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Lloyds Banking Group plc
Form 13F-HR
May 13, 2010

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 31st March 2010

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: Scottish Widows plc

Address: 69 Morrison Street

Edinburgh EH3 8YF

United Kingdom

Form 13F File Number: 028-10147

Name: Hill Samuel Bank (Jersey) Limited

Address: PO Box 63

7 Bond Street

St Helier

Jersey JE4 8RS

Form 13F File Number: 0208-10237

Name: Lloyds TSB Offshore Limited

Address: PO Box 195

7 Bond Street

St Helier

Jersey JE4 8RS

Form 13F File Number: 028-10892

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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 Reporting Manager:

Name: Mr M Wilson

Title: Share Disclosure Team

Phone: (+44) 113 235 7669

Signature, Place, and Date of Signing:

| | | |
|--------------|---------------|-----------|
| /s/ M Wilson | UK | 12-May-10 |
| ----- | ----- | ----- |
| [Signature] | [City, State] | [Date] |

Report Type (Check only one.):

- /X/ 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).)

List of Other Managers Reporting for this Manager:
Lloyds Banking Group plc

FORM 13F SUMMARY PAGE

Report Summary:

| | |
|---|--------------|
| Number of Other Included Managers: | 3 |
| ----- | ----- |
| Form 13F Information Table Entry Total: | 615 |
| ----- | ----- |
| Form 13F Information Table Value Total: | \$ 8,797,314 |
| ----- | ----- |
| | (thousands) |

List of Other Included Managers:

Provide a numbered list of the name(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.

| No. | Form 13F File Number | Name |
|-----|----------------------|---------------------|
| 1 | 028-10147 | Scottish Widows plc |

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| | | |
|----|-----------|-----------------------------------|
| 10 | 028-10237 | Hill Samuel Bank (Jersey) Limited |
| 11 | 028-10892 | Lloyds TSB Offshore Limited |

FORM 13F INFORMATION TABLE FOR LLOYDS BANKING GROUP PLC

Exchange Rate 1.5169

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE US\$ 000's | NO. OF SHARES | SH/PRN | INVESTMENT DISCRETION | OTHE MANAG |
|-------------------------------|----------------|-----------|---------------------|------------------|--------|--------------------------|---------------|
| AFLAC INC | COM | 001055102 | 19,216 | 353,886 | SH | DEFINED | 1 |
| AK STL HLDG CORP | COM | 001547108 | 146 | 6,406 | SH | DEFINED | 1 |
| ABBOTT LABS | COM | 002824100 | 47,324 | 898,431 | SH | DEFINED | 1 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 633 | 13,863 | SH | DEFINED | 1 |
| ACME PACKET INC | COM | 004764106 | 800 | 41,500 | SH | DEFINED | 1 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 599 | 64,743 | SH | DEFINED | 1 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 6,747 | 121,135 | SH | DEFINED | 1 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 16,219 | 219,270 | SH | DEFINED | 1 |
| AIRGAS INC | COM | 009363102 | 890 | 13,992 | SH | DEFINED | 1 |
| ALBERTO CULVER CO NEW | COM | 013078100 | 12,104 | 463,145 | SH | DEFINED | 1 |
| ALCOA INC | COM | 013817101 | 15,255 | 1,070,964 | SH | DEFINED | 1 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 558 | 24,279 | SH | DEFINED | 1 |
| ALLERGAN INC | COM | 018490102 | 414 | 6,350 | SH | DEFINED | 1 |
| ALLSTATE CORP | COM | 020002101 | 18,866 | 583,844 | SH | DEFINED | 1 |
| ALTERA CORP | COM | 021441100 | 1,133 | 46,621 | SH | DEFINED | 1 |
| AMAZON COM INC | COM | 023135106 | 26,967 | 198,643 | SH | DEFINED | 1 |
| AMEREN CORP | COM | 023608102 | 1,260 | 48,336 | SH | DEFINED | 1 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 4,890 | 143,050 | SH | DEFINED | 1 |
| AMERICAN EXPRESS CO | COM | 025816109 | 25,753 | 624,319 | SH | DEFINED | 1 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 777 | 22,782 | SH | DEFINED | 1 |
| AMERICAN TOWER CORP | CL A | 029912201 | 21,204 | 497,928 | SH | DEFINED | 1 |
| AMGEN INC | COM | 031162100 | 37,612 | 629,287 | SH | DEFINED | 1 |
| AMGEN INC | COM | 031162100 | 3880 | 64,930 | SH | DEFINED | 11 |
| AMGEN INC | COM | 031162100 | 4 | 81 | SH | DEFINED | 11 |
| AMGEN INC | COM | 031162100 | 220 | 3,689 | SH | DEFINED | 10 |
| AMPHENOL CORP NEW | CL A | 032095101 | 26,368 | 624,761 | SH | DEFINED | 1 |
| ANADARKO PETE CORP | COM | 032511107 | 12,694 | 174,291 | SH | DEFINED | 1 |
| ANALOG DEVICES INC | COM | 032654105 | 584 | 20,296 | SH | DEFINED | 1 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 294 | 7,760 | SH | DEFINED | 1 |
| AON CORP | COM | 037389103 | 32,841 | 768,773 | SH | DEFINED | 1 |
| APACHE CORP | COM | 037411105 | 35,085 | 345,639 | SH | DEFINED | 1 |
| APOLLO GROUP INC | CL A | 037604105 | 653 | 10,663 | SH | DEFINED | 1 |
| APPLE INC | COM | 037833100 | 187,631 | 798,687 | SH | DEFINED | 1 |
| APPLE INC | COM | 037833100 | 2685 | 11,432 | SH | DEFINED | 11 |
| APPLE INC | COM | 037833100 | 4 | 19 | SH | DEFINED | 11 |

