SH | DEFINED | 1,2,5,6,8,10 |
| NXSTAGE MEDICAL INC | COM | 67072V10 | 4,407 | 527,841 | SH | DEFINED | 1,2 |
| NYMAGIC INC | COM | 62948410 | 1,804 | 108,717 | SH | DEFINED | 1,2 |
| NYSE EURONEXT | COM | 62949110 | 249,551 | 9,863,688 | SH | DEFINED | 1,2,5,6,18,8 |
| O CHARLEYS INC | COM | 67082310 | 4,140 | 632,021 | SH | DEFINED | 1,2,5 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 182,610 | 4,790,399 | SH | DEFINED | 1,2,5,6,18,8 |
| OBAGI MEDICAL PRODUC | COM | 67423R10 | 4,593 | 382,748 | SH | DEFINED | 1,2 |
| OCCAM NETWORKS INC | COM NEW | 67457P30 | 85 | 15,798 | SH | DEFINED | 1 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 2,480,391 | 30,490,368 | SH | DEFINED | 1,2,5,6,18,8 |
| OCEANEERING INTL INC | COM | 67523210 | 86,264 | 1,474,099 | SH | DEFINED | 1,2,5,6,8,10 |
| OCEANFIRST FINL CORP | COM | 67523410 | 3,484 | 308,583 | SH | DEFINED | 1,2 |
| OCEANFREIGHT INC | SHS | Y6420210 | 47 | 50,551 | SH | DEFINED | 1 |
| OCH ZIFF CAP MGMT GR | CL A | 67551U10 | 651 | 47,400 | SH | DEFINED | 1,8 |
| OCLARO INC | COM | 67555N10 | 237 | 161,217 | SH | DEFINED | 1 |
| OCULUS INNOVATIVE SC | COM | 67575P10 | 19 | 10,600 | SH | DEFINED | 1 |
| OCWEN FINL CORP | COM NEW | 67574630 | 13,550 | 1,415,891 | SH | DEFINED | 1,2,5,8 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 13,157 | 843,938 | SH | DEFINED | 1,2,5,8 |
| ODYSSEY MARINE EXPLO | COM | 67611810 | 1,465 | 1,038,777 | SH | DEFINED | 1,2,5 |
| OFFICE DEPOT INC | COM | 67622010 | 96,086 | 14,897,049 | SH | DEFINED | 1,2,5,6,8,10 |
| OFFICEMAX INC DEL | COM | 67622P10 | 35,332 | 2,784,219 | SH | DEFINED | 1,2,5,6,8 |
| OGE ENERGY CORP | COM | 67083710 | 76,491 | 2,073,491 | SH | DEFINED | 1,2,5,6,8,10 |
| OHIO VY BANC CORP | COM | 67771910 | 1,584 | 71,921 | SH | DEFINED | 1,2 |
| OIL DRI CORP AMER | COM | 67786410 | 1,713 | 110,512 | SH | DEFINED | 1,2 |
| OIL STS INTL INC | COM | 67802610 | 60,155 | 1,531,047 | SH | DEFINED | 1,2,5,6,8,10 |
| OILSANDS QUEST INC | COM | 67804610 | 4,793 | 4,167,758 | SH | DEFINED | 1,2,5,8 |
| OLD DOMINION FGHT LI | COM | 67958010 | 21,051 | 685,706 | SH | DEFINED | 1,2,5,6,8 |
| OLD NATL BANCORP IND | COM | 68003310 | 37,992 | 3,056,454 | SH | DEFINED | 1,2,5,8 |
| OLD POINT FINL CORP | COM | 68019410 | 393 | 25,284 | SH | DEFINED | 1,2 |
| OLD REP INTL CORP | COM | 68022310 | 60,162 | 5,992,229 | SH | DEFINED | 1,2,5,6,18,8 |
| OLD SECOND BANCORP I | COM | 68027710 | 1,963 | 284,842 | SH | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 125,790 | 7,179,817 | SH | DEFINED | 1,2,5,6,8 |
| OLYMPIC STEEL INC | COM | 68162K10 | 6,868 | 210,803 | SH | DEFINED | 1,2,5,8 |
| OM GROUP INC | COM | 67087210 | 26,045 | 829,719 | SH | DEFINED | 1,2,5,8 |
| OMEGA FLEX INC | COM | 68209510 | 667 | 47,670 | SH | DEFINED | 1,2 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 54,684 | 2,811,537 | SH | DEFINED | 1,2,3,5,6,8 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 1,575 | 361,340 | SH | DEFINED | 1,2 |
| OMEROS CORP | COM | 68214310 | 475 | 67,667 | SH | DEFINED | 1,2 |
| OMNI ENERGY SERVICES | COM NEW | 68210T20 | 35 | 28,027 | SH | DEFINED | 1,2 |
| OMNICARE INC | DBCV 3.25 | 681904AL | 1,496 | 1,838,000 | SH | DEFINED | 1,2 |
| OMNICARE INC | COM | 68190410 | 76,929 | 3,181,507 | SH | DEFINED | 1,2,5,6,18,8 |
| OMNICELL INC | COM | 68213N10 | 7,827 | 669,511 | SH | DEFINED | 1,2,5,6,8 |
| OMNICOM GROUP INC | COM | 68191910 | 410,633 | 10,488,701 | SH | DEFINED | 1,2,5,6,18,8 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 16,563 | 1,140,701 | SH | DEFINED | 1,2,5,6,8 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 6,491 | 1,058,872 | SH | DEFINED | 1,2 |
| ON ASSIGNMENT INC | COM | 68215910 | 6,842 | 956,883 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| ON SEMICONDUCTOR COR | COM | 68218910 | 42,714 | 4,842,826 | SH | DEFINED | 1,2,5,6,8,10 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 68 | 111,698 | SH | DEFINED | 1 |
| ONCOGENEX PHARMACEUT | COM | 68230A10 | 1,985 | 89,077 | SH | DEFINED | 1,2,6 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 158 | 17,963 | SH | DEFINED | 1,2 |
| ONEBEACON INSURANCE | CL A | G6774210 | 3,555 | 257,959 | SH | DEFINED | 1,2,8,10 |
| ONEOK INC NEW | COM | 68268010 | 136,887 | 3,071,285 | SH | DEFINED | 1,2,5,6,18,8 |
| ONLINE RES CORP | COM | 68273G10 | 2,648 | 503,482 | SH | DEFINED | 1,2 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 53,858 | 1,835,654 | SH | DEFINED | 1,2,5,6,8 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 64,021 | 3,443,854 | SH | DEFINED | 1,2,5,6,18,8 |
| OPEN TEXT CORP | COM | 68371510 | 291 | 7,166 | SH | DEFINED | 1,2,5 |
| OPENTABLE INC | COM | 68372A10 | 1,515 | 59,505 | SH | DEFINED | 1,2 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 3,720 | 1,631,520 | SH | DEFINED | 1,2,5 |
| OPKO HEALTH INC | COM | 68375N10 | 1,483 | 810,572 | SH | DEFINED | 1,2,6 |
| OPLINK COMMUNICATION | COM NEW | 68375Q40 | 7,794 | 475,518 | SH | DEFINED | 1,2,6,8 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 2,801 | 229,766 | SH | DEFINED | 1,2,5,6,8 |
| OPNEXT INC | COM | 68375V10 | 996 | 523,969 | SH | DEFINED | 1,2,5,6 |
| OPPENHEIMER HLDGS IN | CL A NON V | 68379710 | 6,468 | 194,708 | SH | DEFINED | 1,2 |
| OPTIMER PHARMACEUTIC | COM | 68401H10 | 6,049 | 536,775 | SH | DEFINED | 1,2,8 |
| OPTIONSXPRESS HLDGS | COM | 68401010 | 20,509 | 1,327,439 | SH | DEFINED | 1,2,5,6,8 |
| ORACLE CORP | COM | 68389X10 | 3,428,619 | 139,772,498 | SH | DEFINED | 1,2,5,6,18,8 |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 4,886 | 961,741 | SH | DEFINED | 1,2,6 |
| ORBCOMM INC | COM | 68555P10 | 73 | 27,025 | SH | DEFINED | 1 |
| ORBITAL SCIENCES COR | COM | 68556410 | 20,581 | 1,348,722 | SH | DEFINED | 1,2,5,6,8 |
| ORBITZ WORLDWIDE INC | COM | 68557K10 | 5,486 | 747,360 | SH | DEFINED | 1,2,5,6 |
| ORBOTECH LTD | ORD | M7525310 | 1,179 | 126,281 | SH | DEFINED | 1,2,5,6 |
| ORCHID CELLMARK INC | COM | 68573C10 | 32 | 18,796 | SH | DEFINED | 1 |
| ORCHIDS PAPER PRODS | COM | 68572N10 | 1,786 | 89,190 | SH | DEFINED | 1,2 |
| ORCKIT COMMUNICATION | SHS NEW | M7531S20 | 33 | 11,258 | SH | DEFINED | 1 |
| OREXIGEN THERAPEUTIC | COM | 68616410 | 4,115 | 553,108 | SH | DEFINED | 1,2,6,8 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 9,201 | 851,977 | SH | DEFINED | 1,2,5,8 |
| ORIENT-EXPRESS HOTEL | CL A | G6774310 | 18,946 | 1,868,402 | SH | DEFINED | 1,2,3,5,6,8 |
| ORION ENERGY SYSTEMS | COM | 68627510 | 1,297 | 295,343 | SH | DEFINED | 1,2 |
| ORION MARINE GROUP I | COM | 68628V30 | 11,433 | 542,867 | SH | DEFINED | 1,2,6,8 |
| ORITANI FINL CORP | COM | 68632310 | 2,894 | 210,790 | SH | DEFINED | 1,2,5,6 |
| ORIX CORP | SPONSORED | 68633010 | 384 | 11,238 | SH | DEFINED | 1,2 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 7,293 | 192,728 | SH | DEFINED | 1,2,5,6,8,10 |
| ORRSTOWN FINL SVCS I | COM | 68738010 | 3,452 | 98,964 | SH | DEFINED | 1,2 |
| ORTHOFIX INTL N V | COM | N6748L10 | 12,847 | 415,343 | SH | DEFINED | 1,2,5,6,8 |
| ORTHOLOGIC CORP | COM | 68750J10 | 31 | 43,076 | SH | DEFINED | 1 |
| ORTHOVITA INC | COM | 68750U10 | 4,574 | 1,303,241 | SH | DEFINED | 1,2,6,8 |
| OSHKOSH CORP | COM | 68823920 | 88,901 | 2,400,776 | SH | DEFINED | 1,2,5,6,18,8 |
| OSI PHARMACEUTICALS | COM | 67104010 | 50,567 | 1,628,042 | SH | DEFINED | 1,2,5,6,8,10 |
| OSI SYSTEMS INC | COM | 67104410 | 10,992 | 402,944 | SH | DEFINED | 1,2,5,6,8 |
| OSIRIS THERAPEUTICS | COM | 68827R10 | 2,392 | 335,056 | SH | DEFINED | 1,2,6 |
| OSTEOTECH INC | COM | 68858210 | 144 | 45,129 | SH | DEFINED | 1 |
| OTTER TAIL CORP | COM | 68964810 | 18,961 | 763,938 | SH | DEFINED | 1,2,5,8 |
| OUTDOOR CHANNEL HLDG | COM NEW | 69002720 | 1,502 | 258,910 | SH | DEFINED | 1,2,8 |
| OVERHILL FARMS INC | COM | 69021210 | 1,288 | 265,047 | SH | DEFINED | 1,2 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 22,771 | 518,109 | SH | DEFINED | 1,2,5,6,8,10 |
| OVERSTOCK COM INC DE | COM | 69037010 | 4,150 | 306,050 | SH | DEFINED | 1,2,5,6,8 |
| OWENS & MINOR INC NE | COM | 69073210 | 58,109 | 1,353,573 | SH | DEFINED | 1,2,5,6,8 |
| OWENS CORNING NEW | COM | 69074210 | 54,047 | 2,107,919 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| OWENS ILL INC | COM NEW | 69076840 | 237,783 | 7,234,058 | SH | DEFINED | 1,2,5,6,18,8 |
| OXFORD INDS INC | COM | 69149730 | 8,675 | 419,476 | SH | DEFINED | 1,2,5,8 |
| OXIGENE INC | COM | 69182810 | 622 | 545,386 | SH | DEFINED | 1,2 |
| OYO GEOSPACE CORP | COM | 67107410 | 3,567 | 83,163 | SH | DEFINED | 1,2,6 |
| P C CONNECTION | COM | 69318J10 | 1,198 | 177,443 | SH | DEFINED | 1,2 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 22,774 | 600,730 | SH | DEFINED | 1,2,5,6,8 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 1,993 | 49,895 | SH | DEFINED | 1,2,6 |
| PACCAR INC | COM | 69371810 | 452,081 | 12,464,319 | SH | DEFINED | 1,2,5,6,18,8 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| PACER INTL INC TENN | COM | 69373H10 | 2,543 | 804,713 | SH | DEFINED 1,2,8 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 999 | 1,040,968 | SH | DEFINED 1,2,5 |
| PACIFIC CONTINENTAL | COM | 69412V10 | 3,863 | 337,697 | SH | DEFINED 1,2 |
| PACIFIC ETHANOL INC | COM | 69423U10 | 31 | 43,781 | SH | DEFINED 1 |
| PACIFIC PREMIER BANC | COM | 69478X10 | 34 | 10,000 | SH | DEFINED 1 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 5,428 | 1,363,801 | SH | DEFINED 1,2,5,6,8 |
| PACKAGING CORP AMER | COM | 69515610 | 49,503 | 2,151,383 | SH | DEFINED 1,2,5,6,8,10 |
| PACTIV CORP | COM | 69525710 | 145,392 | 6,022,853 | SH | DEFINED 1,2,5,6,18,8 |
| PACWEST BANCORP DEL | COM | 69526310 | 30,207 | 1,499,100 | SH | DEFINED 1,2,5,6,8 |
| PAETEC HOLDING CORP | COM | 69545910 | 12,567 | 3,028,116 | SH | DEFINED 1,2,5,6,8 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 4,046 | 754,813 | SH | DEFINED 1,2,6 |
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 16 | 42,006 | SH | DEFINED 1 |
| PALL CORP | COM | 69642930 | 149,570 | 4,131,778 | SH | DEFINED 1,2,5,6,18,8 |
| PALM HARBOR HOMES | COM | 69663910 | 23 | 10,915 | SH | DEFINED 1 |
| PALM INC NEW | COM | 69664310 | 51,104 | 5,095,102 | SH | DEFINED 1,2,5,6,8 |
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 4,091 | 405,874 | SH | DEFINED 1,2,5,6,8 |
| PANASONIC CORP | ADR | 69832A20 | 1,481 | 103,206 | SH | DEFINED 1 |
| PANERA BREAD CO | CL A | 69840W10 | 49,169 | 734,521 | SH | DEFINED 1,2,5,6,8,10 |
| PANHANDLE OIL AND GA | CL A | 69847710 | 3,600 | 139,014 | SH | DEFINED 1,2 |
| PANTRY INC | COM | 69865710 | 7,620 | 560,724 | SH | DEFINED 1,2,5,8 |
| PAPA JOHNS INTL INC | COM | 69881310 | 15,685 | 671,434 | SH | DEFINED 1,2,5,6,8 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 28,703 | 1,060,718 | SH | DEFINED 1,2,5,6,8 |
| PAR TECHNOLOGY CORP | COM | 69888410 | 741 | 128,229 | SH | DEFINED 1,2 |
| PARAGON SHIPPING INC | CL A | 69913R30 | 139 | 30,550 | SH | DEFINED 1,2 |
| PARAMETRIC TECHNOLOG | COM NEW | 69917320 | 57,265 | 3,504,607 | SH | DEFINED 1,2,5,6,8 |
| PARAMOUNT GOLD & SIL | COM | 69924P10 | 1,752 | 1,208,499 | SH | DEFINED 1,2 |
| PAREXEL INTL CORP | COM | 69946210 | 17,333 | 1,229,319 | SH | DEFINED 1,2,5,6,8 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 13,067 | 472,760 | SH | DEFINED 1,2,5,8 |
| PARK NATL CORP | COM | 70065810 | 15,227 | 258,604 | SH | DEFINED 1,2,5,8 |
| PARKER DRILLING CO | COM | 70108110 | 14,376 | 2,904,332 | SH | DEFINED 1,2,5,8 |
| PARKER HANNIFIN CORP | COM | 70109410 | 315,820 | 5,861,543 | SH | DEFINED 1,2,5,6,18,8 |
| PARKERVISION INC | COM | 70135410 | 898 | 490,692 | SH | DEFINED 1,2 |
| PARKWAY PPTYS INC | COM | 70159Q10 | 15,950 | 766,108 | SH | DEFINED 1,2,3,5,8 |
| PARLUX FRAGRANCES IN | COM | 70164510 | 29 | 13,631 | SH | DEFINED 1 |
| PARTNERRE LTD | COM | G6852T10 | 93,200 | 1,248,326 | SH | DEFINED 1,2,5,6,18,8 |
| PATRIOT COAL CORP | COM | 70336T10 | 76,800 | 4,967,687 | SH | DEFINED 1,2,5,6,8 |
| PATRIOT TRANSN HLDG | COM | 70337B10 | 2,677 | 28,340 | SH | DEFINED 1,2,6 |
| PATTERSON COMPANIES | COM | 70339510 | 92,050 | 3,289,844 | SH | DEFINED 1,2,5,6,18,8 |
| PATTERSON UTI ENERGY | COM | 70348110 | 85,888 | 5,595,300 | SH | DEFINED 1,2,5,6,18,8 |
| PAYCHEX INC | COM | 70432610 | 338,984 | 11,063,443 | SH | DEFINED 1,2,5,6,18,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| PC MALL INC | COM | 69323K10 | 1,067 | 204,351 | SH | DEFINED | 1,2 |
| PC-TEL INC | COM | 69325Q10 | 3,161 | 534,022 | SH | DEFINED | 1,2 |
| PDF SOLUTIONS INC | COM | 69328210 | 78 | 20,183 | SH | DEFINED | 1 |
| PDL BIOPHARMA INC | COM | 69329Y10 | 19,606 | 2,858,071 | SH | DEFINED | 1,2,5,6,8 |
| PEABODY ENERGY CORP | SDCV 4.75 | 704549AG | 2,020 | 2,000,000 | SH | DEFINED | 1,2 |
| PEABODY ENERGY CORP | COM | 70454910 | 507,637 | 11,228,418 | SH | DEFINED | 1,2,5,6,18,8 |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 2,121 | 167,244 | SH | DEFINED | 1,2 |
| PEARSON PLC | SPONSORED | 70501510 | 620 | 43,184 | SH | DEFINED | 1 |
| PEBBLEBROOK HOTEL TR | COM | 70509V10 | 485 | 22,037 | SH | DEFINED | 1,2,3 |
| PEETS COFFEE & TEA I | COM | 70556010 | 8,505 | 255,037 | SH | DEFINED | 1,2,6,8 |
| PEGASYSTEMS INC | COM | 70557310 | 11,181 | 328,841 | SH | DEFINED | 1,2,6,8 |
| PENFORD CORP | COM | 70705110 | 188 | 21,605 | SH | DEFINED | 1 |
| PENN NATL GAMING INC | COM | 70756910 | 19,153 | 704,426 | SH | DEFINED | 1,2,5,6,8,10 |
| PENN VA CORP | COM | 70788210 | 26,268 | 1,233,839 | SH | DEFINED | 1,2,5,8 |
| PENNANTPARK INVT COR | COM | 70806210 | 5,409 | 606,347 | SH | DEFINED | 1,2 |
| PENNEY J C INC | COM | 70816010 | 683,233 | 25,675,802 | SH | DEFINED | 1,2,5,6,18,8 |
| PENNICHUCK CORP | COM NEW | 70825420 | 1,613 | 76,337 | SH | DEFINED | 1,2 |
| PENNS WOODS BANCORP | COM | 70843010 | 2,094 | 64,553 | SH | DEFINED | 1,2 |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 13,601 | 1,607,727 | SH | DEFINED | 1,2,3,5,8 |
| PENNYMAC MTG INVT TR | COM | 70931T10 | 4,555 | 265,121 | SH | DEFINED | 1,2,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| PENSKE AUTOMOTIVE GR | COM | 70959W10 | 22,376 | 1,474,067 | SH | DEFINED | 1,2,5,6,18,8 |
| PENSON WORLDWIDE INC | COM | 70960010 | 4,088 | 451,173 | SH | DEFINED | 1,2 |
| PENTAIR INC | COM | 70963110 | 94,302 | 2,919,556 | SH | DEFINED | 1,2,5,6,18,8 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 92 | 35,581 | SH | DEFINED | 1 |
| PEOPLES BANCORP INC | COM | 70978910 | 2,557 | 264,204 | SH | DEFINED | 1,2,5,8 |
| PEOPLES FINL CORP MI | COM | 71103B10 | 1,437 | 70,712 | SH | DEFINED | 1,2 |
| PEOPLES UNITED FINAN | COM | 71270410 | 237,737 | 14,235,721 | SH | DEFINED | 1,2,5,6,18,8 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 10,572 | 1,249,610 | SH | DEFINED | 1,2,5,8 |
| PEPCO HOLDINGS INC | COM | 71329110 | 171,349 | 10,169,102 | SH | DEFINED | 1,2,5,6,18,8 |
| PEPSI BOTTLING GROUP | COM | 71340910 | 333,722 | 8,899,257 | SH | DEFINED | 1,2,5,6,18,8 |
| PEPSIAMERICAS INC | COM | 71343P20 | 45,612 | 1,558,851 | SH | DEFINED | 1,2,5,6,18,8 |
| PEPSICO INC | COM | 71344810 | 3,274,313 | 53,853,829 | SH | DEFINED | 1,2,5,6,18,8 |
| PEREGRINE PHARMACEUT | COM NEW | 71366130 | 172 | 58,182 | SH | DEFINED | 1,5 |
| PERFECT WORLD CO LTD | SPON ADR R | 71372U10 | 296 | 7,500 | SH | DEFINED | 1 |
| PERFICIENT INC | COM | 71375U10 | 6,702 | 794,996 | SH | DEFINED | 1,2,5,6,8 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 46 | 16,379 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 8,199 | 711,072 | SH | DEFINED | 1,2,5,6,8 |
| PERKINELMER INC | COM | 71404610 | 74,050 | 3,596,416 | SH | DEFINED | 1,2,5,6,8,10 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 1,953 | 860,436 | SH | DEFINED | 1,2 |
| PERRIGO CO | COM | 71429010 | 78,992 | 1,983,234 | SH | DEFINED | 1,2,5,6,18,8 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 1,300 | 269,802 | SH | DEFINED | 1,2 |
| PETMED EXPRESS INC | COM | 71638210 | 8,795 | 498,046 | SH | DEFINED | 1,2,5,6,8 |
| PETROBRAS ENERGIA S | SPONS ADR | 71646J10 | 464 | 29,707 | SH | DEFINED | 1,2,5,8 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 833 | 7,003 | SH | DEFINED | 1,6 |
| PETROHAWK ENERGY COR | COM | 71649510 | 120,705 | 5,031,458 | SH | DEFINED | 1,2,5,6,18,8 |
| PETROLEO BRASILEIRO | SP ADR NON | 71654V10 | 262,397 | 6,190,063 | SH | DEFINED | 1,2,5,6,18,8 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 254,763 | 5,343,185 | SH | DEFINED | 1,2,4,5,6,18 |
| PETROLEUM DEV CORP | COM | 71657810 | 10,177 | 558,881 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|-----------|-------------|----|---------|----------------|
| PETROQUEST ENERGY IN | COM | 71674810 | 7,332 | 1,196,080 | SH | DEFINED | 1,2,5,8 |
| PETSMART INC | COM | 71676810 | 90,338 | 3,384,695 | SH | DEFINED | 1,2,5,6,18,8 |
| PFIZER INC | COM | 71708110 | 5,363,060 | 294,835,633 | SH | DEFINED | 1,2,5,6,18,8 |
| PG&E CORP | COM | 69331C10 | 702,628 | 15,736,341 | SH | DEFINED | 1,2,5,6,18,8 |
| PGT INC | COM | 69336V10 | 32 | 15,057 | SH | DEFINED | 1 |
| PHARMACEUTICAL PROD | COM | 71712410 | 62,456 | 2,664,523 | SH | DEFINED | 1,2,5,6,18,8 |
| PHARMACYCLICS INC | COM | 71693310 | 99 | 31,547 | SH | DEFINED | 1 |
| PHARMASSET INC | COM | 71715N10 | 8,605 | 415,703 | SH | DEFINED | 1,2,6,8 |
| PHARMERICA CORP | COM | 71714F10 | 11,780 | 741,837 | SH | DEFINED | 1,2,5,6,8 |
| PHASE FORWARD INC | COM | 71721R40 | 14,463 | 942,810 | SH | DEFINED | 1,2,5,6,8 |
| PHC INC MASS | CL A | 69331510 | 14 | 12,193 | SH | DEFINED | 1 |
| PHH CORP | COM NEW | 69332020 | 24,875 | 1,544,067 | SH | DEFINED | 1,2,5,8 |
| PHI INC | COM NON VT | 69336T20 | 5,927 | 286,330 | SH | DEFINED | 1,2,5 |
| PHILIP MORRIS INTL I | COM | 71817210 | 3,781,273 | 78,465,930 | SH | DEFINED | 1,2,5,6,18,8 |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 64,905 | 1,145,311 | SH | DEFINED | 1,2,4,5,6,18,8 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 48,350 | 1,188,548 | SH | DEFINED | 1,2,5,6,18,8 |
| PHOENIX COS INC NEW | COM | 71902E10 | 7,761 | 2,791,671 | SH | DEFINED | 1,2,5,8 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 1,762 | 640,716 | SH | DEFINED | 1,2 |
| PHOTRONICS INC | COM | 71940510 | 7,119 | 1,599,683 | SH | DEFINED | 1,2 |
| PICO HLDGS INC | COM NEW | 69336620 | 14,969 | 457,336 | SH | DEFINED | 1,2,5,6,8 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 79,515 | 2,972,517 | SH | DEFINED | 1,2,5,8 |
| PIER 1 IMPORTS INC | COM | 72027910 | 12,285 | 2,413,605 | SH | DEFINED | 1,2,5,6,8 |
| PIKE ELEC CORP | COM | 72128310 | 3,224 | 347,398 | SH | DEFINED | 1,2,5,6 |
| PINNACLE AIRL CORP | COM | 72344310 | 124 | 18,087 | SH | DEFINED | 1 |
| PINNACLE ENTMT INC | COM | 72345610 | 13,743 | 1,530,390 | SH | DEFINED | 1,2,5,6,8 |
| PINNACLE FINL PARTNE | COM | 72346Q10 | 21,046 | 1,480,011 | SH | DEFINED | 1,2,5,6,8 |
| PINNACLE WEST CAP CO | COM | 72348410 | 275,733 | 7,537,794 | SH | DEFINED | 1,2,5,6,18,8 |
| PIONEER DRILLING CO | COM | 72365510 | 9,783 | 1,238,377 | SH | DEFINED | 1,2,5,6,8 |
| PIONEER NAT RES CO | COM | 72378710 | 253,188 | 5,256,143 | SH | DEFINED | 1,2,5,6,18,8 |
| PIPER JAFFRAY COS | COM | 72407810 | 25,972 | 513,185 | SH | DEFINED | 1,2,5,8 |
| PITNEY BOWES INC | COM | 72447910 | 225,978 | 9,928,747 | SH | DEFINED | 1,2,5,6,18,8 |
| PIXELWORKS INC | COM NEW | 72581M30 | 57 | 18,877 | SH | DEFINED | 1 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 201 | 3,800 | SH | DEFINED | 1,8 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 111,823 | 4,042,772 | SH | DEFINED | 1,2,5,6,18,8 |
| PLANAR SYS INC | COM | 72690010 | 51 | 18,135 | SH | DEFINED | 1 |
| PLANTRONICS INC NEW | COM | 72749310 | 44,377 | 1,708,115 | SH | DEFINED | 1,2,5,6,18,8 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 48,122 | 1,256,774 | SH | DEFINED | 1,2,5,8 |
| PLATO LEARNING INC | COM | 72764Y10 | 101 | 23,061 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 1,272 | 397,383 | SH | DEFINED | 1,2 |
| PLEXUS CORP | COM | 72913210 | 28,104 | 986,799 | SH | DEFINED | 1,2,5,6,8 |
| PLUG POWER INC | COM | 72919P10 | 56 | 79,080 | SH | DEFINED | 1,2 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 229,960 | 6,090,047 | SH | DEFINED | 1,2,5,6,18,8 |
| PLX TECHNOLOGY INC | COM | 69341710 | 2,068 | 640,177 | SH | DEFINED | 1,2 |
| PMA CAP CORP | CL A | 69341920 | 5,077 | 805,898 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 96 | 12,785 | SH | DEFINED | 1 |
| PMC-SIERRA INC | COM | 69344F10 | 29,637 | 3,422,287 | SH | DEFINED | 1,2,5,6,18,8 |
| PMFG INC | COM | 69345P10 | 4,055 | 250,164 | SH | DEFINED | 1,2 |
| PMI GROUP INC | COM | 69344M10 | 4,540 | 1,801,443 | SH | DEFINED | 1,2,5,6 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| PNC FINL SVCS GROUP | COM | 69347510 | 941,909 | 17,842,558 | SH | DEFINED | 1,2,5,6,18,8 |
| PNM RES INC | COM | 69349H10 | 37,666 | 2,977,520 | SH | DEFINED | 1,2,5,6,8 |
| POLARIS INDS INC | COM | 73106810 | 32,798 | 751,739 | SH | DEFINED | 1,2,5,6,8 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 164,025 | 2,025,500 | SH | DEFINED | 1,2,5,6,18,8 |
| POLYCOM INC | COM | 73172K10 | 67,539 | 2,704,815 | SH | DEFINED | 1,2,5,6,8 |
| POLYONE CORP | COM | 73179P10 | 22,151 | 2,965,263 | SH | DEFINED | 1,2,5,8 |
| POLYPORE INTL INC | COM | 73179V10 | 5,330 | 447,888 | SH | DEFINED | 1,2,5,6,8 |
| PONIARD PHARMACEUTIC | COM NEW | 73244930 | 1,000 | 546,249 | SH | DEFINED | 1,2 |
| POOL CORPORATION | COM | 73278L10 | 20,601 | 1,079,715 | SH | DEFINED | 1,2,5,6,8 |
| POPULAR INC | COM | 73317410 | 19,065 | 8,435,699 | SH | DEFINED | 1,2,5,6,8,10 |
| PORTEC RAIL PRODS IN | COM | 73621210 | 1,112 | 103,791 | SH | DEFINED | 1,2 |
| PORTER BANCORP INC | COM | 73623310 | 589 | 39,182 | SH | DEFINED | 1,2 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 15,444 | 344,351 | SH | DEFINED | 1,2,5,6,8 |
| PORTLAND GEN ELEC CO | COM NEW | 73650884 | 37,100 | 1,817,750 | SH | DEFINED | 1,2,5,8 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 521 | 42,913 | SH | DEFINED | 1 |
| POSCO | SPONSORED | 69348310 | 12,292 | 93,760 | SH | DEFINED | 1,2,4,6 |
| POST PPTYS INC | COM | 73746410 | 37,381 | 1,907,209 | SH | DEFINED | 1,2,3,5,6,8 |
| POTASH CORP SASK INC | COM | 73755L10 | 421 | 3,880 | SH | DEFINED | 1 |
| POTLATCH CORP NEW | COM | 73763010 | 41,008 | 1,286,322 | SH | DEFINED | 1,2,5,6,8 |
| POWELL INDS INC | COM | 73912810 | 5,447 | 172,741 | SH | DEFINED | 1,2,5,6,8 |
| POWER INTEGRATIONS I | COM | 73927610 | 19,059 | 524,178 | SH | DEFINED | 1,2,5,6,8 |
| POWER-ONE INC | COM | 73930810 | 6,932 | 1,593,512 | SH | DEFINED | 1,2,6 |
| POWERSECURE INTL INC | COM | 73936N10 | 2,340 | 324,549 | SH | DEFINED | 1,2,5 |
| POWSH DB CO IN TRA F | ETF | 73935S10 | 335 | 13,016 | SH | DEFINED | 1 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 3,861 | 3,064,380 | SH | DEFINED | 1,2,5,6 |
| POZEN INC | COM | 73941U10 | 3,223 | 538,975 | SH | DEFINED | 1,2,5,6 |
| PPG INDS INC | COM | 69350610 | 393,439 | 6,720,866 | SH | DEFINED | 1,2,5,6,18,8 |
| PPL CORP | COM | 69351T10 | 511,234 | 15,822,787 | SH | DEFINED | 1,2,5,6,18,8 |
| PRAXAIR INC | COM | 74005P10 | 933,222 | 11,620,248 | SH | DEFINED | 1,2,5,6,18,8 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 7,628 | 185,688 | SH | DEFINED | 1,2,5,6,8 |
| PRECISION CASTPARTS | COM | 74018910 | 521,904 | 4,729,534 | SH | DEFINED | 1,2,5,6,18,8 |
| PRECISION DRILLING T | TR UNIT | 74021510 | 134 | 18,538 | SH | DEFINED | 1,5 |
| PREFORMED LINE PRODS | COM | 74044410 | 1,894 | 43,241 | SH | DEFINED | 1,2 |
| PREMIER EXIBITIONS I | COM | 74051E10 | 21 | 14,700 | SH | DEFINED | 1 |
| PREMIER GLOBAL SVCS | COM | 74058510 | 11,181 | 1,355,280 | SH | DEFINED | 1,2,5,6,8 |
| PREMIERWEST BANCORP | COM | 74092110 | 443 | 311,675 | SH | DEFINED | 1,2 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 4,655 | 508,715 | SH | DEFINED | 1,2,5 |
| PRESSTEK INC | COM | 74111310 | 64 | 29,878 | SH | DEFINED | 1 |
| PRESTIGE BRANDS HLDG | COM | 74112D10 | 7,914 | 1,006,883 | SH | DEFINED | 1,2,5,8 |
| PRG-SCHULTZ INTERNAT | COM NEW | 69357C50 | 87 | 14,712 | SH | DEFINED | 1 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 507,353 | 9,527,749 | SH | DEFINED | 1,2,5,6,18,8 |
| PRICELINE COM INC | COM NEW | 74150340 | 322,215 | 1,475,276 | SH | DEFINED | 1,2,5,6,18,8 |
| PRICESMART INC | COM | 74151110 | 6,140 | 300,556 | SH | DEFINED | 1,2,5,8 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 151,889 | 4,759,921 | SH | DEFINED | 1,2,5,6,18,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|---------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------|
| PRIMEDIA INC | COM NEW | 74157K84 | 1,659 | 459,598 | SH | DEFINED | 1,2 |
| PRIMEENERGY CORP | COM | 74158E10 | 393 | 10,789 | SH | DEFINED | 1,2 |
| PRIMORIS SVCS CORP | COM | 74164F10 | 1,012 | 127,005 | SH | DEFINED | 1,2 |
| PRIMUS GUARANTY LTD | SHS | G7245710 | 1,390 | 455,893 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| PRINCETON REVIEW INC | COM | 74235210 | 1,004 | 247,282 | SH | DEFINED | 1,2,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 310,504 | 12,916,154 | SH | DEFINED | 1,2,5,6,18,8 |
| PRIVATEBANCORP INC | COM | 74296210 | 14,836 | 1,653,985 | SH | DEFINED | 1,2,5,6,8 |
| PROASSURANCE CORP | COM | 74267C10 | 47,422 | 882,920 | SH | DEFINED | 1,2,5,8 |
| PROCERA NETWORKS INC | COM | 74269U10 | 13 | 29,700 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COM | 74271810 | 6,643,660 | 109,577,102 | SH | DEFINED | 1,2,5,6,18,8 |
| PROGENICS PHARMACEUT | COM | 74318710 | 2,425 | 546,114 | SH | DEFINED | 1,2,6 |
| PROGRESS ENERGY INC | COM | 74326310 | 1,063,788 | 25,939,712 | SH | DEFINED | 1,2,5,6,18,8 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 29,357 | 1,004,682 | SH | DEFINED | 1,2,5,6,8 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 466,172 | 25,912,839 | SH | DEFINED | 1,2,5,6,18,8 |
| PROLOGIS | NOTE 2.25 | 743410AQ | 2,041 | 2,200,000 | SH | DEFINED | 2 |
| PROLOGIS | NOTE 1.87 | 743410AR | 1,682 | 1,900,000 | SH | DEFINED | 2 |
| PROLOGIS | NOTE 2.62 | 743410AS | 851 | 950,000 | SH | DEFINED | 2 |
| PROLOGIS | SH BEN INT | 74341010 | 312,728 | 22,843,532 | SH | DEFINED | 1,2,3,5,6,18 |
| PROS HOLDINGS INC | COM | 74346Y10 | 3,611 | 348,868 | SH | DEFINED | 1,2,6 |
| PROSPECT CAPITAL COR | COM | 74348T10 | 14,765 | 1,250,210 | SH | DEFINED | 1,2,8 |
| PROSPERITY BANCSHARE | COM | 74360610 | 70,311 | 1,737,368 | SH | DEFINED | 1,2,5,18,8 |
| PROTALIX BIOTHERAPEU | COM | 74365A10 | 4,696 | 709,369 | SH | DEFINED | 1,2,6,8 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 32,650 | 1,972,800 | SH | DEFINED | 1,2,5,6,8,10 |
| PROVIDENCE SVC CORP | COM | 74381510 | 4,555 | 288,262 | SH | DEFINED | 1,2 |
| PROVIDENT FINL HLDGS | COM | 74386810 | 34 | 12,204 | SH | DEFINED | 1 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 23,875 | 2,241,766 | SH | DEFINED | 1,2,5,8 |
| PROVIDENT NEW YORK B | COM | 74402810 | 6,497 | 769,845 | SH | DEFINED | 1,2,5,8 |
| PRUDENTIAL BANCORP I | COM | 74431910 | 402 | 42,272 | SH | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | COM | 74432010 | 895,925 | 18,004,932 | SH | DEFINED | 1,2,5,6,18,8 |
| PRUDENTIAL PLC | ADR | 74435K20 | 543 | 26,635 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 32,110 | 641,557 | SH | DEFINED | 1,2,3,5,6,8 |
| PSS WORLD MED INC | COM | 69366A10 | 37,456 | 1,657,338 | SH | DEFINED | 1,2,5,6,8 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 38,755 | 1,833,246 | SH | DEFINED | 1,2,5,6,8 |
| PT INDOSAT TBK | SPONSORED | 74438310 | 469 | 18,683 | SH | DEFINED | 1,6 |
| PUBLIC STORAGE | COM | 74460D10 | 520,416 | 6,389,389 | SH | DEFINED | 1,2,3,5,6,18 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 739,481 | 22,240,044 | SH | DEFINED | 1,2,5,6,18,8 |
| PULTE HOMES INC | COM | 74586710 | 141,771 | 14,177,070 | SH | DEFINED | 1,2,5,6,18,8 |
| PURE BIOSCIENCE | COM | 74621810 | 54 | 36,923 | SH | DEFINED | 1,2 |
| PZENA INVESTMENT MGM | CLASS A | 74731Q10 | 1,047 | 128,678 | SH | DEFINED | 1,2 |
| QAD INC | COM | 74727D10 | 1,622 | 265,465 | SH | DEFINED | 1,2 |
| QC HLDGS INC | COM | 74729T10 | 236 | 49,137 | SH | DEFINED | 1,2 |
| QIAGEN N V | ORD | N7248210 | 1,938 | 86,778 | SH | DEFINED | 1,5 |
| QLOGIC CORP | COM | 74727710 | 74,245 | 3,934,572 | SH | DEFINED | 1,2,5,6,18,8 |
| QUAKER CHEM CORP | COM | 74731610 | 4,835 | 234,233 | SH | DEFINED | 1,2 |
| QUALCOMM INC | COM | 74752510 | 2,698,123 | 58,325,189 | SH | DEFINED | 1,2,5,6,18,8 |
| QUALITY SYS INC | COM | 74758210 | 31,577 | 502,821 | SH | DEFINED | 1,2,5,6,8 |
| QUANEX BUILDING PROD | COM | 74761910 | 40,323 | 2,376,125 | SH | DEFINED | 1,2,5,8 |
| QUANTA SVCS INC | COM | 74762E10 | 142,183 | 6,822,579 | SH | DEFINED | 1,2,5,6,18,8 |
| QUANTUM CORP | COM DSSG | 74790620 | 13,857 | 4,729,248 | SH | DEFINED | 1,2,6,8 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 92 | 82,582 | SH | DEFINED | 1 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 335,624 | 5,558,526 | SH | DEFINED | 1,2,5,6,18,8 |
| QUEST RESOURCE CORP | COM NEW | 74834930 | 15 | 25,579 | SH | DEFINED | 1 |
| QUEST SOFTWARE INC | COM | 74834T10 | 38,672 | 2,101,745 | SH | DEFINED | 1,2,5,6,8 |
| QUESTAR CORP | COM | 74835610 | 322,531 | 7,758,738 | SH | DEFINED | 1,2,5,6,18,8 |
| QUESTCOR PHARMACEUTI | COM | 74835Y10 | 7,244 | 1,525,133 | SH | DEFINED | 1,2,5,6,8 |
| QUICKLOGIC CORP | COM | 74837P10 | 54 | 25,573 | SH | DEFINED | 1 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 41,586 | 2,770,546 | SH | DEFINED | 1,2,5,6,8,10 |
| QUIDEL CORP | COM | 74838J10 | 7,549 | 547,830 | SH | DEFINED | 1,2,5,6,8 |
| QUIKSILVER INC | COM | 74838C10 | 6,274 | 3,105,845 | SH | DEFINED | 1,2,5,8 |
| QWEST COMMUNICATIONS | NOTE 3.50 | 749121BY | 2,749 | 2,650,000 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|-----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| QWEST COMMUNICATIONS | COM | 74912110 | 439,539 | 104,403,655 | SH | DEFINED 1,2,5,6,18,8 |
| RACKSPACE HOSTING IN | COM | 75008610 | 27,165 | 1,302,860 | SH | DEFINED 1,2,5,6,8 |
| RADIAN GROUP INC | COM | 75023610 | 13,373 | 1,829,470 | SH | DEFINED 1,2,5,6,8 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 6,791 | 652,986 | SH | DEFINED 1,2,6,8 |
| RADIO ONE INC | CL A | 75040P10 | 41 | 13,476 | SH | DEFINED 1 |
| RADIO ONE INC | CL D NON V | 75040P40 | 99 | 34,003 | SH | DEFINED 1 |
| RADIOSHACK CORP | COM | 75043810 | 97,125 | 4,980,766 | SH | DEFINED 1,2,5,6,8,10 |
| RADISYS CORP | COM | 75045910 | 4,692 | 491,341 | SH | DEFINED 1,2,5 |
| RADNET INC | COM | 75049110 | 895 | 438,667 | SH | DEFINED 1,2 |
| RADVISION LTD | ORD | M8186910 | 129 | 21,464 | SH | DEFINED 1,2 |
| RADWARE LTD | ORD | M8187310 | 277 | 18,309 | SH | DEFINED 1,2 |
| RAE SYS INC | COM | 75061P10 | 655 | 595,630 | SH | DEFINED 1,2 |
| RAILAMERICA INC | COM | 75075340 | 4,130 | 338,502 | SH | DEFINED 1,2 |
| RAIT FINANCIAL TRUST | COM | 74922710 | 2,022 | 1,543,684 | SH | DEFINED 1,2 |
| RALCORP HLDGS INC NE | COM | 75102810 | 80,646 | 1,350,620 | SH | DEFINED 1,2,5,6,18,8 |
| RAM ENERGY RESOURCES | COM | 75130P10 | 90 | 44,000 | SH | DEFINED 1 |
| RAMBUS INC DEL | COM | 75091710 | 34,170 | 1,400,399 | SH | DEFINED 1,2,5,6,8,10 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 9,045 | 948,149 | SH | DEFINED 1,2,3,5,8 |
| RAMTRON INTL CORP | COM NEW | 75190730 | 38 | 21,213 | SH | DEFINED 1 |
| RANGE RES CORP | COM | 75281A10 | 324,650 | 6,512,537 | SH | DEFINED 1,2,5,6,18,8 |
| RASER TECHNOLOGIES I | COM | 75405510 | 1,330 | 1,072,355 | SH | DEFINED 1,2,6 |
| RAVEN INDS INC | COM | 75421210 | 10,240 | 323,115 | SH | DEFINED 1,2,5,6,8 |
| RAYMOND JAMES FINANC | COM | 75473010 | 52,530 | 2,209,930 | SH | DEFINED 1,2,5,6,8,10 |
| RAYONIER INC | COM | 75490710 | 82,335 | 1,952,915 | SH | DEFINED 1,2,5,6,18,8 |
| RAYTHEON CO | COM NEW | 75511150 | 704,647 | 13,677,160 | SH | DEFINED 1,2,5,6,18,8 |
| RBC BEARINGS INC | COM | 75524B10 | 10,237 | 420,749 | SH | DEFINED 1,2,5,6,8 |
| RC2 CORP | COM | 74938810 | 8,388 | 568,663 | SH | DEFINED 1,2,5,8 |
| RCN CORP | COM NEW | 74936120 | 11,593 | 1,068,484 | SH | DEFINED 1,2,5,6,8 |
| READING INTERNATIONAL | CL A | 75540810 | 1,038 | 256,197 | SH | DEFINED 1,2 |
| REALNETWORKS INC | COM | 75605L10 | 6,569 | 1,770,555 | SH | DEFINED 1,2,5,6,8 |
| REALTY INCOME CORP | COM | 75610910 | 61,889 | 2,388,599 | SH | DEFINED 1,2,3,5,6,8, |
| RED HAT INC | COM | 75657710 | 197,733 | 6,399,112 | SH | DEFINED 1,2,5,6,18,8 |
| RED LION HOTELS CORP | COM | 75676410 | 1,183 | 239,491 | SH | DEFINED 1,2 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 6,159 | 344,099 | SH | DEFINED 1,2,5,8 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 114 | 26,677 | SH | DEFINED 1 |
| REDWOOD TR INC | COM | 75807540 | 25,164 | 1,740,264 | SH | DEFINED 1,2,5,8 |
| REED ELSEVIER N V | SPONS ADR | 75820420 | 480 | 19,654 | SH | DEFINED 1 |
| REED ELSEVIER P L C | SPONS ADR | 75820520 | 407 | 12,413 | SH | DEFINED 1 |
| REGAL BELOIT CORP | COM | 75875010 | 60,433 | 1,163,513 | SH | DEFINED 1,2,5,6,8 |
| REGAL ENTMT GROUP | CL A | 75876610 | 15,353 | 1,063,220 | SH | DEFINED 1,2,5,6,8,10 |
| REGENCY CTRS CORP | COM | 75884910 | 108,267 | 3,088,036 | SH | DEFINED 1,2,3,5,6,18 |
| REGENERON PHARMACEUT | COM | 75886F10 | 54,632 | 2,259,369 | SH | DEFINED 1,2,5,6,8 |
| REGENT COMMUNICATION | COM | 75886510 | 11 | 40,485 | SH | DEFINED 1 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 272,541 | 51,520,110 | SH | DEFINED 1,2,5,6,18,8 |
| REGIS CORP MINN | COM | 75893210 | 29,041 | 1,865,195 | SH | DEFINED 1,2,5,6,8 |
| REHABCARE GROUP INC | COM | 75914810 | 17,570 | 577,386 | SH | DEFINED 1,2,5,8 |
| REINSURANCE GROUP AM | COM NEW | 75935160 | 75,682 | 1,588,282 | SH | DEFINED 1,2,5,6,8,10 |
| RELIANCE STEEL & ALU | COM | 75950910 | 104,071 | 2,407,934 | SH | DEFINED 1,2,5,6,8,10 |
| RENAISSANCE LEARNING | COM | 75968L10 | 1,703 | 149,931 | SH | DEFINED 1,2,5,8 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 59,091 | 1,111,779 | SH | DEFINED 1,2,5,6,18,8 |
| RENASANT CORP | COM | 75970E10 | 6,223 | 457,610 | SH | DEFINED 1,2,5,8 |
| RENT A CTR INC NEW | COM | 76009N10 | 47,685 | 2,691,022 | SH | DEFINED 1,2,5,6,18,8 |
| RENTECH INC | COM | 76011210 | 363 | 294,822 | SH | DEFINED 1,2,5,8 |
| RENTRAK CORP | COM | 76017410 | 3,353 | 189,761 | SH | DEFINED 1,2,5 |

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|----------------------|-----------|----------|-------|---------|----|---------|-------|
| REPLIGEN CORP | COM | 75991610 | 2,252 | 547,983 | SH | DEFINED | 1,2,5 |
| REPROS THERAPEUTICS | COM | 76028H10 | 146 | 183,505 | SH | DEFINED | 1,2 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 852 | 31,951 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 5,837 | 790,934 | SH | DEFINED | 1,2,5 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 6,151 | 298,593 | SH | DEFINED | 1,2,5 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 483 | 113,118 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| REPUBLIC SVCS INC | COM | 76075910 | 331,352 | 11,704,414 | SH | DEFINED | 1,2,5,6,18,8 |
| RES-CARE INC | COM | 76094310 | 7,492 | 668,929 | SH | DEFINED | 1,2,5,8 |
| RESEARCH FRONTIERS I | COM | 76091110 | 62 | 16,343 | SH | DEFINED | 1 |
| RESEARCH IN MOTION L | COM | 76097510 | 16,763 | 248,194 | SH | DEFINED | 1,2,5 |
| RESMED INC | COM | 76115210 | 81,240 | 1,554,231 | SH | DEFINED | 1,2,5,6,8,10 |
| RESOLUTE ENERGY CORP | COM | 76116A10 | 438 | 37,994 | SH | DEFINED | 1,2 |
| RESOURCE AMERICA INC | CL A | 76119520 | 997 | 246,804 | SH | DEFINED | 1,2 |
| RESOURCE CAP CORP | COM | 76120W30 | 2,629 | 534,255 | SH | DEFINED | 1,2 |
| RESOURCES CONNECTION | COM | 76122Q10 | 19,920 | 938,716 | SH | DEFINED | 1,2,5,6,8 |
| RETAIL VENTURES INC | COM | 76128Y10 | 5,158 | 580,212 | SH | DEFINED | 1,2,6 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 33 | 20,339 | SH | DEFINED | 1 |
| REVLON INC | CL A NEW | 76152560 | 5,830 | 342,713 | SH | DEFINED | 1,2,6,8 |
| REWARDS NETWORK INC | COM NEW | 76155720 | 2,157 | 170,624 | SH | DEFINED | 1,2 |
| REX ENERGY CORPORATI | COM | 76156510 | 7,266 | 605,497 | SH | DEFINED | 1,2,5,6 |
| REX STORES CORP | COM | 76162410 | 2,442 | 173,676 | SH | DEFINED | 1,2 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 360,620 | 6,808,008 | SH | DEFINED | 1,2,5,6,18,8 |
| RF MICRODEVICES INC | COM | 74994110 | 45,597 | 9,559,034 | SH | DEFINED | 1,2,5,6,8 |
| RICHARDSON ELECTRS L | COM | 76316510 | 70 | 11,844 | SH | DEFINED | 1 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 9,192 | 966,523 | SH | DEFINED | 1,2,5,6,8 |
| RIGHTNOW TECHNOLOGIE | COM | 76657R10 | 7,918 | 455,840 | SH | DEFINED | 1,2,6,8 |
| RIMAGE CORP | COM | 76672110 | 3,292 | 189,827 | SH | DEFINED | 1,2 |
| RIO TINTO PLC | SPONSORED | 76720410 | 818 | 3,800 | SH | DEFINED | 1 |
| RISKMETRICS GROUP IN | COM | 76773510 | 7,115 | 447,230 | SH | DEFINED | 1,2,5,6,8 |
| RITCHIE BROS AUCTION | COM | 76774410 | 931 | 41,515 | SH | DEFINED | 1 |
| RITE AID CORP | COM | 76775410 | 11,103 | 7,352,814 | SH | DEFINED | 1,2,5,6,8,10 |
| RIVERBED TECHNOLOGY | COM | 76857310 | 28,803 | 1,253,944 | SH | DEFINED | 1,2,5,6,8 |
| RIVERVIEW BANCORP IN | COM | 76939710 | 30 | 13,577 | SH | DEFINED | 1 |
| RLI CORP | COM | 74960710 | 118,482 | 2,225,005 | SH | DEFINED | 1,2,5,8 |
| ROBBINS & MYERS INC | COM | 77019610 | 17,728 | 753,732 | SH | DEFINED | 1,2,5,6,8 |
| ROBERT HALF INTL INC | COM | 77032310 | 142,725 | 5,339,495 | SH | DEFINED | 1,2,5,6,18,8 |
| ROCHESTER MED CORP | COM | 77149710 | 1,726 | 155,116 | SH | DEFINED | 1,2 |
| ROCK OF AGES CORP VT | CL A | 77263210 | 34 | 11,657 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 49,245 | 976,887 | SH | DEFINED | 1,2,5,18,8 |
| ROCKVILLE FINL INC | COM | 77418610 | 1,807 | 172,110 | SH | DEFINED | 1,2,5 |
| ROCKWELL AUTOMATION | COM | 77390310 | 234,009 | 4,981,039 | SH | DEFINED | 1,2,5,6,18,8 |
| ROCKWELL COLLINS INC | COM | 77434110 | 304,051 | 5,492,242 | SH | DEFINED | 1,2,5,6,18,8 |
| ROCKWELL MEDICAL TEC | COM | 77437410 | 2,082 | 270,722 | SH | DEFINED | 1,2 |
| ROCKWOOD HLDGS INC | COM | 77441510 | 24,483 | 1,039,176 | SH | DEFINED | 1,2,5,8 |
| RODMAN & RENSHAW CAP | COM | 77487R10 | 51 | 12,600 | SH | DEFINED | 1 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 14,164 | 599,923 | SH | DEFINED | 1,2,5,6,8 |
| ROGERS COMMUNICATION | CL B | 77510920 | 1,335 | 43,077 | SH | DEFINED | 1,2 |
| ROGERS CORP | COM | 77513310 | 10,979 | 362,230 | SH | DEFINED | 1,2,5,6,8 |

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|----------------------|------------|----------|---------|-----------|----|---------|--------------|
| ROLLINS INC | COM | 77571110 | 26,034 | 1,350,305 | SH | DEFINED | 1,2,5,6,8 |
| ROMA FINANCIAL CORP | COM | 77581P10 | 2,165 | 175,143 | SH | DEFINED | 1,2,6 |
| ROPER INDS INC NEW | COM | 77669610 | 155,904 | 2,976,976 | SH | DEFINED | 1,2,5,6,18,8 |
| ROSETTA RESOURCES IN | COM | 77777930 | 25,815 | 1,295,909 | SH | DEFINED | 1,2,5,6,8 |
| ROSETTA STONE INC | COM | 77778010 | 2,303 | 128,312 | SH | DEFINED | 1,2 |
| ROSS STORES INC | COM | 77829610 | 236,075 | 5,527,387 | SH | DEFINED | 1,2,5,6,18,8 |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 3,784 | 138,348 | SH | DEFINED | 1,2,5,6 |
| ROVI CORP | COM | 77937610 | 66,943 | 2,100,496 | SH | DEFINED | 1,2,5,6,8,10 |
| ROWAN COS INC | COM | 77938210 | 133,755 | 5,907,895 | SH | DEFINED | 1,2,5,6,18,8 |
| ROYAL BK CDA MONTREA | COM | 78008710 | 1,599 | 29,853 | SH | DEFINED | 1,2 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 53,215 | 2,105,017 | SH | DEFINED | 1,2,5,6,18,8 |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 3,387 | 58,270 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PL | SPONS ADR | 78025920 | 2,261 | 37,622 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 51,556 | 1,094,832 | SH | DEFINED | 1,2,5,6,8,10 |
| RPC INC | COM | 74966010 | 6,472 | 622,331 | SH | DEFINED | 1,2,5,6,8 |
| RPM INTL INC | COM | 74968510 | 85,034 | 4,182,662 | SH | DEFINED | 1,2,5,6,8,10 |
| RRI ENERGY INC | COM | 74971X10 | 29,724 | 5,196,538 | SH | DEFINED | 1,2,5,6,18,8 |
| RSC HOLDINGS INC | COM | 74972L10 | 6,891 | 978,768 | SH | DEFINED | 1,2,5,6 |

STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| RTI BIOLOGICS INC | COM | 74975N10 | 4,169 | 1,085,732 | SH | DEFINED 1,2,5,8 |
| RTI INTL METALS INC | COM | 74973W10 | 18,184 | 722,443 | SH | DEFINED 1,2,5,6,8 |
| RUBICON TECHNOLOGY I | COM | 78112T10 | 4,776 | 235,173 | SH | DEFINED 1,2,6 |
| RUBY TUESDAY INC | COM | 78118210 | 11,506 | 1,598,108 | SH | DEFINED 1,2,5,8 |
| RUDDICK CORP | COM | 78125810 | 39,774 | 1,545,820 | SH | DEFINED 1,2,5,6,8 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 4,616 | 686,949 | SH | DEFINED 1,2,5,6 |
| RUE21 INC | COM | 78129510 | 2,831 | 100,776 | SH | DEFINED 1,2 |
| RURAL / METRO CORP | COM | 78174810 | 152 | 25,339 | SH | DEFINED 1 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 8,052 | 677,169 | SH | DEFINED 1,2,5,8 |
| RUTHS HOSPITALITY GR | COM | 78333210 | 874 | 418,354 | SH | DEFINED 1,2 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 7,216 | 269,159 | SH | DEFINED 1,2,5,6 |
| RYDER SYS INC | COM | 78354910 | 84,133 | 2,043,560 | SH | DEFINED 1,2,5,6,8,10 |
| RYDEX ETF RUS TOP 50 | ETF | 78355W20 | 802 | 9,600 | SH | DEFINED 1 |
| RYLAND GROUP INC | COM | 78376410 | 55,312 | 2,807,696 | SH | DEFINED 1,2,5,6,8 |
| S & T BANCORP INC | COM | 78385910 | 16,945 | 996,184 | SH | DEFINED 1,2,5,8 |
| S Y BANCORP INC | COM | 78506010 | 5,463 | 255,885 | SH | DEFINED 1,2,5,8 |
| S1 CORPORATION | COM | 78463B10 | 8,310 | 1,274,480 | SH | DEFINED 1,2,5,6,8 |
| SABA SOFTWARE INC | COM NEW | 78493260 | 1,692 | 408,726 | SH | DEFINED 1,2,5 |
| SAFEGUARD SCIENTIFIC | COM NEW | 78644920 | 4,425 | 429,164 | SH | DEFINED 1,2,5 |
| SAFETY INS GROUP INC | COM | 78648T10 | 12,492 | 344,792 | SH | DEFINED 1,2,5,8 |
| SAFEWAY INC | COM NEW | 78651420 | 323,138 | 15,177,921 | SH | DEFINED 1,2,5,6,18,8 |
| SAIA INC | COM | 78709Y10 | 4,951 | 334,102 | SH | DEFINED 1,2,5,6 |
| SAIC INC | COM | 78390X10 | 210,708 | 11,125,034 | SH | DEFINED 1,2,5,6,18,8 |
| SAKS INC | COM | 79377W10 | 29,133 | 4,441,028 | SH | DEFINED 1,2,5,6,8 |
| SALARY COM INC | COM | 79400610 | 24 | 10,171 | SH | DEFINED 1 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 71 | 11,782 | SH | DEFINED 1 |
| SALESFORCE COM INC | COM | 79466L30 | 293,149 | 3,973,829 | SH | DEFINED 1,2,5,6,18,8 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 32,144 | 1,265,995 | SH | DEFINED 1,2,5,6,8 |
| SALLY BEAUTY HLDGS I | COM | 79546E10 | 16,254 | 2,124,641 | SH | DEFINED 1,2,5,6,8 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,256 | 410,271 | SH | DEFINED 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| SANDERSON FARMS INC | COM | 80001310 | 18,947 | 449,398 | SH | DEFINED | 1,2,5,8 |
| SANDISK CORP | NOTE 1.00 | 80004CAC | 1,976 | 2,370,000 | SH | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C10 | 228,320 | 7,875,815 | SH | DEFINED | 1,2,5,6,18,8 |
| SANDRIDGE ENERGY INC | COM | 80007P30 | 16,208 | 1,718,774 | SH | DEFINED | 1,2,5,18,8,1 |
| SANDY SPRING BANCORP | COM | 80036310 | 3,109 | 349,678 | SH | DEFINED | 1,2,5,8 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 4,955 | 836,976 | SH | DEFINED | 1,2,5,6,8 |
| SANMINA SCI CORP | COM NEW | 80090720 | 7,021 | 636,538 | SH | DEFINED | 1,2,5,6,18,8 |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 2,303 | 58,651 | SH | DEFINED | 1,2 |
| SANTANDER BANCORP | COM | 80280910 | 2,093 | 170,402 | SH | DEFINED | 1,2,5 |
| SANTARUS INC | COM | 80281730 | 5,032 | 1,089,203 | SH | DEFINED | 1,2 |
| SAP AG | SPON ADR | 80305420 | 7,299 | 155,921 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 15,073 | 1,822,612 | SH | DEFINED | 1,2,5,6,8 |
| SAPPI LTD | SPON ADR N | 80306920 | 143 | 29,946 | SH | DEFINED | 1,6 |
| SARA LEE CORP | COM | 80311110 | 336,976 | 27,666,313 | SH | DEFINED | 1,2,5,6,18,8 |
| SASOL LTD | SPONSORED | 80386630 | 685 | 17,158 | SH | DEFINED | 1,6 |
| SATCON TECHNOLOGY CO | COM | 80389310 | 3,869 | 1,371,888 | SH | DEFINED | 1,2 |
| SATYAM COMPUTER SERV | ADR | 80409810 | 1,601 | 347,292 | SH | DEFINED | 1,2,5,6 |
| SAUER-DANFOSS INC | COM | 80413710 | 3,993 | 332,509 | SH | DEFINED | 1,2,5 |
| SAUL CTRS INC | COM | 80439510 | 8,154 | 248,887 | SH | DEFINED | 1,2,3,5,6,8 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 35,867 | 2,635,314 | SH | DEFINED | 1,2,5,6,8 |
| SAVVIS INC | COM NEW | 80542330 | 13,512 | 961,723 | SH | DEFINED | 1,2,5,6,8 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 56,005 | 1,639,496 | SH | DEFINED | 1,2,5,6,18,8 |
| SCANA CORP NEW | COM | 80589M10 | 184,214 | 4,888,909 | SH | DEFINED | 1,2,5,6,18,8 |
| SCANSOURCE INC | COM | 80603710 | 19,062 | 713,918 | SH | DEFINED | 1,2,5,6,8 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 7,280 | 262,915 | SH | DEFINED | 1,2,5,8 |
| SCHAWK INC | CL A | 80637310 | 4,186 | 307,808 | SH | DEFINED | 1,2,5,8 |
| SCHEIN HENRY INC | COM | 80640710 | 119,236 | 2,266,847 | SH | DEFINED | 1,2,5,6,18,8 |
| SCHIFF NUTRITION INT | COM | 80669310 | 1,700 | 217,331 | SH | DEFINED | 1,2 |
| SCHLUMBERGER LTD | COM | 80685710 | 2,892,327 | 44,435,813 | SH | DEFINED | 1,2,5,6,18,8 |
| SCHNITZER STL INDS | CL A | 80688210 | 47,575 | 997,375 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| SCHOLASTIC CORP | COM | 80706610 | 29,324 | 983,046 | SH | DEFINED | 1,2,5,6,18,8 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 9,882 | 422,315 | SH | DEFINED | 1,2,5,8 |
| SCHULMAN A INC | COM | 80819410 | 17,749 | 879,530 | SH | DEFINED | 1,2,5,8 |
| SCHWAB CHARLES CORP | COM | 80851310 | 680,053 | 36,134,612 | SH | DEFINED | 1,2,5,6,18,8 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 29,247 | 415,741 | SH | DEFINED | 1,2,5,8 |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 1,734 | 744,363 | SH | DEFINED | 1,2 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 20,498 | 1,408,791 | SH | DEFINED | 1,2,5,6,8,10 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 34 | 14,231 | SH | DEFINED | 1 |
| SCOLR PHARMA INC | COM | 78402X10 | 9 | 18,140 | SH | DEFINED | 1 |
| SCOTTS MIRACLE GRO C | CL A | 81018610 | 37,607 | 956,681 | SH | DEFINED | 1,2,5,6,8,10 |
| SCRIPPS E W CO OHIO | CL A NEW | 81105440 | 5,580 | 801,795 | SH | DEFINED | 1,2,6,18,8 |
| SCRIPPS NETWORKS INT | CL A COM | 81106510 | 133,141 | 3,208,224 | SH | DEFINED | 1,2,5,6,18,8 |
| SEABOARD CORP | COM | 81154310 | 11,377 | 8,434 | SH | DEFINED | 1,2,5,8 |
| SEABRIGHT INSURANCE | COM | 81165610 | 6,311 | 549,228 | SH | DEFINED | 1,2,8 |
| SEACHANGE INTL INC | COM | 81169910 | 4,517 | 688,547 | SH | DEFINED | 1,2,5,6 |
| SEACOAST BKG CORP FL | COM | 81170730 | 50 | 30,662 | SH | DEFINED | 1 |
| SEACOR HOLDINGS INC | COM | 81190410 | 35,474 | 465,238 | SH | DEFINED | 1,2,5,6,8,10 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 164,959 | 9,068,677 | SH | DEFINED | 1,2,5,6,18,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| SEAHAWK DRILLING INC | COM | 81201R10 | 3,188 | 141,423 | SH | DEFINED | 1,2,5,6,8,10 |
| SEALED AIR CORP NEW | COM | 81211K10 | 140,291 | 6,417,693 | SH | DEFINED | 1,2,5,6,18,8 |
| SEALY CORP | COM | 81213930 | 2,792 | 883,554 | SH | DEFINED | 1,2,5 |
| SEARS HLDGS CORP | COM | 81235010 | 328,635 | 3,938,107 | SH | DEFINED | 1,2,5,6,18,8 |
| SEASPAN CORP | SHS | Y7563810 | 154 | 16,658 | SH | DEFINED | 1,5 |
| SEATTLE GENETICS INC | COM | 81257810 | 35,279 | 3,472,344 | SH | DEFINED | 1,2,5,6,8 |
| SEI INVESTMENTS CO | COM | 78411710 | 64,991 | 3,709,555 | SH | DEFINED | 1,2,5,6,18,8 |
| SELECT COMFORT CORP | COM | 81616X10 | 359 | 55,092 | SH | DEFINED | 1 |
| SELECT MED HLDGS COR | COM | 81619Q10 | 5,564 | 523,879 | SH | DEFINED | 1,2 |
| SELECT SECTOR SPDR T | SBI HEALTH | 81369Y20 | 13,600 | 437,722 | SH | DEFINED | 1,5 |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 2,400 | 77,368 | SH | DEFINED | 1 |
| SELECTICA INC | COM | 81628810 | 15 | 66,920 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 22,150 | 1,346,481 | SH | DEFINED | 1,2,5,8 |
| SEMPRA ENERGY | COM | 81685110 | 598,329 | 10,688,271 | SH | DEFINED | 1,2,5,6,18,8 |
| SEMTECH CORP | COM | 81685010 | 36,585 | 2,150,814 | SH | DEFINED | 1,2,5,6,8 |
| SENECA FOODS CORP NE | CL A | 81707050 | 4,387 | 183,800 | SH | DEFINED | 1,2 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 98,059 | 4,483,725 | SH | DEFINED | 1,2,3,5,6,8, |
| SENOXYX INC | COM | 81724Q10 | 135 | 35,718 | SH | DEFINED | 1 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 45,010 | 1,711,420 | SH | DEFINED | 1,2,5,6,8 |
| SEQUENOM INC | COM NEW | 81733740 | 4,963 | 1,198,898 | SH | DEFINED | 1,2,5,6,8 |
| SERVICE CORP INTL | COM | 81756510 | 47,992 | 5,859,868 | SH | DEFINED | 1,2,5,6,8,10 |
| SEVERN BANCORP ANNA | COM | 81811M10 | 34 | 13,689 | SH | DEFINED | 1 |
| SHANDA INTERACTIVE E | SPONSORED | 81941Q20 | 2,577 | 48,986 | SH | DEFINED | 1,2,6 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 701 | 34,094 | SH | DEFINED | 1 |
| SHAW GROUP INC | COM | 82028010 | 48,878 | 1,700,093 | SH | DEFINED | 1,2,5,6,8,10 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 9,790 | 481,085 | SH | DEFINED | 1,2,5,6,8 |
| SHENGDA TECH INC | COM | 82321310 | 3,328 | 542,978 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 246,581 | 3,999,693 | SH | DEFINED | 1,2,5,6,18,8 |
| SHINHAN FINANCIAL GR | SPN ADR RE | 82459610 | 4,158 | 55,976 | SH | DEFINED | 1,6 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 12,819 | 940,482 | SH | DEFINED | 1,2,5,6 |
| SHIRE PLC | SPONSORED | 82481R10 | 3,610 | 61,500 | SH | DEFINED | 1 |
| SHOE CARNIVAL INC | COM | 82488910 | 3,730 | 182,195 | SH | DEFINED | 1,2,5 |
| SHORE BANCSHARES INC | COM | 82510710 | 2,363 | 162,938 | SH | DEFINED | 1,2,5 |
| SHORETEL INC | COM | 82521110 | 4,601 | 796,075 | SH | DEFINED | 1,2,6,8 |
| SHUFFLE MASTER INC | COM | 82554910 | 10,737 | 1,302,991 | SH | DEFINED | 1,2,5,6,8 |
| SHUTTERFLY INC | COM | 82568P30 | 7,363 | 413,415 | SH | DEFINED | 1,2,5,6,8 |
| SIEMENS A G | SPONSORED | 82619750 | 2,048 | 22,334 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 1,130 | 148,107 | SH | DEFINED | 1,2 |
| SIGA TECHNOLOGIES IN | COM | 82691710 | 3,120 | 537,848 | SH | DEFINED | 1,2,6 |
| SIGMA ALDRICH CORP | COM | 82655210 | 230,996 | 4,569,653 | SH | DEFINED | 1,2,5,6,18,8 |
| SIGMA DESIGNS INC | COM | 82656510 | 6,651 | 621,544 | SH | DEFINED | 1,2,5,6,8 |
| SIGMATRON INTL INC | COM | 82661L10 | 61 | 12,110 | SH | DEFINED | 1 |

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|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| SIGNATURE BK NEW YOR | COM | 82669G10 | 40,000 | 1,253,907 | SH | DEFINED | 1,2,5,6,8 |
| SIGNET JEWELERS LIM | SHS | G8127610 | 29,931 | 1,120,169 | SH | DEFINED | 1,2,5,8,10 |
| SILGAN HOLDINGS INC | COM | 82704810 | 51,714 | 893,465 | SH | DEFINED | 1,2,5,6,8 |
| SILICON GRAPHICS INT | COM | 82706L10 | 4,514 | 643,935 | SH | DEFINED | 1,2,5,6 |
| SILICON IMAGE INC | COM | 82705T10 | 4,451 | 1,725,387 | SH | DEFINED | 1,2,5 |
| SILICON LABORATORIES | COM | 82691910 | 52,530 | 1,085,772 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------------------|--------------|-----------|------------|----|---------|--------------|
| SILICON MOTION TECHN SPONSORED | 82706C10 | 107 | 31,368 | SH | DEFINED | 2 |
| SILICON STORAGE TECH COM | 82705710 | 5,537 | 2,163,067 | SH | DEFINED | 1,2,5,6 |
| SILICONWARE PRECISIO SPONSD ADR | 82708486 | 48,628 | 6,936,899 | SH | DEFINED | 1,4,5,6,8 |
| SIMMONS 1ST NATL COR CL A \$1 PA | 82873020 | 10,607 | 381,558 | SH | DEFINED | 1,2,5,8 |
| SIMON PPTY GROUP INC COM | 82880610 | 1,089,839 | 13,657,136 | SH | DEFINED | 1,2,3,5,6,18 |
| SIMON PPTY GROUP INC PFD CONV I | 82880680 | 1,977 | 29,080 | SH | DEFINED | 1,2 |
| SIMPSON MANUFACTURIN COM | 82907310 | 50,209 | 1,867,198 | SH | DEFINED | 1,2,5,6,8 |
| SIMS METAL MANAGEMEN SPONS ADR | 82916010 | 310 | 15,914 | SH | DEFINED | 1 |
| SINA CORP | ORD G8147710 | 6,369 | 140,974 | SH | DEFINED | 1,2,5,6 |
| SINCLAIR BROADCAST G CL A | 82922610 | 4,505 | 1,117,818 | SH | DEFINED | 1,2 |
| SINOPEC SHANGHAI PET SPON ADR H | 82935M10 | 211 | 5,409 | SH | DEFINED | 1,6 |
| SIRIUS XM RADIO INC COM | 82967N10 | 7,619 | 12,697,880 | SH | DEFINED | 1,2,5,6,8,12 |
| SIRONA DENTAL SYSTEM COM | 82966C10 | 12,330 | 388,470 | SH | DEFINED | 1,2,5,6,8 |
| SJW CORP | COM 78430510 | 6,249 | 276,893 | SH | DEFINED | 1,2,5,8 |
| SK TELECOM LTD SPONSORED | 78440P10 | 4,210 | 258,916 | SH | DEFINED | 1,2,6,12 |
| SKETCHERS U S A INC CL A | 83056610 | 22,043 | 749,510 | SH | DEFINED | 1,2,5,6,8 |
| SKILLED HEALTHCARE G CL A | 83066R10 | 3,212 | 431,179 | SH | DEFINED | 1,2,8 |
| SKILLSOFT PLC SPONSORED | 83092810 | 579 | 55,280 | SH | DEFINED | 1,5,6 |
| SKYLINE CORP COM | 83083010 | 3,068 | 166,758 | SH | DEFINED | 1,2,5 |
| SKYWEST INC COM | 83087910 | 32,510 | 1,921,397 | SH | DEFINED | 1,2,5,8 |
| SKYWORKS SOLUTIONS I COM | 83088M10 | 58,978 | 4,156,324 | SH | DEFINED | 1,2,5,8 |
| SL GREEN RLTY CORP COM | 78440X10 | 129,335 | 2,574,349 | SH | DEFINED | 1,2,3,5,6,8, |
| SLM CORP COM | 78442P10 | 224,505 | 19,920,602 | SH | DEFINED | 1,2,5,6,18,8 |
| SMART BALANCE INC COM | 83169Y10 | 8,042 | 1,340,288 | SH | DEFINED | 1,2,6,8 |
| SMART MODULAR TECHNO ORD SHS | G8224510 | 6,563 | 1,043,323 | SH | DEFINED | 1,2,5 |
| SMARHEAT INC COM | 83172F10 | 2,610 | 179,762 | SH | DEFINED | 1,2 |
| SMITH & NEPHEW PLC SPDN ADR N | 83175M20 | 370 | 7,217 | SH | DEFINED | 1 |
| SMITH & WESSON HLDG COM | 83175610 | 5,029 | 1,229,494 | SH | DEFINED | 1,2,5,6,8 |
| SMITH A O COM | 83186520 | 26,824 | 618,200 | SH | DEFINED | 1,2,5,8 |
| SMITH INTL INC COM | 83211010 | 277,357 | 10,208,192 | SH | DEFINED | 1,2,5,6,18,8 |
| SMITH MICRO SOFTWARE COM | 83215410 | 6,155 | 672,642 | SH | DEFINED | 1,2,5,6,8 |
| SMITHFIELD FOODS INC COM | 83224810 | 49,647 | 3,268,413 | SH | DEFINED | 1,2,5,6,8,10 |
| SMITHTOWN BANCORP IN COM | 83244910 | 1,583 | 266,090 | SH | DEFINED | 1,2,8 |
| SMUCKER J M CO COM NEW | 83269640 | 251,118 | 4,066,689 | SH | DEFINED | 1,2,5,6,18,8 |
| SNAP ON INC COM | 83303410 | 92,005 | 2,177,116 | SH | DEFINED | 1,2,5,6,8,10 |
| SOCIEDAD QUIMICA MIN SPON ADR S | 83363510 | 13,644 | 363,166 | SH | DEFINED | 1,2,5,6,8 |
| SOHU COM INC COM | 83408W10 | 19,036 | 332,327 | SH | DEFINED | 1,2,5,6,8,10 |
| SOLARWINDS INC COM | 83416B10 | 7,180 | 312,046 | SH | DEFINED | 1,2,8 |
| SOLERA HOLDINGS INC COM | 83421A10 | 80,780 | 2,243,273 | SH | DEFINED | 1,2,5,6,8 |
| SOLITARIO EXPL & RTY COM | 8342EP10 | 24 | 10,585 | SH | DEFINED | 1 |
| SOLTA MED INC COM | 83438K10 | 62 | 30,500 | SH | DEFINED | 1 |
| SOLUTIA INC COM NEW | 83437650 | 38,292 | 3,015,129 | SH | DEFINED | 1,2,5,6,8 |
| SOMANETICS CORP COM NEW | 83444540 | 5,320 | 303,113 | SH | DEFINED | 1,2,5,6 |
| SONIC AUTOMOTIVE INC CL A | 83545G10 | 9,999 | 962,375 | SH | DEFINED | 1,2,5,8 |
| SONIC CORP COM | 83545110 | 13,451 | 1,335,730 | SH | DEFINED | 1,2,5,6,8 |
| SONIC SOLUTIONS COM | 83546010 | 943 | 79,955 | SH | DEFINED | 1 |
| SONICWALL INC COM | 83547010 | 10,497 | 1,379,400 | SH | DEFINED | 1,2,5,6,8 |
| SONOCO PRODS CO COM | 83549510 | 151,611 | 5,183,288 | SH | DEFINED | 1,2,5,6,8,10 |
| SONOSITE INC COM | 83568G10 | 8,299 | 351,194 | SH | DEFINED | 1,2,5,6,8 |
| SONUS NETWORKS INC COM | 83591610 | 11,529 | 5,463,985 | SH | DEFINED | 1,2,5,6,8 |
| SONY CORP ADR NEW | 83569930 | 8,663 | 298,738 | SH | DEFINED | 1,2 |
| SOTHEBYS COM | 83589810 | 51,620 | 2,296,274 | SH | DEFINED | 1,2,5,6,8 |
| SOURCEFIRE INC COM | 83616T10 | 11,059 | 413,593 | SH | DEFINED | 1,2,6,8 |
| SOUTH FINL GROUP INC COM | 83784110 | 2,887 | 4,483,198 | SH | DEFINED | 1,2,5,6 |

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|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| SOUTH JERSEY INDS IN | COM | 83851810 | 30,045 | 786,920 | SH | DEFINED 1,2,5,8 |
| SOUTHERN CMNTY FINL | COM | 84263210 | 81 | 35,900 | SH | DEFINED 1 |
| SOUTHERN CO | COM | 84258710 | 1,107,875 | 33,249,537 | SH | DEFINED 1,2,5,6,18,8 |
| SOUTHERN COPPER CORP | COM | 84265V10 | 177,038 | 5,379,445 | SH | DEFINED 1,2,5,6,18,8 |
| SOUTHERN UN CO NEW | COM | 84403010 | 56,300 | 2,480,186 | SH | DEFINED 1,2,5,6,8,10 |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 6,826 | 347,902 | SH | DEFINED 1,2,8 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 267,626 | 23,414,388 | SH | DEFINED 1,2,5,6,18,8 |
| SOUTHWEST BANCORP IN | COM | 84476710 | 2,369 | 341,293 | SH | DEFINED 1,2,8 |
| SOUTHWEST GAS CORP | COM | 84489510 | 36,624 | 1,283,694 | SH | DEFINED 1,2,5,8 |
| SOUTHWEST WTR CO | COM | 84533110 | 2,885 | 489,872 | SH | DEFINED 1,2 |
| SOUTHWESTERN ENERGY | COM | 84546710 | 644,126 | 13,363,620 | SH | DEFINED 1,2,5,6,18,8 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 32,860 | 919,667 | SH | DEFINED 1,2,3,5,8 |
| SPANISH BROADCASTING | CL A | 84642588 | 8 | 10,888 | SH | DEFINED 1 |
| SPARTAN MTRS INC | COM | 84681910 | 5,466 | 970,870 | SH | DEFINED 1,2,6,8 |
| SPARTAN STORES INC | COM | 84682210 | 7,241 | 506,724 | SH | DEFINED 1,2,5,8 |
| SPARTECH CORP | COM NEW | 84722020 | 9,160 | 892,784 | SH | DEFINED 1,2,5,8 |
| SP BA CA IN TE BO ET | ETF | 78464A37 | 428 | 13,527 | SH | DEFINED 1 |
| SP BA CA IN TE TREAS | ETF | 78464A67 | 4,197 | 73,536 | SH | DEFINED 1 |
| SP DJ WI LA CA GR ET | ETF | 78464A40 | 672 | 13,647 | SH | DEFINED 1 |
| SPDR GOLD TRUST | GOLD SHS | 78463V10 | 30,229 | 281,700 | SH | DEFINED 2,18 |
| SPDR INDEX SHS FDS | SPDR DJ EU | 78463X20 | 7,180 | 173,090 | SH | DEFINED 10 |
| SPDR INDEX SHS FDS | ASIA PACIF | 78463X30 | 7,492 | 101,000 | SH | DEFINED 5 |
| SPDR INDEX SHS FDS | EMERG MKTS | 78463X50 | 1,862 | 28,997 | SH | DEFINED 5,18 |
| SPDR INDEX SHS FDS | DJ GLB RL | 78463X74 | 244 | 7,595 | SH | DEFINED 5 |
| SPDR INDEX SHS FDS | MACQU GLBI | 78463X85 | 978 | 23,008 | SH | DEFINED 5 |
| SPDR INDEX SHS FDS | DJ INTL RL | 78463X86 | 11,046 | 316,600 | SH | DEFINED 2 |
| SPDR INDEX SHS FDS | S&P INTL S | 78463X87 | 27,177 | 1,072,900 | SH | DEFINED 2 |
| SP MSCI AW ex-US ETF | ETF | 78463X84 | 27,174 | 870,959 | SH | DEFINED 1 |
| SPDR SERIES TRUST | BARCLY CNV | 78464A35 | 19,854 | 525,371 | SH | DEFINED 1,5,18 |
| SPDR SERIES TRUST | BRCLYS YLD | 78464A41 | 99,883 | 2,573,634 | SH | DEFINED 1,2,5 |
| SPDR SERIES TRUST | DJ REIT ET | 78464A60 | 779 | 15,830 | SH | DEFINED 8 |
| SPDR SERIES TRUST | BRCLYS AGG | 78464A64 | 8,835 | 161,539 | SH | DEFINED 2 |
| SPDR SERIES TRUST | BRCLYS 1-3 | 78464A68 | 5,120 | 111,625 | SH | DEFINED 1 |
| SPDR TR | UNIT SER 1 | 78462F10 | 449,705 | 4,035,399 | SH | DEFINED 1,2,5,10 |
| SPECTRA ENERGY CORP | COM | 84756010 | 543,241 | 26,486,665 | SH | DEFINED 1,2,5,6,18,8 |
| SPECTRANETICS CORP | COM | 84760C10 | 4,043 | 580,884 | SH | DEFINED 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 2,181 | 230,319 | SH | DEFINED 1,2 |
| SPECTRUM PHARMACEUTI | COM | 84763A10 | 3,763 | 847,588 | SH | DEFINED 1,2 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 5,555 | 315,257 | SH | DEFINED 1,2,5,8 |
| SPHERION CORP | COM | 84842010 | 9,434 | 1,678,629 | SH | DEFINED 1,2,5,8 |
| SPHERIX INC | COM | 84842R10 | 19 | 16,667 | SH | DEFINED 1 |
| SPIRIT AEROSYSTEMS H | COM CL A | 84857410 | 25,538 | 1,285,887 | SH | DEFINED 1,2,5,6,8,10 |
| SPORT CHALET INC | CL A | 84916320 | 24 | 13,343 | SH | DEFINED 1 |
| SPORT SUPPLY GROUP I | COM | 84916A10 | 2,173 | 172,626 | SH | DEFINED 1,2 |
| SPRINT NEXTEL CORP | COM SER 1 | 85206110 | 385,632 | 105,363,887 | SH | DEFINED 1,2,5,6,18,8 |
| SPX CORP | COM | 78463510 | 69,922 | 1,278,284 | SH | DEFINED 1,2,5,6,18,8 |
| SRA INTL INC | CL A | 78464R10 | 25,145 | 1,316,489 | SH | DEFINED 1,2,5,6,8 |
| SRS LABS INC | COM | 78464M10 | 1,376 | 187,701 | SH | DEFINED 1,2 |
| ST JOE CO | COM | 79014810 | 36,551 | 1,265,180 | SH | DEFINED 1,2,5,6,8,10 |
| ST JUDE MED INC | COM | 79084910 | 429,755 | 11,684,464 | SH | DEFINED 1,2,5,6,18,8 |
| ST MARY LD & EXPL CO | COM | 79222810 | 44,783 | 1,307,926 | SH | DEFINED 1,2,5,6,8,10 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 113 | 36,455 | SH | DEFINED 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 13,554 | 1,096,575 | SH | DEFINED 1,2,5,8 |
| STAMPS COM INC | COM NEW | 85285720 | 2,754 | 306,012 | SH | DEFINED 1,2,6 |
| STANCORP FINL GROUP | COM | 85289110 | 45,811 | 1,144,714 | SH | DEFINED 1,2,5,6,8,10 |
| STANDARD MICROSYSTEM | COM | 85362610 | 10,528 | 506,641 | SH | DEFINED 1,2,5,6,8 |

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|--------------------------|----------|-------|--------------|---------|-----------|
| STANDARD MTR PRODS I COM | 85366610 | 4,083 | 479,232 SH | DEFINED | 1,2 |
| STANDARD PAC CORP NE COM | 85375C10 | 9,326 | 2,493,666 SH | DEFINED | 1,2,5,6,8 |
| STANDARD PARKING COR COM | 85379010 | 3,216 | 202,547 SH | DEFINED | 1,2,6 |
| STANDARD REGISTER CO COM | 85388710 | 2,282 | 447,442 SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| STANDEX INTL CORP | COM | 85423110 | 6,602 | 328,602 SH | DEFINED | 1,2,5,6 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 1,772 | 174,613 SH | DEFINED | 1,2 |
| STANLEY INC | COM | 85453210 | 6,732 | 245,620 SH | DEFINED | 1,2,5,6,8 |
| STANLEY WKS | COM | 85461610 | 164,843 | 3,200,216 SH | DEFINED | 1,2,5,6,18,8 |
| STAPLES INC | COM | 85503010 | 608,536 | 24,747,301 SH | DEFINED | 1,2,5,6,18,8 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 806 | 1,151,792 SH | DEFINED | 1,2 |
| STARBUCKS CORP | COM | 85524410 | 597,562 | 25,913,344 SH | DEFINED | 1,2,5,6,18,8 |
| STARTEK INC | COM | 85569C10 | 1,738 | 232,313 SH | DEFINED | 1,2 |
| STARWOOD HOTELS&RESO | COM | 85590A40 | 292,334 | 7,993,811 SH | DEFINED | 1,2,5,6,18,8 |
| STARWOOD PPTY TR INC | COM | 85571B10 | 16,270 | 861,314 SH | DEFINED | 1,2 |
| STATE AUTO FINL CORP | COM | 85570710 | 5,870 | 317,314 SH | DEFINED | 1,2,5,8 |
| STATE BANCORP INC N. | COM | 85571610 | 2,015 | 283,349 SH | DEFINED | 1,2 |
| STATE STR CORP | COM | 85747710 | 1,019,271 | 23,409,992 SH | DEFINED | 1,2,5,6,18,8 |
| STEAK N SHAKE | COM NEW | 85787320 | 9,436 | 29,113 SH | DEFINED | 1 |
| STEC INC | COM | 78477410 | 9,253 | 566,298 SH | DEFINED | 1,2,5,6,8 |
| STEEL DYNAMICS INC | COM | 85811910 | 113,274 | 6,392,410 SH | DEFINED | 1,2,5,6,8,10 |
| STEELCASE INC | CL A | 85815520 | 9,884 | 1,554,062 SH | DEFINED | 1,2,5,8 |
| STEIN MART INC | COM | 85837510 | 6,629 | 621,874 SH | DEFINED | 1,2,8 |
| STEINER LEISURE LTD | ORD | P8744Y10 | 15,170 | 381,536 SH | DEFINED | 1,2,5,6,8 |
| STEINWAY MUSICAL INS | COM | 85849510 | 2,298 | 144,430 SH | DEFINED | 1,2 |
| STELLARONE CORP | COM | 85856G10 | 4,605 | 462,321 SH | DEFINED | 1,2,8 |
| STEMCELLS INC | COM | 85857R10 | 2,894 | 2,296,843 SH | DEFINED | 1,2,5 |
| STEPAN CO | COM | 85858610 | 12,444 | 192,010 SH | DEFINED | 1,2,5,6,8 |
| STEREOTAXIS INC | COM | 85916J10 | 2,305 | 586,547 SH | DEFINED | 1,2,6 |
| STERICYCLE INC | COM | 85891210 | 157,063 | 2,846,889 SH | DEFINED | 1,2,5,6,18,8 |
| STERIS CORP | COM | 85915210 | 58,180 | 2,080,081 SH | DEFINED | 1,2,5,6,8 |
| STERLING BANCORP | COM | 85915810 | 3,040 | 425,756 SH | DEFINED | 1,2,8 |
| STERLING BANCSHARES | COM | 85890710 | 16,668 | 3,249,068 SH | DEFINED | 1,2,5,8 |
| STERLING CONSTRUCTIO | COM | 85924110 | 5,731 | 299,408 SH | DEFINED | 1,2,6,8 |
| STERLING FINL CORP W | COM | 85931910 | 797 | 1,286,210 SH | DEFINED | 1,2 |
| STERLITE INDS INDIA | NOTE 4.00 | 859737AB | 998 | 950,000 SH | DEFINED | 1,2 |
| STERLITE INDS INDIA | ADS | 85973720 | 5,359 | 294,115 SH | DEFINED | 1,6,8 |
| STEWART ENTERPRISES | CL A | 86037010 | 10,109 | 1,962,962 SH | DEFINED | 1,2,5,8 |
| STEWART INFORMATION | COM | 86037210 | 4,431 | 392,779 SH | DEFINED | 1,2,5,8 |
| STIFEL FINL CORP | COM | 86063010 | 44,046 | 743,524 SH | DEFINED | 1,2,5,6,8 |
| STILLWATER MNG CO | COM | 86074Q10 | 10,196 | 1,075,500 SH | DEFINED | 1,2,5,6,8 |
| STONE ENERGY CORP | COM | 86164210 | 18,620 | 1,031,581 SH | DEFINED | 1,2,5,8 |
| STONERIDGE INC | COM | 86183P10 | 3,293 | 365,491 SH | DEFINED | 1,2 |
| STR HLDGS INC | COM | 78478V10 | 2,827 | 179,945 SH | DEFINED | 1,2 |
| STRATASYS INC | COM | 86268510 | 7,891 | 457,715 SH | DEFINED | 1,2,5,6,8 |
| STRATEGIC HOTELS & R | COM | 86272T10 | 3,129 | 1,682,174 SH | DEFINED | 1,2,3 |
| STRAYER ED INC | COM | 86323610 | 61,121 | 287,600 SH | DEFINED | 1,2,5,6,8,10 |
| STRYKER CORP | COM | 86366710 | 506,742 | 10,060,391 SH | DEFINED | 1,2,5,6,18,8 |
| STUDENT LN CORP | COM | 86390210 | 2,935 | 63,034 SH | DEFINED | 1,2,5,10 |

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|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| STURM RUGER & CO INC | COM | 86415910 | 7,561 | 779,470 | SH | DEFINED | 1,2,6 |
| SUCAMPO PHARMACEUTIC | CL A | 86490910 | 653 | 161,715 | SH | DEFINED | 1,2 |
| SUCCESSFACTORS INC | COM | 86459610 | 15,094 | 910,390 | SH | DEFINED | 1,2,5,6,8 |
| SUFFOLK BANCORP | COM | 86473910 | 7,196 | 242,278 | SH | DEFINED | 1,2,5,6,8 |
| SULPHCO INC | COM | 86537810 | 717 | 1,070,841 | SH | DEFINED | 1,2,6 |
| SUN BANCORP INC | COM | 86663B10 | 1,116 | 297,580 | SH | DEFINED | 1,2,8 |
| SUN COMMUNITIES INC | COM | 86667410 | 13,824 | 699,964 | SH | DEFINED | 1,2,3,5,8 |
| SUN HEALTHCARE GROUP | COM NEW | 86693340 | 8,726 | 951,541 | SH | DEFINED | 1,2,5,8 |
| SUN HYDRAULICS CORP | COM | 86694210 | 6,262 | 238,559 | SH | DEFINED | 1,2,6,8 |
| SUN LIFE FINL INC | COM | 86679610 | 8,171 | 284,502 | SH | DEFINED | 1 |
| SUN MICROSYSTEMS INC | COM NEW | 86681020 | 321,845 | 34,348,412 | SH | DEFINED | 1,2,5,6,18,8 |
| SUNCOR ENERGY INC NE | COM | 86722410 | 1,542 | 43,669 | SH | DEFINED | 1 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 25 | 13,400 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P10 | 218,160 | 8,358,618 | SH | DEFINED | 1,2,5,6,18,8 |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 395 | 5,900 | SH | DEFINED | 1,8 |
| SUNPOWER CORP | COM CL A | 86765210 | 25,860 | 1,092,054 | SH | DEFINED | 1,2,5,6,18,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| SUNPOWER CORP | COM CL B | 86765230 | 4,665 | 222,659 | SH | DEFINED 1,2,5,18,8,1 |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 3,047 | 946,243 | SH | DEFINED 1,2 |
| SUNSTONE HOTEL INVS | COM | 86789210 | 30,709 | 3,458,245 | SH | DEFINED 1,2,3,5,6,8 |
| SUNTECH PWR HLDGS CO | NOTE 0.25 | 86800CAC | 494 | 500,000 | SH | DEFINED 1 |
| SUNTECH PWR HLDGS CO | NOTE 3.00 | 86800CAE | 713 | 900,000 | SH | DEFINED 2 |
| SUNTECH PWR HLDGS CO | ADR | 86800C10 | 4,390 | 263,994 | SH | DEFINED 1,2,6 |
| SUNTRUST BKS INC | COM | 86791410 | 416,268 | 20,515,908 | SH | DEFINED 1,2,5,6,18,8 |
| SUPER MICRO COMPUTER | COM | 86800U10 | 5,018 | 451,266 | SH | DEFINED 1,2,6 |
| SUPERGEN INC | COM | 86805910 | 3,239 | 1,236,266 | SH | DEFINED 1,2 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 56,889 | 2,342,064 | SH | DEFINED 1,2,5,6,8,10 |
| SUPERIOR INDS INTL I | COM | 86816810 | 8,270 | 540,528 | SH | DEFINED 1,2,5,8 |
| SUPERIOR UNIFORM GP | COM | 86835810 | 231 | 23,702 | SH | DEFINED 1 |
| SUPERIOR WELL SVCS I | COM | 86837X10 | 5,279 | 370,230 | SH | DEFINED 1,2,5,6 |
| SUPERTEX INC | COM | 86853210 | 6,913 | 231,982 | SH | DEFINED 1,2,5,6,8 |
| SUPERVALU INC | COM | 86853610 | 189,669 | 14,922,789 | SH | DEFINED 1,2,5,6,18,8 |
| SUPPORT COM INC | COM | 86858W10 | 2,255 | 854,287 | SH | DEFINED 1,2,5 |
| SUPREME INDS INC | CL A | 86860710 | 41 | 20,930 | SH | DEFINED 1 |
| SUREWEST COMMUNICATI | COM | 86873310 | 3,137 | 314,918 | SH | DEFINED 1,2 |
| SURMODICS INC | COM | 86887310 | 9,528 | 420,462 | SH | DEFINED 1,2,5,6,8 |
| SUSQUEHANNA BANCShar | COM | 86909910 | 20,199 | 3,429,329 | SH | DEFINED 1,2,5,8 |
| SUSSER HLDGS CORP | COM | 86923310 | 1,535 | 178,669 | SH | DEFINED 1,2 |
| SUTOR TECH GROUP LTD | COM | 86936210 | 254 | 95,433 | SH | DEFINED 1,2 |
| SVB FINL GROUP | COM | 78486Q10 | 64,332 | 1,544,225 | SH | DEFINED 1,2,5,6,8 |
| SWIFT ENERGY CO | COM | 87073810 | 22,104 | 922,528 | SH | DEFINED 1,2,5,8 |
| SWITCH & DATA FACILI | COM | 87104310 | 7,935 | 392,612 | SH | DEFINED 1,2,5,6,8 |
| SWS GROUP INC | COM | 78503N10 | 7,294 | 602,789 | SH | DEFINED 1,2,5,8 |
| SYBASE INC | COM | 87113010 | 85,859 | 1,978,320 | SH | DEFINED 1,2,5,6,18,8 |
| SYCAMORE NETWORKS | COM | 87120640 | 9,361 | 447,661 | SH | DEFINED 1 |
| SYKES ENTERPRISES IN | COM | 87123710 | 19,980 | 784,468 | SH | DEFINED 1,2,5,6,8 |
| SYMANTEC CORP | NOTE 0.75 | 871503AD | 2,664 | 2,450,000 | SH | DEFINED 1,2 |
| SYMANTEC CORP | NOTE 1.00 | 871503AF | 2,243 | 2,000,000 | SH | DEFINED 1,2 |
| SYMANTEC CORP | COM | 87150310 | 542,863 | 30,344,503 | SH | DEFINED 1,2,5,6,18,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| SYMMETRICOM INC | COM | 87154310 | 7,632 | 1,467,781 | SH | DEFINED | 1,2,5 |
| SYMMETRY MED INC | COM | 87154620 | 7,026 | 871,681 | SH | DEFINED | 1,2,5,6,8 |
| SYMS CORP | COM | 87155110 | 822 | 113,666 | SH | DEFINED | 1,2 |
| SYMYX TECHNOLOGIES | COM | 87155510 | 3,624 | 658,874 | SH | DEFINED | 1,2,5,6 |
| SYNAPTICS INC | COM | 87157D10 | 24,589 | 802,263 | SH | DEFINED | 1,2,5,6,8 |
| SYNCHRONOSS TECHNOLO | COM | 87157B10 | 5,974 | 377,846 | SH | DEFINED | 1,2,5,6,8 |
| SYNERON MEDICAL LTD | ORD SHS | M8724510 | 381 | 36,489 | SH | DEFINED | 1,2,5 |
| SYNGENTA AG | SPONSORED | 87160A10 | 1,209 | 21,487 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS INC | COM | 87163F10 | 40,240 | 2,302,081 | SH | DEFINED | 1,2,5,6,18,8 |
| SYNNEX CORP | COM | 87162W10 | 17,313 | 564,687 | SH | DEFINED | 1,2,5,8 |
| SYNOPSIS INC | COM | 87160710 | 102,859 | 4,616,674 | SH | DEFINED | 1,2,5,6,18,8 |
| SYNOVIS LIFE TECHNOL | COM | 87162G10 | 2,894 | 224,191 | SH | DEFINED | 1,2,6 |
| SYNOVUS FINL CORP | COM | 87161C10 | 27,630 | 13,477,815 | SH | DEFINED | 1,2,5,6,18,8 |
| SYNTA PHARMACEUTICAL | COM | 87162T20 | 1,488 | 294,062 | SH | DEFINED | 1,2 |
| SYNTEL INC | COM | 87162H10 | 10,612 | 279,049 | SH | DEFINED | 1,2,5,6,8 |
| SYNTHESIS ENERGY SYS | COM | 87162810 | 20 | 21,500 | SH | DEFINED | 1 |
| SYNTROLEUM CORP | COM | 87163010 | 3,512 | 1,320,320 | SH | DEFINED | 1,2,5 |
| SYNUTRA INTL INC | COM | 87164C10 | 4,100 | 303,461 | SH | DEFINED | 1,2 |
| SYSCO CORP | COM | 87182910 | 581,807 | 20,823,449 | SH | DEFINED | 1,2,5,6,18,8 |
| SYSTEMAX INC | COM | 87185110 | 3,493 | 222,353 | SH | DEFINED | 1,2,5,6 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 6,582 | 258,111 | SH | DEFINED | 1,2,6,8 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 131,922 | 11,531,657 | SH | DEFINED | 1,2,4,5,6,18 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 22,765 | 2,265,195 | SH | DEFINED | 1,2,5,8 |
| TAL INTL GROUP INC | COM | 87408310 | 5,561 | 420,365 | SH | DEFINED | 1,2,5 |
| TALBOTS INC | COM | 87416110 | 4,635 | 520,207 | SH | DEFINED | 1,2,5,6,8 |
| TALECRIS BIOTHERAPEU | COM | 87422710 | 9,116 | 409,342 | SH | DEFINED | 1,2,5,6,10 |
| TALEO CORP | CL A | 87424N10 | 19,076 | 811,041 | SH | DEFINED | 1,2,5,6,8 |
| TAM SA | SP ADR REP | 87484D10 | 1,022 | 45,979 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|--------------|
| TANGER FACTORY OUTLE | COM | 87546510 | 57,098 | 1,464,416 | SH | DEFINED | 1,2,3,5,8 |
| TARGACEPT INC | COM | 87611R30 | 248 | 11,882 | SH | DEFINED | 1,2 |
| TARGET CORP | COM | 87612E10 | 3,202,936 | 66,217,399 | SH | DEFINED | 1,2,5,6,18,8 |
| TASER INTL INC | COM | 87651B10 | 5,526 | 1,261,577 | SH | DEFINED | 1,2,5,6,8 |
| TATA COMMUNICATIONS | SPONS ADR | 87656410 | 1,001 | 69,274 | SH | DEFINED | 1,2,5,6,8 |
| TATA MTRS LTD | SPONSORED | 87656850 | 6,491 | 385,009 | SH | DEFINED | 1,2,5,6,8 |
| TAUBMAN CTRS INC | COM | 87666410 | 46,274 | 1,288,612 | SH | DEFINED | 1,2,3,5,6,8, |
| TBS INTERNATIONAL LI | COM CL A | G8697515 | 260 | 35,311 | SH | DEFINED | 1,2 |
| TCF FINL CORP | COM | 87227510 | 41,993 | 3,083,153 | SH | DEFINED | 1,2,5,6,8,10 |
| TD AMERITRADE HLDG C | COM | 87236Y10 | 105,993 | 5,469,209 | SH | DEFINED | 1,2,5,6,18,8 |
| TEAM INC | COM | 87815510 | 7,018 | 373,118 | SH | DEFINED | 1,2,5,6,8 |
| TECH DATA CORP | COM | 87823710 | 73,498 | 1,575,176 | SH | DEFINED | 1,2,5,6,18,8 |
| TECH OPS SEVCON INC | COM | 87829310 | 26 | 11,300 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 55,530 | 809,950 | SH | DEFINED | 1,2,5,6,8,10 |
| TECHNITROL INC | COM | 87855510 | 5,295 | 1,208,873 | SH | DEFINED | 1,2,5,8 |
| TECHTARGET INC | COM | 87874R10 | 1,177 | 209,010 | SH | DEFINED | 1,2,5 |
| TECHWELL INC | COM | 87874D10 | 3,845 | 291,051 | SH | DEFINED | 1,2 |
| TECO ENERGY INC | COM | 87237510 | 138,097 | 8,514,005 | SH | DEFINED | 1,2,5,6,8,10 |
| TECUMSEH PRODS CO | CL A | 87889520 | 5,100 | 436,265 | SH | DEFINED | 1,2,5 |
| TEEKAY CORPORATION | COM | Y8564W10 | 11,992 | 516,672 | SH | DEFINED | 1,2,5,6,10 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| TEEKAY TANKERS LTD | CL A | Y8565N10 | 1,915 | 224,456 | SH | DEFINED | 1,2 |
| TEJON RANCH CO DEL | COM | 87908010 | 6,388 | 218,607 | SH | DEFINED | 1,2,5,6,8 |
| TEKELEC | COM | 87910110 | 27,473 | 1,797,951 | SH | DEFINED | 1,2,5,6,8 |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 9,608 | 448,572 | SH | DEFINED | 1,2,5,6,18,8 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 207 | 12,307 | SH | DEFINED | 1,2 |
| TELECOMMUNICATION SY | CL A | 87929J10 | 7,334 | 757,670 | SH | DEFINED | 1,2,6,8 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 33,810 | 881,393 | SH | DEFINED | 1,2,5,6,8 |
| TELEFLEX INC | COM | 87936910 | 63,479 | 1,177,930 | SH | DEFINED | 1,2,5,6,8,10 |
| TELEFONICA S A | SPONSORED | 87938220 | 4,290 | 51,364 | SH | DEFINED | 1,2,8 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 3,266 | 196,995 | SH | DEFINED | 1,6 |
| TELEPHONE & DATA SYS | COM | 87943310 | 77,873 | 2,295,778 | SH | DEFINED | 1,2,5,6,18,8 |
| TELEPHONE & DATA SYS | SPL COM | 87943386 | 1,023 | 33,880 | SH | DEFINED | 1,2 |
| TELETECH HOLDINGS IN | COM | 87993910 | 23,124 | 1,154,463 | SH | DEFINED | 1,2,5,6,8 |
| TELIK INC | COM | 87959M10 | 42 | 53,237 | SH | DEFINED | 1 |
| TELLABS INC | COM | 87966410 | 71,145 | 12,525,613 | SH | DEFINED | 1,2,5,6,8,10 |
| TELMEX INTERNACIONAL | SPONS ADR | 87969010 | 554 | 31,212 | SH | DEFINED | 1,6,8 |
| TELULAR CORP | COM NEW | 87970T20 | 61 | 16,333 | SH | DEFINED | 1 |
| TELUS CORP | NON-VTG SH | 87971M20 | 569 | 18,270 | SH | DEFINED | 1,2 |
| TELVENT GIT SA | SHS | E9021510 | 578 | 14,838 | SH | DEFINED | 1 |
| TEMPLE INLAND INC | COM | 87986810 | 51,592 | 2,443,949 | SH | DEFINED | 1,2,5,6,8,10 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 79,850 | 3,379,161 | SH | DEFINED | 1,2,5,6,18,8 |
| TENARIS S A | SPONSORED | 88031M10 | 46,813 | 1,097,597 | SH | DEFINED | 1,4 |
| TENET HEALTHCARE COR | COM | 88033G10 | 80,384 | 14,913,468 | SH | DEFINED | 1,2,5,6,8,10 |
| TENNANT CO | COM | 88034510 | 9,565 | 365,212 | SH | DEFINED | 1,2,5,8 |
| TENNECO INC | COM | 88034910 | 22,753 | 1,283,294 | SH | DEFINED | 1,2,5,6,8 |
| TERADATA CORP DEL | COM | 88076W10 | 202,350 | 6,438,121 | SH | DEFINED | 1,2,5,6,18,8 |
| TERADYNE INC | COM | 88077010 | 60,333 | 5,622,799 | SH | DEFINED | 1,2,5,6,8,10 |
| TEREX CORP NEW | COM | 88077910 | 46,904 | 2,367,700 | SH | DEFINED | 1,2,5,6,18,8 |
| TERNIUM SA | SPON ADR | 88089010 | 19,741 | 557,338 | SH | DEFINED | 1,2,4,5 |
| TERRA INDS INC | COM | 88091510 | 70,445 | 2,188,402 | SH | DEFINED | 1,2,5,6,8,10 |
| TERREMARK WORLDWIDE | COM NEW | 88144820 | 7,822 | 1,143,581 | SH | DEFINED | 1,2,5,6,8 |
| TERRESTAR CORP | COM | 88145110 | 72 | 76,866 | SH | DEFINED | 1,2 |
| TERRITORIAL BANCORP | COM | 88145X10 | 4,172 | 231,113 | SH | DEFINED | 1,2 |
| TESCO CORP | COM | 88157K10 | 583 | 45,187 | SH | DEFINED | 1,2,5,6,8 |
| TESORO CORP | COM | 88160910 | 97,239 | 7,176,340 | SH | DEFINED | 1,2,5,6,18,8 |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 35,217 | 1,513,415 | SH | DEFINED | 1,2,5,6,18,8 |
| TETRA TECH INC NEW | COM | 88162G10 | 38,320 | 1,410,372 | SH | DEFINED | 1,2,5,6,8 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 22,365 | 2,018,501 | SH | DEFINED | 1,2,5,6,8 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 101,595 | 1,808,389 | SH | DEFINED | 1,2,5,6,18,8 |
| TEVA PHARMACEUTICAL | DBCV 0.25 | 88163VAE | 1,821 | 1,500,000 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| TEVA PHARMACEUTICAL | NOTE 1.75 | 88165FAA | 2,219 | 1,800,000 | SH | DEFINED | 1,2 |
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 19,661 | 1,408,383 | SH | DEFINED | 1,2,5,6,8 |
| TEXAS INDS INC | COM | 88249110 | 19,258 | 550,400 | SH | DEFINED | 1,2,5,8 |
| TEXAS INSTRS INC | COM | 88250810 | 1,189,732 | 45,653,587 | SH | DEFINED | 1,2,5,6,18,8 |
| TEXAS ROADHOUSE INC | COM | 88268110 | 12,788 | 1,138,703 | SH | DEFINED | 1,2,5,6,8 |
| TEXTAINER GROUP HOLD | SHS | G8766E10 | 3,381 | 200,078 | SH | DEFINED | 1,2 |
| TEXTRON INC | NOTE 4.50 | 883203BN | 1,980 | 1,229,000 | SH | DEFINED | 1,2 |
| TEXTRON INC | COM | 88320310 | 177,392 | 9,430,712 | SH | DEFINED | 1,2,5,6,18,8 |

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| | | | | | | | |
|----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| TFS FINL CORP | COM | 87240R10 | 14,100 | 1,161,427 | SH | DEFINED | 1,2,5,18,8,1 |
| TGC INDS INC | COM NEW | 87241730 | 944 | 241,378 | SH | DEFINED | 1,2 |
| THERAGENICS CORP | COM | 88337510 | 162 | 121,079 | SH | DEFINED | 1 |
| THERAVANCE INC | COM | 88338T10 | 14,575 | 1,115,146 | SH | DEFINED | 1,2,5,6,8 |
| THERMO FISHER SCIENT | COM | 88355610 | 691,374 | 14,497,252 | SH | DEFINED | 1,2,5,6,18,8 |
| THERMOGENESIS CORP | COM NEW | 88362320 | 37 | 64,298 | SH | DEFINED | 1 |
| THESTREET COM | COM | 88368Q10 | 50 | 20,835 | SH | DEFINED | 1 |
| THOMAS & BETTS CORP | COM | 88431510 | 47,120 | 1,316,570 | SH | DEFINED | 1,2,5,6,18,8 |
| THOMAS PPTYS GROUP I | COM | 88445310 | 44 | 14,800 | SH | DEFINED | 1 |
| THOMAS WEISEL PARTNE | COM | 88448110 | 1,505 | 398,185 | SH | DEFINED | 1,2 |
| THOMPSON CREEK METAL | COM | 88476810 | 646 | 55,100 | SH | DEFINED | 1 |
| THOMSON | SPONSORED | 88511810 | 27 | 21,570 | SH | DEFINED | 1 |
| THOMSON REUTERS CORP | COM | 88490310 | 451 | 13,999 | SH | DEFINED | 1,5 |
| THOR INDS INC | COM | 88516010 | 21,796 | 694,138 | SH | DEFINED | 1,2,5,6,8,10 |
| THORATEC CORP | COM NEW | 88517530 | 48,091 | 1,786,445 | SH | DEFINED | 1,2,5,6,8 |
| THQ INC | COM NEW | 87244340 | 7,651 | 1,517,995 | SH | DEFINED | 1,2,5,8 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 48,779 | 5,065,355 | SH | DEFINED | 1,2,5,6,18,8 |
| TICC CAPITAL CORP | COM | 87244T10 | 2,778 | 459,155 | SH | DEFINED | 1,2 |
| TICKETMASTER ENTMT I | COM | 88633P30 | 13,295 | 1,087,960 | SH | DEFINED | 1,2,5,6,8 |
| TIDEWATER INC | COM | 88642310 | 64,271 | 1,340,367 | SH | DEFINED | 1,2,5,6,8,10 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 2,791 | 348,922 | SH | DEFINED | 1,2 |
| TIERONE CORP | COM | 88650R10 | 9 | 14,534 | SH | DEFINED | 1 |
| TIFFANY & CO NEW | COM | 88654710 | 190,410 | 4,428,131 | SH | DEFINED | 1,2,5,6,18,8 |
| TIM HORTONS INC | COM | 88706M10 | 4,863 | 159,404 | SH | DEFINED | 1,5,18,8,13 |
| TIM PARTICIPACOE S | SPONS ADR | 88706P10 | 1,773 | 59,689 | SH | DEFINED | 1,2,5,6,8,10 |
| TIMBERLAND BANCORP I | COM | 88709810 | 46 | 10,283 | SH | DEFINED | 1 |
| TIMBERLAND CO | CL A | 88710010 | 29,050 | 1,620,206 | SH | DEFINED | 1,2,5,6,8 |
| TIME WARNER CABLE IN | COM | 88732J20 | 507,814 | 12,268,996 | SH | DEFINED | 1,2,5,6,18,8 |
| TIME WARNER INC | COM NEW | 88731730 | 1,223,916 | 42,001,233 | SH | DEFINED | 1,2,5,6,18,8 |
| TIMKEN CO | COM | 88738910 | 65,352 | 2,756,313 | SH | DEFINED | 1,2,5,6,8,10 |
| TITAN INTL INC ILL | COM | 88830M10 | 6,229 | 768,079 | SH | DEFINED | 1,2,5,8 |
| TITAN MACHY INC | COM | 88830R10 | 2,796 | 242,289 | SH | DEFINED | 1,2,6 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 77,944 | 6,225,524 | SH | DEFINED | 1,2,5,6,8,10 |
| TIVO INC | COM | 88870610 | 22,070 | 2,167,989 | SH | DEFINED | 1,2,5,6,8 |
| TJX COS INC NEW | COM | 87254010 | 567,101 | 15,515,770 | SH | DEFINED | 1,2,5,6,18,8 |
| TNS INC | COM | 87296010 | 16,614 | 646,729 | SH | DEFINED | 1,2,5,6,18,8 |
| TODD SHIPYARDS CORP | COM | 88903910 | 1,627 | 97,094 | SH | DEFINED | 1,2 |
| TOLL BROTHERS INC | COM | 88947810 | 88,769 | 4,719,219 | SH | DEFINED | 1,2,5,6,18,8 |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 309 | 50,509 | SH | DEFINED | 1 |
| TOMKINS PLC | SPONSORED | 89003020 | 199 | 15,940 | SH | DEFINED | 1 |
| TOMOTHERAPY INC | COM | 89008810 | 3,928 | 1,007,150 | SH | DEFINED | 1,2,6 |
| TOMPKINS FINANCIAL C | COM | 89011010 | 7,678 | 189,574 | SH | DEFINED | 1,2,5,8 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 20,216 | 738,350 | SH | DEFINED | 1,2,5,6,8 |
| TORCHMARK CORP | COM | 89102710 | 136,689 | 3,110,107 | SH | DEFINED | 1,2,5,6,18,8 |
| TOREADOR RES CORP | COM | 89105010 | 4,066 | 410,756 | SH | DEFINED | 1,2 |
| TORO CO | COM | 89109210 | 29,139 | 696,927 | SH | DEFINED | 1,2,5,6,18,8 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 4,128 | 65,813 | SH | DEFINED | 1,5,18,10 |
| TOTAL S A | SPONSORED | 89151E10 | 4,301 | 67,164 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 114,785 | 6,646,518 | SH | DEFINED | 1,2,5,6,18,8 |
| TOWER BANCORP INC | COM | 89170910 | 1,928 | 84,361 | SH | DEFINED | 1,2 |
| TOWER GROUP INC | COM | 89177710 | 23,994 | 1,024,926 | SH | DEFINED | 1,2,5,6,8 |
| TOWN SPORTS INTL HLD | COM | 89214A10 | 909 | 390,141 | SH | DEFINED | 1,2 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| TOWNEBANK PORTSMOUTH | COM | 89214P10 | 5,724 | 490,086 | SH | DEFINED 1,2,8 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 3,541 | 42,070 | SH | DEFINED 1,2 |
| TRACTOR SUPPLY CO | COM | 89235610 | 52,969 | 999,985 | SH | DEFINED 1,2,5,6,8 |
| TRADESTATION GROUP I | COM | 89267P10 | 7,056 | 894,250 | SH | DEFINED 1,2,5,6,8 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 19 | 12,640 | SH | DEFINED 1 |
| TRANS1 INC | COM | 89385X10 | 913 | 231,250 | SH | DEFINED 1,2 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 80 | 11,469 | SH | DEFINED 1 |
| TRANSALTA CORP | COM | 89346D10 | 216 | 9,710 | SH | DEFINED 1 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 47,923 | 919,643 | SH | DEFINED 1,2,5,6,18,8 |
| TRANSCEND SERVICES I | COM NEW | 89392920 | 2,218 | 103,811 | SH | DEFINED 1,2 |
| TRANSCONTINENTAL RLT | COM NEW | 89361720 | 176 | 14,794 | SH | DEFINED 1,2 |
| TRANSDIGM GROUP INC | COM | 89364110 | 19,474 | 410,069 | SH | DEFINED 1,2,5,6,8,10 |
| TRANSOCEAN INC | NOTE 1.62 | 893830AU | 3,663 | 3,700,000 | SH | DEFINED 2 |
| TRANSOCEAN INC | NOTE 1.50 | 893830AV | 5,935 | 6,150,000 | SH | DEFINED 1,2 |
| TRANSOCEAN INC | NOTE 1.50 | 893830AW | 3,898 | 4,050,000 | SH | DEFINED 2 |
| TRANSOCEAN LTD | REG SHS | H8817H10 | 182,000 | 2,198,069 | SH | DEFINED 1,2,5,6,18,8 |
| TRANSWITCH CORP | COM NEW | 89406530 | 27 | 12,649 | SH | DEFINED 1 |
| TRAVELCENTERS OF AME | COM | 89417410 | 81 | 18,386 | SH | DEFINED 1 |
| TRAVELERS COMPANIES | COM | 89417E10 | 1,394,096 | 27,960,202 | SH | DEFINED 1,2,5,6,18,8 |
| TRAVELZOO INC | COM | 89421Q10 | 1,129 | 91,838 | SH | DEFINED 1,2 |
| TRC COS INC | COM | 87262510 | 44 | 14,676 | SH | DEFINED 1 |
| TREDEGAR CORP | COM | 89465010 | 12,332 | 779,517 | SH | DEFINED 1,2,5,8 |
| TREE COM INC | COM | 89467510 | 1,368 | 149,496 | SH | DEFINED 1,2,8 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 31,852 | 819,668 | SH | DEFINED 1,2,5,6,8 |
| TREX CO INC | COM | 89531P10 | 6,002 | 306,219 | SH | DEFINED 1,2 |
| TRI VY CORP | COM | 89573510 | 46 | 23,312 | SH | DEFINED 1 |
| TRIAD GTY INC | COM | 89592510 | 4 | 14,889 | SH | DEFINED 1 |
| TRIANGLE CAP CORP | COM | 89584810 | 1,794 | 148,361 | SH | DEFINED 1,2 |
| TRICO BANCSHARES | COM | 89609510 | 4,623 | 277,641 | SH | DEFINED 1,2 |
| TRICO MARINE SERVICE | COM NEW | 89610620 | 150 | 32,942 | SH | DEFINED 1 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 2,488 | 1,337,522 | SH | DEFINED 1,2,6 |
| TRIMAS CORP | COM NEW | 89621520 | 1,835 | 271,032 | SH | DEFINED 1,2 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 61,779 | 2,451,543 | SH | DEFINED 1,2,5,6,8,10 |
| TRIMERIS INC | COM | 89626310 | 62 | 23,528 | SH | DEFINED 1 |
| TRINITY INDS INC | COM | 89652210 | 34,414 | 1,973,308 | SH | DEFINED 1,2,5,6,8,10 |
| TRIPLE-S MGMT CORP | CL B | 89674910 | 8,276 | 470,228 | SH | DEFINED 1,2,8 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 22,248 | 3,707,985 | SH | DEFINED 1,2,5,6,8 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 20,133 | 417,257 | SH | DEFINED 1,2,5,8 |
| TRUE RELIGION APPARE | COM | 89784N10 | 11,583 | 626,470 | SH | DEFINED 1,2,5,6,8 |
| TRUEBLUE INC | COM | 89785X10 | 15,425 | 1,041,550 | SH | DEFINED 1,2,5,6,8 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 12,487 | 1,982,087 | SH | DEFINED 1,2,5,8 |
| TRUSTMARK CORP | COM | 89840210 | 54,521 | 2,418,868 | SH | DEFINED 1,2,5,6,8 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 41,522 | 1,738,775 | SH | DEFINED 1,2,5,6,8,10 |
| TSAKOS ENERGY NAVIGA | SHS | G9108L10 | 193 | 13,139 | SH | DEFINED 1,5,6 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 13,786 | 1,195,622 | SH | DEFINED 1,2,6,8 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 1,624 | 629,540 | SH | DEFINED 1,2 |
| TUPPERWARE BRANDS CO | COM | 89989610 | 100,264 | 2,152,976 | SH | DEFINED 1,2,5,6,8 |
| TURKCELL ILETISIM HI | SPON ADR N | 90011120 | 1,268 | 72,516 | SH | DEFINED 1,2,6,8 |
| TUTOR PERINI CORP | COM | 90110910 | 10,726 | 593,226 | SH | DEFINED 1,2,5,8 |
| TW TELECOM INC | COM | 87311L10 | 58,589 | 3,416,257 | SH | DEFINED 1,2,5,6,18,8 |
| TWIN DISC INC | COM | 90147610 | 2,780 | 266,303 | SH | DEFINED 1,2 |
| TYCO ELECTRONICS LTD | SHS | H8912P10 | 80,907 | 3,295,581 | SH | DEFINED 1,2,5,6,18,8 |
| TYCO INTERNATIONAL L | SHS | H8912810 | 138,288 | 3,875,787 | SH | DEFINED 1,2,5,6,18,8 |
| TYLER TECHNOLOGIES I | COM | 90225210 | 15,246 | 765,753 | SH | DEFINED 1,2,5,6,8 |
| TYSON FOODS INC | CL A | 90249410 | 144,280 | 11,758,766 | SH | DEFINED 1,2,5,6,18,8 |
| U M H PROPERTIES INC | COM | 90300210 | 1,385 | 163,368 | SH | DEFINED 1,2 |
| U S AIRWAYS GROUP IN | COM | 90341W10 | 16,370 | 3,382,185 | SH | DEFINED 1,2,5,6,8 |
| U S CONCRETE INC | COM | 90333L10 | 605 | 664,359 | SH | DEFINED 1,2 |

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|---------------------|---------|----------|--------|-----------|----|---------|--------------|
| U S ENERGY CORP WYO | COM | 91180510 | 113 | 19,041 | SH | DEFINED | 1 |
| U S G CORP | COM NEW | 90329340 | 34,806 | 2,477,308 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| U S GEOTHERMAL INC | COM | 90338S10 | 1,627 | 1,063,372 | SH | DEFINED | 1,2 |
| U S GLOBAL INVS INC | CL A | 90295210 | 2,745 | 223,026 | SH | DEFINED | 1,2 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 4,150 | 245,103 | SH | DEFINED | 1,2,5 |
| U STORE IT TR | COM | 91274F10 | 19,434 | 2,654,940 | SH | DEFINED | 1,2,3,5,8 |
| U.S. AUTO PARTS NETW | COM | 90343C10 | 673 | 129,388 | SH | DEFINED | 1,2 |
| UAL CORP | NOTE 4.50 | 902549AH | 1,287 | 1,450,000 | SH | DEFINED | 1,2 |
| UAL CORP | COM NEW | 90254980 | 48,189 | 3,732,675 | SH | DEFINED | 1,2,5,6,8 |
| UBS AG | SHS NEW | H8923133 | 48,258 | 3,111,380 | SH | DEFINED | 1 |
| UDR INC | COM | 90265310 | 76,992 | 4,683,230 | SH | DEFINED | 1,2,3,5,6,18 |
| UGI CORP NEW | COM | 90268110 | 52,597 | 2,174,310 | SH | DEFINED | 1,2,5,6,8,10 |
| UIL HLDG CORP | COM | 90274810 | 20,768 | 739,602 | SH | DEFINED | 1,2,5,8 |
| ULTA SALON COSMETCS | COM | 90384S30 | 10,437 | 574,728 | SH | DEFINED | 1,2,5,6,8 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 15,300 | 520,948 | SH | DEFINED | 1,2,5,6,8 |
| ULTRA CLEAN HLDGS IN | COM | 90385V10 | 112 | 16,038 | SH | DEFINED | 1 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 65,194 | 1,307,544 | SH | DEFINED | 1,2,5,6,18,8 |
| ULTRALIFE CORP | COM | 90389910 | 903 | 209,015 | SH | DEFINED | 1,2 |
| ULTRAPAR PARTICIPACO | SP ADR REP | 90400P10 | 320 | 6,826 | SH | DEFINED | 5,6,10 |
| ULTRAPETROL BAHAMAS | COM | P9439810 | 1,845 | 387,701 | SH | DEFINED | 1,2 |
| ULTRATECH INC | COM | 90403410 | 7,547 | 508,540 | SH | DEFINED | 1,2,6,8 |
| ULURU INC | COM | 90403T10 | 5 | 24,385 | SH | DEFINED | 1 |
| UMB FINL CORP | COM | 90278810 | 40,875 | 1,038,746 | SH | DEFINED | 1,2,5,8 |
| UMPQUA HLDGS CORP | COM | 90421410 | 38,557 | 2,875,232 | SH | DEFINED | 1,2,5,8 |
| UNDER ARMOUR INC | CL A | 90431110 | 31,287 | 1,147,300 | SH | DEFINED | 1,2,5,6,8 |
| UNICA CORP | COM | 90458310 | 1,689 | 217,948 | SH | DEFINED | 1,2 |
| UNIFI INC | COM | 90467710 | 3,726 | 960,322 | SH | DEFINED | 1,2 |
| UNIFIRST CORP MASS | COM | 90470810 | 17,932 | 372,723 | SH | DEFINED | 1,2,5,8 |
| UNILEVER N V | N Y SHS NE | 90478470 | 643 | 19,902 | SH | DEFINED | 1 |
| UNILEVER PLC | SPON ADR N | 90476770 | 4,907 | 153,818 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 4,521 | 364,872 | SH | DEFINED | 1,2 |
| UNION DRILLING INC | COM | 90653P10 | 2,048 | 327,663 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 1,108,789 | 17,351,943 | SH | DEFINED | 1,2,5,6,18,8 |
| UNISOURCE ENERGY COR | COM | 90920510 | 34,297 | 1,065,450 | SH | DEFINED | 1,2,5,8 |
| UNISYS CORP | COM NEW | 90921430 | 43,791 | 1,135,648 | SH | DEFINED | 1,2,5,6,8 |
| UNIT CORP | COM | 90921810 | 48,476 | 1,140,614 | SH | DEFINED | 1,2,5,6,8,10 |
| UNITED AMER INDEMNIT | CL A | 90933T10 | 6,257 | 790,024 | SH | DEFINED | 1,2,5,8 |
| UNITED BANKSHARES IN | COM | 90990710 | 28,610 | 1,432,628 | SH | DEFINED | 1,2,5,8 |
| UNITED CAPITAL CORP | COM | 90991210 | 699 | 29,340 | SH | DEFINED | 1,2 |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 6,662 | 1,965,060 | SH | DEFINED | 1,2,5,6,8 |
| UNITED CMNTY FINL CO | COM | 90983910 | 73 | 50,629 | SH | DEFINED | 1 |
| UNITED FINANCIAL BAN | COM | 91030T10 | 5,114 | 390,109 | SH | DEFINED | 1,2 |
| UNITED FIRE & CAS CO | COM | 91033110 | 9,257 | 507,813 | SH | DEFINED | 1,2,5,8 |
| UNITED MICROELECTRON | SPON ADR N | 91087340 | 12,351 | 3,183,224 | SH | DEFINED | 1,2,6,8 |
| UNITED NAT FOODS INC | COM | 91116310 | 28,688 | 1,072,841 | SH | DEFINED | 1,2,5,6,8 |
| UNITED ONLINE INC | COM | 91126810 | 16,052 | 2,232,498 | SH | DEFINED | 1,2,5,8 |
| UNITED PARCEL SERVIC | CL B | 91131210 | 1,756,644 | 30,619,564 | SH | DEFINED | 1,2,5,6,18,8 |
| UNITED RENTALS INC | COM | 91136310 | 21,784 | 2,220,563 | SH | DEFINED | 1,2,5,6,8 |

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|--------------------------------|----------|-----------|------------|----|---------|--------------|
| UNITED SEC BANCSHARE SHS | 91145910 | 1,831 | 106,825 | SH | DEFINED | 1,2 |
| UNITED STATES CELLUL COM | 91168410 | 7,051 | 166,255 | SH | DEFINED | 1,2,5,8,10 |
| UNITED STATES LIME & COM | 91192210 | 1,090 | 31,558 | SH | DEFINED | 1,2,6 |
| UNITED STATES STL CO NOTE 4.00 | 912909AE | 3,654 | 1,950,000 | SH | DEFINED | 1,2 |
| UNITED STATES STL CO COM | 91290910 | 344,174 | 6,244,090 | SH | DEFINED | 1,2,5,6,18,8 |
| UNITED STATIONERS IN COM | 91300410 | 36,020 | 633,216 | SH | DEFINED | 1,2,5,8 |
| UNITED TECHNOLOGIES COM | 91301710 | 6,833,309 | 98,448,481 | SH | DEFINED | 1,2,5,6,18,8 |
| UNITED THERAPEUTICS COM | 91307C10 | 76,109 | 1,445,572 | SH | DEFINED | 1,2,5,6,8,10 |
| UNITEDHEALTH GROUP I COM | 91324P10 | 1,267,327 | 41,578,982 | SH | DEFINED | 1,2,5,6,18,8 |
| UNITIL CORP COM | 91325910 | 4,844 | 210,800 | SH | DEFINED | 1,2 |
| UNITRIN INC COM | 91327510 | 22,898 | 1,038,458 | SH | DEFINED | 1,2,5,6,8,10 |
| UNIVERSAL AMERICAN C COM | 91337710 | 8,178 | 698,934 | SH | DEFINED | 1,2,5,8 |
| UNIVERSAL CORP VA COM | 91345610 | 63,571 | 1,393,805 | SH | DEFINED | 1,2,5,6,8 |
| UNIVERSAL DISPLAY CO COM | 91347P10 | 7,141 | 577,787 | SH | DEFINED | 1,2,5,6,8 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|---------------------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| UNIVERSAL ELECTRS IN COM | | 91348310 | 6,678 | 287,586 | SH | DEFINED 1,2,5,6,8 |
| UNIVERSAL FST PRODS COM | | 91354310 | 41,548 | 1,128,702 | SH | DEFINED 1,2,5,8 |
| UNIVERSAL HEALTH RLT SH BEN INT | | 91359E10 | 11,501 | 359,062 | SH | DEFINED 1,2,3,5,8 |
| UNIVERSAL HLTH SVCS CL B | | 91390310 | 64,702 | 2,121,378 | SH | DEFINED 1,2,5,6,8,10 |
| UNIVERSAL INS HLDGS COM | | 91359V10 | 1,492 | 254,122 | SH | DEFINED 1,2 |
| UNIVERSAL STAINLESS COM | | 91383710 | 2,642 | 140,094 | SH | DEFINED 1,2,5 |
| UNIVERSAL TECHNICAL COM | | 91391510 | 8,884 | 439,800 | SH | DEFINED 1,2,5,6,8 |
| UNIVERSAL TRAVEL GRO COM NEW | | 91388Q20 | 1,869 | 184,274 | SH | DEFINED 1,2 |
| UNIVERSAL TRUCKLOAD COM | | 91388P10 | 2,274 | 125,648 | SH | DEFINED 1,2 |
| UNIVEST CORP PA COM | | 91527110 | 5,789 | 330,209 | SH | DEFINED 1,2,8 |
| UNUM GROUP COM | | 91529Y10 | 278,776 | 14,281,559 | SH | DEFINED 1,2,5,6,18,8 |
| UQM TECHNOLOGIES INC COM | | 90321310 | 125 | 18,319 | SH | DEFINED 1 |
| URANERZ ENERGY CORPO COM | | 91688T10 | 956 | 735,553 | SH | DEFINED 1,2 |
| URANIUM ENERGY CORP COM | | 91689610 | 4,107 | 1,086,575 | SH | DEFINED 1,2,6 |
| URANIUM RES INC COM PAR \$0 | | 91690150 | 24 | 31,070 | SH | DEFINED 1 |
| URBAN OUTFITTERS INC COM | | 91704710 | 123,753 | 3,536,809 | SH | DEFINED 1,2,5,6,18,8 |
| UROLOGIX INC COM | | 91727310 | 27 | 14,851 | SH | DEFINED 1 |
| URS CORP NEW COM | | 90323610 | 85,612 | 1,922,993 | SH | DEFINED 1,2,5,6,18,8 |
| URSTADT BIDDLE PPTYS CL A | | 91728620 | 7,452 | 488,005 | SH | DEFINED 1,2,3,5,8 |
| US BANCORP DEL COM NEW | | 90297330 | 1,688,109 | 74,993,743 | SH | DEFINED 1,2,5,6,18,8 |
| US GOLD CORPORATION COM PAR \$0 | | 91202320 | 4,115 | 1,659,440 | SH | DEFINED 1,2,8 |
| USA MOBILITY INC COM | | 90341G10 | 9,174 | 833,277 | SH | DEFINED 1,2,5,6,8 |
| USA TECHNOLOGIES INC COM NO PAR | | 90328S50 | 19 | 11,800 | SH | DEFINED 1 |
| USA TRUCK INC COM | | 90292510 | 1,629 | 130,125 | SH | DEFINED 1,2 |
| USANA HEALTH SCIENCE COM | | 90328M10 | 4,550 | 142,633 | SH | DEFINED 1,2,5,6 |
| USEC INC NOTE 3.00 | | 90333EAC | 553 | 850,000 | SH | DEFINED 2 |
| USEC INC COM | | 90333E10 | 9,878 | 2,565,604 | SH | DEFINED 1,2,5,8 |
| UTAH MED PRODS INC COM | | 91748810 | 1,492 | 50,902 | SH | DEFINED 1,2 |
| UTI WORLDWIDE INC ORD | | G8721010 | 15,037 | 1,050,078 | SH | DEFINED 1,2,5,6,8,10 |
| UTSTARCOM INC COM | | 91807610 | 5,228 | 2,387,042 | SH | DEFINED 1,2,5 |
| V F CORP COM | | 91820410 | 251,454 | 3,433,291 | SH | DEFINED 1,2,5,6,18,8 |
| VAALCO ENERGY INC COM NEW | | 91851C20 | 5,697 | 1,252,124 | SH | DEFINED 1,2,6,8 |
| VAIL RESORTS INC COM | | 91879Q10 | 26,409 | 698,663 | SH | DEFINED 1,2,5,6,8 |
| VALASSIS COMMUNICATI COM | | 91886610 | 20,334 | 1,113,571 | SH | DEFINED 1,2,5,6,18,8 |

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|----------------------|------------|----------|---------|------------|----|---------|--------------|
| VALE CAP II | VALEP 6.75 | 91912F30 | 2,027 | 24,500 | SH | DEFINED | 2 |
| VALE S A | ADR | 91912E10 | 411,352 | 14,169,908 | SH | DEFINED | 1,2,4,5,6,18 |
| VALE S A | ADR REPSTG | 91912E20 | 51,834 | 2,088,387 | SH | DEFINED | 1,2,5,6,8,10 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 55,397 | 1,742,586 | SH | DEFINED | 1,2,5,6,8,10 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 847 | 931,214 | SH | DEFINED | 1,2,6 |
| VALERO ENERGY CORP N | COM | 91913Y10 | 378,891 | 22,620,385 | SH | DEFINED | 1,2,5,6,18,8 |
| VALHI INC NEW | COM | 91890510 | 1,065 | 76,268 | SH | DEFINED | 1,2,5,10 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H10 | 45,477 | 1,688,096 | SH | DEFINED | 1,2,5,18,8,1 |
| VALLEY NATL BANCORP | COM | 91979410 | 55,711 | 3,942,750 | SH | DEFINED | 1,2,5,6,8,10 |
| VALMONT INDS INC | COM | 92025310 | 33,047 | 421,244 | SH | DEFINED | 1,2,5,6,8,10 |
| VALSPAR CORP | COM | 92035510 | 69,423 | 2,557,955 | SH | DEFINED | 1,2,5,6,8,10 |
| VALUE LINE INC | COM | 92043710 | 597 | 23,787 | SH | DEFINED | 1,2 |
| VALUECLICK INC | COM | 92046N10 | 34,083 | 3,367,856 | SH | DEFINED | 1,2,5,6,8 |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 336 | 69,962 | SH | DEFINED | 1 |
| VANCEINFO TECHNOLOGI | ADR | 92156410 | 275 | 14,325 | SH | DEFINED | 1 |
| VANDA PHARMACEUTICAL | COM | 92165910 | 5,798 | 515,374 | SH | DEFINED | 1,2 |
| VANGUARD BD INDEX FD | TOTAL BND | 92193783 | 150,618 | 1,916,500 | SH | DEFINED | 2 |
| VNGRD ETF TO STK MRK | ETF | 92290876 | 6,375 | 112,456 | SH | DEFINED | 1 |
| VANGUARD INDEX FDS | REIT ETF | 92290855 | 23,542 | 526,200 | SH | DEFINED | 2 |
| VANGUARD INTL EQUITY | ALLWRLD EX | 92204277 | 12,846 | 294,565 | SH | DEFINED | 1 |
| VANGUARD INTL EQUITY | EMR MKT ET | 92204285 | 132,249 | 3,225,593 | SH | DEFINED | 1,2,18,10 |
| VNGRD TOTAL WORL STK | ETF | 92204274 | 1,817 | 42,163 | SH | DEFINED | 1 |
| VANTAGE DRILLING COM | ORD SHS | G9320511 | 1,984 | 1,232,333 | SH | DEFINED | 1,2 |
| VARIAN INC | COM | 92220610 | 48,106 | 933,381 | SH | DEFINED | 1,2,5,6,8 |
| VARIAN MED SYS INC | COM | 92220P10 | 205,350 | 4,383,145 | SH | DEFINED | 1,2,5,6,18,8 |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 36,318 | 1,012,214 | SH | DEFINED | 1,2,5,6,8,10 |

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|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| VASCO DATA SEC INTL | COM | 92230Y10 | 3,491 | 555,963 | SH | DEFINED 1,2,5,6 |
| VASCULAR SOLUTIONS I | COM | 92231M10 | 2,664 | 317,573 | SH | DEFINED 1,2 |
| VCA ANTECH INC | COM | 91819410 | 45,440 | 1,823,415 | SH | DEFINED 1,2,5,6,8,10 |
| VECTOR GROUP LTD | COM | 92240M10 | 9,268 | 662,013 | SH | DEFINED 1,2 |
| VECTREN CORP | COM | 92240G10 | 82,493 | 3,342,519 | SH | DEFINED 1,2,5,6,8,10 |
| VEECO INSTRS INC DEL | COM | 92241710 | 27,575 | 834,605 | SH | DEFINED 1,2,5,6,8 |
| VENOCO INC | COM | 92275P30 | 5,148 | 394,747 | SH | DEFINED 1,2,5,6,8 |
| VENTAS INC | COM | 92276F10 | 333,555 | 7,625,847 | SH | DEFINED 1,2,3,5,6,18 |
| VERIFONE HLDGS INC | COM | 92342Y10 | 24,849 | 1,517,036 | SH | DEFINED 1,2,5,6,18,8 |
| VERIGY LTD | SHS | Y9369110 | 2,125 | 165,217 | SH | DEFINED 1,2,5,6,8 |
| VERISIGN INC | SDCV 3.25 | 92343EAD | 2,577 | 2,900,000 | SH | DEFINED 1,2 |
| VERISIGN INC | COM | 92343E10 | 167,075 | 6,892,513 | SH | DEFINED 1,2,5,6,18,8 |
| VERISK ANALYTICS INC | CL A | 92345Y10 | 25,027 | 826,513 | SH | DEFINED 1,2,5,6,10 |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,566,462 | 107,650,526 | SH | DEFINED 1,2,5,6,18,8 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 216,572 | 5,054,186 | SH | DEFINED 1,2,5,6,18,8 |
| VERTRO INC | COM | 92535G10 | 12 | 29,129 | SH | DEFINED 1 |
| VIACOM INC NEW | CL A | 92553P10 | 280 | 8,883 | SH | DEFINED 1 |
| VIACOM INC NEW | CL B | 92553P20 | 614,568 | 20,671,658 | SH | DEFINED 1,2,5,6,18,8 |
| VIAD CORP | COM NEW | 92552R40 | 10,563 | 512,022 | SH | DEFINED 1,2,5,6,8 |
| VIASAT INC | COM | 92552V10 | 17,581 | 553,201 | SH | DEFINED 1,2,5,6,8 |
| VICAL INC | COM | 92560210 | 3,123 | 949,257 | SH | DEFINED 1,2 |
| VICOR CORP | COM | 92581510 | 3,925 | 422,044 | SH | DEFINED 1,2,5,6 |

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|---------------------------------|----------|-----------|------------|----|---------|--------------|
| VIEWPOINT FINL GROUP COM | 92672710 | 2,663 | 184,791 | SH | DEFINED | 1,2,6 |
| VILLAGE SUPER MKT IN CL A NEW | 92710740 | 3,640 | 133,243 | SH | DEFINED | 1,2 |
| VINA CONCHA Y TORO S SPONSORED | 92719110 | 2,054 | 49,144 | SH | DEFINED | 1,2,6 |
| VIRAGE LOGIC CORP COM | 92763R10 | 1,517 | 275,776 | SH | DEFINED | 1,2 |
| VIRCO MFG CO COM | 92765110 | 46 | 12,730 | SH | DEFINED | 1 |
| VIRGIN MEDIA INC COM | 92769L10 | 81,730 | 4,856,198 | SH | DEFINED | 1,2,5,6,18,8 |
| VIRGINIA COMM BANCOR COM | 92778Q10 | 102 | 27,285 | SH | DEFINED | 1 |
| VIRNETX HOLDING CORP COM | 92823T10 | 42 | 14,400 | SH | DEFINED | 1 |
| VIOPHARMA INC COM | 92824110 | 20,533 | 2,447,304 | SH | DEFINED | 1,2,5,6,8 |
| VIRTUAL RADIOLOGIC C COM | 92826B10 | 1,557 | 121,992 | SH | DEFINED | 1,2,6 |
| VIRTUS INVT PARTNERS COM | 92828Q10 | 2,156 | 135,594 | SH | DEFINED | 1,2,5 |
| VIRTUSA CORP COM | 92827P10 | 2,408 | 265,818 | SH | DEFINED | 1,2 |
| VISA INC COM CL A | 92826C83 | 1,353,163 | 15,471,794 | SH | DEFINED | 1,2,5,6,18,8 |
| VISHAY INTERTECHNOLO COM | 92829810 | 55,894 | 6,693,921 | SH | DEFINED | 1,2,5,6,8,10 |
| VISTA GOLD CORP COM NEW | 92792630 | 66 | 26,900 | SH | DEFINED | 1 |
| VISTAPRINT N V SHS | N9354010 | 7,803 | 137,720 | SH | DEFINED | 1,2,5,6,8 |
| VITACOST COM INC COM | 92847A20 | 1,277 | 122,506 | SH | DEFINED | 1,2 |
| VITAL IMAGES INC COM | 92846N10 | 3,712 | 292,494 | SH | DEFINED | 1,2,5,6,8 |
| VITAMIN SHOPPE INC COM | 92849E10 | 3,084 | 138,683 | SH | DEFINED | 1,2 |
| VITRAN CORP INC COM | 92850E10 | 198 | 18,252 | SH | DEFINED | 1 |
| VIVO PARTICIPACOES S SPON ADR P | 92855S20 | 15,824 | 510,462 | SH | DEFINED | 1,2,6,18,10 |
| VIVUS INC COM | 92855110 | 17,606 | 1,913,705 | SH | DEFINED | 1,2,5,6,8 |
| VMWARE INC CL A COM | 92856340 | 31,003 | 731,545 | SH | DEFINED | 1,2,5,6,18,8 |
| VOCUS INC COM | 92858J10 | 6,107 | 339,277 | SH | DEFINED | 1,2,5,6,8 |
| VODAFONE GROUP PLC N SPONS ADR | 92857W20 | 10,119 | 438,234 | SH | DEFINED | 1,2,5 |
| VOLCANO CORPORATION COM | 92864510 | 16,491 | 948,827 | SH | DEFINED | 1,2,5,6,8 |
| VOLCOM INC COM | 92864N10 | 6,479 | 387,038 | SH | DEFINED | 1,2,5,6,8 |
| VOLT INFORMATION SCI COM | 92870310 | 3,095 | 309,488 | SH | DEFINED | 1,2,5,8 |
| VOLTERRA SEMICONDUCT COM | 92870810 | 8,886 | 464,723 | SH | DEFINED | 1,2,6,8 |
| VONAGE HLDGS CORP COM | 92886T20 | 143 | 102,426 | SH | DEFINED | 1,2,6 |
| VORNADO RLTY L P DEB 3.87 | 929043AC | 1,314 | 1,200,000 | SH | DEFINED | 1,2 |
| VORNADO RLTY TR SH BEN INT | 92904210 | 558,739 | 7,988,837 | SH | DEFINED | 1,2,3,5,6,18 |
| VSE CORP COM | 91828410 | 4,028 | 89,355 | SH | DEFINED | 1,2 |
| VULCAN MATLS CO COM | 92916010 | 250,669 | 4,759,243 | SH | DEFINED | 1,2,5,6,18,8 |
| W & T OFFSHORE INC COM | 92922P10 | 8,586 | 733,846 | SH | DEFINED | 1,2,5,6,8 |
| W P CAREY & CO LLC COM | 92930Y10 | 287 | 10,376 | SH | DEFINED | 1 |
| WABASH NATL CORP COM | 92956610 | 61 | 32,439 | SH | DEFINED | 1 |
| WABCO HLDGS INC COM | 92927K10 | 20,291 | 786,766 | SH | DEFINED | 1,2,5,6,8,10 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| WABTEC CORP | COM | 92974010 | 40,441 | 990,226 | SH | DEFINED 1,2,5,6,8,10 |
| WADDELL & REED FINL | CL A | 93005910 | 57,503 | 1,882,887 | SH | DEFINED 1,2,5,6,8,10 |
| WAL MART STORES INC | COM | 93114210 | 4,545,473 | 85,041,590 | SH | DEFINED 1,2,5,6,18,8 |
| WALGREEN CO | COM | 93142210 | 1,261,824 | 34,363,408 | SH | DEFINED 1,2,5,6,18,8 |
| WALTER ENERGY INC | COM | 93317Q10 | 85,746 | 1,138,575 | SH | DEFINED 1,2,5,6,8,10 |
| WALTER INVT MGMT COR | COM | 93317W10 | 6,776 | 472,837 | SH | DEFINED 1,2,8 |
| WARNACO GROUP INC | COM NEW | 93439040 | 62,574 | 1,483,138 | SH | DEFINED 1,2,5,6,8 |
| WARNER CHILCOTT PLC | SHS A | G9436810 | 22,516 | 790,865 | SH | DEFINED 1,2,5,6,18,8 |
| WARNER MUSIC GROUP C | COM | 93455010 | 3,609 | 637,548 | SH | DEFINED 1,2,5,6,8,10 |
| WARREN RES INC | COM | 93564A10 | 3,225 | 1,316,311 | SH | DEFINED 1,2,6 |

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|---------------------------------|----------|-----------|----------------|---------|----------------|
| WASHINGTON BKG CO OA COM | 93730310 | 2,866 | 240,029 SH | DEFINED | 1,2 |
| WASHINGTON FED INC COM | 93882410 | 46,849 | 2,422,369 SH | DEFINED | 1,2,5,6,8,10 |
| WASHINGTON POST CO CL B | 93964010 | 89,412 | 203,395 SH | DEFINED | 1,2,5,6,18,8 |
| WASHINGTON REAL ESTA SH BEN INT | 93965310 | 54,019 | 1,960,763 SH | DEFINED | 1,2,3,5,8 |
| WASHINGTON TR BANCOR COM | 94061010 | 4,554 | 292,329 SH | DEFINED | 1,2,5,8 |
| WASTE CONNECTIONS IN COM | 94105310 | 55,088 | 1,652,303 SH | DEFINED | 1,2,5,6,8,10 |
| WASTE MGMT INC DEL COM | 94106L10 | 696,728 | 20,607,152 SH | DEFINED | 1,2,5,6,18,8 |
| WASTE SERVICES INC D COM NEW | 94107520 | 4,555 | 499,993 SH | DEFINED | 1,2 |
| WATERS CORP COM | 94184810 | 215,048 | 3,470,760 SH | DEFINED | 1,2,5,6,18,8 |
| WATERSTONE FINANCIAL COM | 94188810 | 309 | 150,970 SH | DEFINED | 1,2 |
| WATSCO INC COM | 94262220 | 30,235 | 617,289 SH | DEFINED | 1,2,5,8 |
| WATSON PHARMACEUTICA COM | 94268310 | 163,626 | 4,130,917 SH | DEFINED | 1,2,5,6,18,8 |
| WATSON WYATT WORLDWI CL A | 94271210 | 66,774 | 1,405,168 SH | DEFINED | 1,2,5,6,8 |
| WATTS WATER TECHNOLO CL A | 94274910 | 23,311 | 753,916 SH | DEFINED | 1,2,5,8 |
| WAUSAU PAPER CORP COM | 94331510 | 12,961 | 1,117,325 SH | DEFINED | 1,2,5,8 |
| WAVE SYSTEMS CORP COM NEW | 94352630 | 35 | 24,674 SH | DEFINED | 1 |
| WCA WASTE CORP COM | 92926K10 | 54 | 12,600 SH | DEFINED | 1 |
| WD-40 CO COM | 92923610 | 11,736 | 362,669 SH | DEFINED | 1,2,5,8 |
| WEATHERFORD INTERNAT REG | H2701310 | 79,414 | 4,434,035 SH | DEFINED | 1,2,5,6,18,8 |
| WEB COM GROUP INC COM | 94733A10 | 4,388 | 672,044 SH | DEFINED | 1,2 |
| WEBMD HEALTH CORP COM | 94770V10 | 18,394 | 477,891 SH | DEFINED | 1,2,5,6,8,10 |
| WEBMEDIABRANDS INC COM | 94770W10 | 22 | 25,152 SH | DEFINED | 1 |
| WEBSense INC COM | 94768410 | 19,445 | 1,113,663 SH | DEFINED | 1,2,5,6,8 |
| WEBSTER FINL CORP CO COM | 94789010 | 37,805 | 3,184,962 SH | DEFINED | 1,2,5,6,8 |
| WEIGHT WATCHERS INTL COM | 94862610 | 11,604 | 397,929 SH | DEFINED | 1,2,5,6,8,10 |
| WEINGARTEN RLTY INVS SH BEN INT | 94874110 | 71,604 | 3,618,192 SH | DEFINED | 1,2,3,5,6,8,10 |
| WEIS MKTS INC COM | 94884910 | 9,309 | 256,035 SH | DEFINED | 1,2,5,8 |
| WELLCARE HEALTH PLAN COM | 94946T10 | 55,750 | 1,516,595 SH | DEFINED | 1,2,5,6,8 |
| WELLPOINT INC COM | 94973V10 | 1,100,931 | 18,887,133 SH | DEFINED | 1,2,5,6,18,8 |
| WELLS FARGO & CO NEW COM | 94974610 | 5,164,729 | 191,357,147 SH | DEFINED | 1,2,5,6,18,8 |
| WELLS FARGO & CO NEW PERP PFD C | 94974680 | 7,711 | 8,400 SH | DEFINED | 1,2 |
| WENDYS ARBYS GROUP I COM | 95058710 | 38,432 | 8,194,389 SH | DEFINED | 1,2,5,6,8,10 |
| WERNER ENTERPRISES I COM | 95075510 | 30,792 | 1,555,170 SH | DEFINED | 1,2,5,6,8 |
| WESBANCO INC COM | 95081010 | 7,128 | 577,621 SH | DEFINED | 1,2,5,8 |
| WESCO FINL CORP COM | 95081710 | 5,975 | 17,419 SH | DEFINED | 1,2,5,8,10,1 |
| WESCO INTL INC COM | 95082P10 | 12,521 | 463,555 SH | DEFINED | 1,2,5,6,8,10 |
| WEST BANCORPORATION CAP STK | 95123P10 | 1,446 | 293,205 SH | DEFINED | 1,2 |
| WEST COAST BANCORP O COM | 95214510 | 55 | 26,240 SH | DEFINED | 1 |
| WEST MARINE INC COM | 95423510 | 2,140 | 265,478 SH | DEFINED | 1,2 |
| WEST PHARMACEUTICAL COM | 95530610 | 29,622 | 755,652 SH | DEFINED | 1,2,5,6,8 |
| WESTAMERICA BANCORPO COM | 95709010 | 60,414 | 1,091,093 SH | DEFINED | 1,2,5,6,8 |
| WESTAR ENERGY INC COM | 95709T10 | 51,922 | 2,390,505 SH | DEFINED | 1,2,5,6,8,10 |
| WESTELL TECHNOLOGIES CL A | 95754110 | 62 | 51,412 SH | DEFINED | 1 |
| WESTERN ALLIANCE BAN COM | 95763810 | 3,748 | 991,640 SH | DEFINED | 1,2,5,8 |
| WESTERN DIGITAL CORP COM | 95810210 | 414,787 | 9,394,942 SH | DEFINED | 1,2,5,6,18,8 |
| WESTERN REFNG INC COM | 95931910 | 4,030 | 855,655 SH | DEFINED | 1,2,5,8 |
| WESTERN UN CO COM | 95980210 | 476,896 | 25,299,531 SH | DEFINED | 1,2,5,6,18,8 |
| WESTFIELD FINANCIAL COM | 96008P10 | 4,932 | 597,797 SH | DEFINED | 1,2 |
| WESTLAKE CHEM CORP COM | 96041310 | 10,381 | 416,422 SH | DEFINED | 1,2,5,8 |
| WESTMORELAND COAL CO COM | 96087810 | 2,009 | 225,521 SH | DEFINED | 1,2,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

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| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| WESTPAC BKG CORP | SPONSORED | 96121430 | 2,761 | 24,427 | SH | DEFINED | 1 |
| WESTWOOD HLDGS GROUP | COM | 96176510 | 4,320 | 118,887 | SH | DEFINED | 1,2,6 |
| WET SEAL INC | CL A | 96184010 | 6,817 | 1,976,023 | SH | DEFINED | 1,2,6,8 |
| WEYCO GROUP INC | COM | 96214910 | 3,094 | 130,889 | SH | DEFINED | 1,2 |
| WEYERHAEUSER CO | COM | 96216610 | 342,560 | 7,940,658 | SH | DEFINED | 1,2,5,6,18,8 |
| WGL HLDGS INC | COM | 92924F10 | 111,476 | 3,323,688 | SH | DEFINED | 1,2,5,6,8 |
| WHIRLPOOL CORP | COM | 96332010 | 224,449 | 2,782,652 | SH | DEFINED | 1,2,5,6,18,8 |
| WHITE ELECTR DESIGNS | COM | 96380110 | 874 | 187,156 | SH | DEFINED | 1,2,5 |
| WHITE MTNS INS GROUP | COM | G9618E10 | 42,414 | 127,501 | SH | DEFINED | 1,2,5,6,18,8 |
| WHITING PETE CORP NE | COM | 96638710 | 58,806 | 823,044 | SH | DEFINED | 1,2,5,6,8,10 |
| WHITNEY HLDG CORP | COM | 96661210 | 22,073 | 2,422,988 | SH | DEFINED | 1,2,5,6,8,10 |
| WHOLE FOODS MKT INC | COM | 96683710 | 133,930 | 4,879,056 | SH | DEFINED | 1,2,5,6,18,8 |
| WILBER CORP | COM | 96779710 | 624 | 86,671 | SH | DEFINED | 1,2 |
| WILEY JOHN & SONS IN | CL A | 96822320 | 40,554 | 968,344 | SH | DEFINED | 1,2,5,6,18,8 |
| WILLBROS GROUP INC D | COM | 96920310 | 14,961 | 886,853 | SH | DEFINED | 1,2,5,6,8 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 4,846 | 138,346 | SH | DEFINED | 1,2,5,6,8 |
| WILLIAMS COS INC DEL | COM | 96945710 | 525,188 | 24,914,031 | SH | DEFINED | 1,2,5,6,18,8 |
| WILLIAMS SONOMA INC | COM | 96990410 | 71,900 | 3,460,073 | SH | DEFINED | 1,2,5,6,8,10 |
| WILLIS GROUP HOLDING | SHS | G9665510 | 26,277 | 996,108 | SH | DEFINED | 1,2,5,6,18,8 |
| WILLIS LEASE FINANCE | COM | 97064610 | 1,372 | 91,498 | SH | DEFINED | 1,2 |
| WILMINGTON TRUST COR | COM | 97180710 | 26,565 | 2,152,774 | SH | DEFINED | 1,2,5,6,8,10 |
| WILSHIRE BANCORP INC | COM | 97186T10 | 4,500 | 549,504 | SH | DEFINED | 1,2,5,8 |
| WIMM BILL DANN FOODS | SPONSORED | 97263M10 | 13,678 | 573,968 | SH | DEFINED | 1,2,5,6,18,8 |
| WINDSTREAM CORP | COM | 97381W10 | 170,327 | 15,498,382 | SH | DEFINED | 1,2,5,6,18,8 |
| WINN DIXIE STORES IN | COM NEW | 97428030 | 11,988 | 1,194,025 | SH | DEFINED | 1,2,5,8 |
| WINNEBAGO INDS INC | COM | 97463710 | 8,141 | 667,284 | SH | DEFINED | 1,2,5,8 |
| WINTHROP RLTY TR | SH BEN INT | 97639130 | 2,622 | 241,471 | SH | DEFINED | 1,2,3 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 31,032 | 1,007,847 | SH | DEFINED | 1,2,5,8 |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 14,200 | 637,629 | SH | DEFINED | 1,2,5,6,8 |
| WIRELESS TELECOM GRO | COM | 97652410 | 7 | 10,100 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 249,508 | 5,007,190 | SH | DEFINED | 1,2,5,6,18,8 |
| WMS INDS INC | COM | 92929710 | 46,153 | 1,153,813 | SH | DEFINED | 1,2,5,6,8,10 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 32,414 | 1,190,801 | SH | DEFINED | 1,2,5,8 |
| WONDER AUTO TECHNOLO | COM | 97816610 | 3,763 | 320,550 | SH | DEFINED | 1,2,6 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 47,966 | 1,861,328 | SH | DEFINED | 1,2,5,6,8 |
| WOORI FIN HLDGS CO L | ADR | 98106310 | 257 | 7,151 | SH | DEFINED | 1,6 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 15,134 | 422,386 | SH | DEFINED | 1,2,5,8 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 87,406 | 3,262,622 | SH | DEFINED | 1,2,5,6,18,8 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 6,720 | 438,383 | SH | DEFINED | 1,2,8 |
| WORTHINGTON INDS INC | COM | 98181110 | 27,790 | 2,126,217 | SH | DEFINED | 1,2,5,6,8 |
| WPP PLC | ADR | 92933H10 | 778 | 15,987 | SH | DEFINED | 1 |
| WRIGHT EXPRESS CORP | COM | 98233Q10 | 48,843 | 1,533,065 | SH | DEFINED | 1,2,5,6,18,8 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 17,246 | 910,542 | SH | DEFINED | 1,2,5,6,8 |
| WSFS FINL CORP | COM | 92932810 | 3,904 | 152,331 | SH | DEFINED | 1,2,5,8 |
| WUXI PHARMATECH CAYM | SPONS ADR | 92935210 | 598 | 37,476 | SH | DEFINED | 1,2,6 |
| WYNDHAM WORLDWIDE CO | COM | 98310W10 | 116,511 | 5,776,469 | SH | DEFINED | 1,2,5,6,8,10 |
| WYNN RESORTS LTD | COM | 98313410 | 141,432 | 2,428,848 | SH | DEFINED | 1,2,5,6,18,8 |
| XCEL ENERGY INC | COM | 98389B10 | 426,190 | 20,084,371 | SH | DEFINED | 1,2,5,6,18,8 |
| XENOPORT INC | COM | 98411C10 | 14,589 | 786,455 | SH | DEFINED | 1,2,5,6,8 |
| XERIUM TECHNOLOGIES | COM | 98416J10 | 18 | 23,300 | SH | DEFINED | 1 |
| XEROX CORP | COM | 98412110 | 539,604 | 63,783,023 | SH | DEFINED | 1,2,5,6,18,8 |
| XILINX INC | SDCV 3.12 | 983919AD | 1,619 | 1,750,000 | SH | DEFINED | 1,2 |
| XILINX INC | COM | 98391910 | 246,525 | 9,837,378 | SH | DEFINED | 1,2,5,6,18,8 |
| XL CAP LTD | CL A | G9825510 | 244,845 | 13,357,585 | SH | DEFINED | 1,2,5,6,18,8 |
| XOMA LTD | ORD | G9825R10 | 108 | 154,648 | SH | DEFINED | 1,6 |
| X-RITE INC | COM | 98385710 | 940 | 430,969 | SH | DEFINED | 1,2 |
| XTO ENERGY INC | COM | 98385X10 | 1,062,718 | 22,839,414 | SH | DEFINED | 1,2,5,6,18,8 |
| YADKIN VALLEY FINANC | COM | 98431410 | 1,001 | 273,459 | SH | DEFINED | 1,2 |
| YAHOO INC | COM | 98433210 | 747,315 | 44,536,053 | SH | DEFINED | 1,2,5,6,18,8 |
| YAMANA GOLD INC | COM | 98462Y10 | 549 | 48,222 | SH | DEFINED | 1 |

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STATE STREET CORPORATION (STT)
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| YANZHOU COAL MNG CO | SPON ADR H | 98484610 | 456 | 20,891 | SH | DEFINED | 1,6 |
| YORK WTR CO | COM | 98718410 | 3,651 | 251,633 | SH | DEFINED | 1,2,5 |
| YOUBET COM INC | COM | 98741310 | 1,397 | 486,899 | SH | DEFINED | 1,2 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 2,949 | 119,007 | SH | DEFINED | 1,2 |
| YRC WORLDWIDE INC | COM | 98424910 | 1,139 | 1,357,085 | SH | DEFINED | 1,2,5,6,8 |
| YUM BRANDS INC | COM | 98849810 | 744,306 | 21,284,125 | SH | DEFINED | 1,2,5,6,18,8 |
| ZALE CORP NEW | COM | 98885810 | 1,604 | 589,654 | SH | DEFINED | 1,2 |
| ZAREBA SYSTEMS INC | COM | 98913110 | 75 | 16,900 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 34,766 | 1,226,311 | SH | DEFINED | 1,2,5,6,8,10 |
| ZENITH NATL INS CORP | COM | 98939010 | 27,943 | 938,960 | SH | DEFINED | 1,2,5,8 |
| ZEP INC | COM | 98944B10 | 7,891 | 455,604 | SH | DEFINED | 1,2,5,6,8 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 41 | 99,284 | SH | DEFINED | 1 |
| ZHONGPIN INC | COM | 98952K10 | 6,373 | 408,234 | SH | DEFINED | 1,2,6,8 |
| ZIMMER HLDGS INC | COM | 98956P10 | 438,384 | 7,416,417 | SH | DEFINED | 1,2,5,6,18,8 |
| ZION OIL & GAS INC | COM | 98969610 | 1,548 | 216,470 | SH | DEFINED | 1,2 |
| ZIONS BANCORPORATION | COM | 98970110 | 80,969 | 6,310,897 | SH | DEFINED | 1,2,5,6,18,8 |
| ZIOPHARM ONCOLOGY IN | COM | 98973P10 | 31 | 10,600 | SH | DEFINED | 1 |
| ZIX CORP | COM | 98974P10 | 2,164 | 1,265,684 | SH | DEFINED | 1,2,5 |
| ZOLL MED CORP | COM | 98992210 | 12,145 | 454,524 | SH | DEFINED | 1,2,5,6,8 |
| ZOLTEK COS INC | COM | 98975W10 | 5,896 | 620,600 | SH | DEFINED | 1,2,5,6,8 |
| ZORAN CORP | COM | 98975F10 | 12,056 | 1,091,013 | SH | DEFINED | 1,2,5,6,8 |
| ZUMIEZ INC | COM | 98981710 | 5,461 | 429,319 | SH | DEFINED | 1,2,5,6,8 |
| ZYGO CORP | COM | 98985510 | 1,965 | 292,036 | SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 4,635 | 725,402 | SH | DEFINED | 1,2,5,6 |
| TOTAL MARKET VALUE | | | 479,393,121 | | | | |