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|---------------------------------|----------------|-----------|---------|-----------|----|---------|----|
| APPLE INC | COM | 037833100 | 170 | 725 | SH | DEFINED | 10 |
| APPLIED MATLS INC | COM | 038222105 | 13,179 | 978,809 | SH | DEFINED | 1 |
| APPLIED MATLS INC | COM | 038222105 | 3501 | 260,063 | SH | DEFINED | 11 |
| APPLIED MATLS INC | COM | 038222105 | 4 | 314 | SH | DEFINED | 11 |
| APPLIED MATLS INC | COM | 038222105 | 200 | 14,854 | SH | DEFINED | 10 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 6,720 | 232,640 | SH | DEFINED | 1 |
| ARYX THERAPEUTICS INC | COM | 043387109 | 456 | 520,142 | SH | DEFINED | 1 |
| AUTODESK INC | COM | 052769106 | 439 | 14,950 | SH | DEFINED | 1 |
| AUTOLIV INC | COM | 052800109 | 4,866 | 94,399 | SH | DEFINED | 1 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 14,321 | 322,058 | SH | DEFINED | 1 |
| AUTOZONE INC | COM | 053332102 | 727 | 4,200 | SH | DEFINED | 1 |
| AVERY DENNISON CORP | COM | 053611109 | 609 | 16,734 | SH | DEFINED | 1 |
| AVON PRODS INC | COM | 054303102 | 9,123 | 269,500 | SH | DEFINED | 1 |
| BB&T CORP | COM | 054937107 | 21,175 | 653,969 | SH | DEFINED | 1 |
| BJ SVCS CO | COM | 055482103 | 810 | 37,873 | SH | DEFINED | 1 |
| BMC SOFTWARE INC | COM | 055921100 | 1,098 | 28,910 | SH | DEFINED | 1 |
| BAKER HUGHES INC | COM | 057224107 | 1,593 | 34,031 | SH | DEFINED | 1 |
| BAKER HUGHES INC | COM | 057224107 | 11 | 240 | SH | DEFINED | 11 |
| BALDOR ELEC CO | COM | 057741100 | 1,193 | 31,900 | SH | DEFINED | 1 |
| BALL CORP | COM | 058498106 | 1,318 | 24,702 | SH | DEFINED | 1 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 523 | 28,390 | SH | DEFINED | 1 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 166,197 | 9,321,241 | SH | DEFINED | 1 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 64 | 3,604 | SH | DEFINED | 11 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 24,634 | 797,613 | SH | DEFINED | 1 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 57 | 1,850 | SH | DEFINED | 11 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 865 | 17,255 | SH | DEFINED | 1 |
| BARD C R INC | COM | 067383109 | 1,892 | 21,854 | SH | DEFINED | 1 |
| BARRICK GOLD CORP | COM | 067901108 | 4 | 105 | SH | DEFINED | 11 |
| BAXTER INTL INC | COM | 071813109 | 21,873 | 375,801 | SH | DEFINED | 1 |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 1,615 | 84,400 | SH | DEFINED | 1 |
| BECTON DICKINSON & CO | COM | 075887109 | 22,912 | 291,040 | SH | DEFINED | 1 |
| BED BATH & BEYOND INC | COM | 075896100 | 14,593 | 333,575 | SH | DEFINED | 1 |
| BEMIS INC | COM | 081437105 | 447 | 15,608 | SH | DEFINED | 1 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 65,340 | 803,699 | SH | DEFINED | 1 |
| BEST BUY INC | COM | 086516101 | 4,348 | 102,207 | SH | DEFINED | 1 |
| BIG LOTS INC | COM | 089302103 | 1,141 | 31,340 | SH | DEFINED | 1 |
| BLOCK H & R INC | COM | 093671105 | 1,481 | 83,190 | SH | DEFINED | 1 |
| BOEING CO | COM | 097023105 | 31,250 | 430,506 | SH | DEFINED | 1 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 43 | 5,970 | SH | DEFINED | 1 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 28,451 | 1,065,202 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 111320107 | 36,949 | 1,113,091 | SH | DEFINED | 1 |

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|-------------------------------------|--------------|-----------|--------|------------|----|---------|----|
| BROWN FORMAN CORP | CL B | 115637209 | 1,570 | 26,428 | SH | DEFINED | 1 |
| BRUNSWICK CORP | COM | 117043109 | 14,134 | 884,523 | SH | DEFINED | 1 |
| CBS CORP NEW | CL B | 124857202 | 39,174 | 2,809,222 | SH | DEFINED | 1 |
| CF INDS HLDGS INC | COM | 125269100 | 1,143 | 12,554 | SH | DEFINED | 1 |
| CIGNA CORP | COM | 125509109 | 1,612 | 44,086 | SH | DEFINED | 1 |
| CMS ENERGY CORP | COM | 125896100 | 19,611 | 1,268,143 | SH | DEFINED | 1 |
| CSX CORP | COM | 126408103 | 17,065 | 335,240 | SH | DEFINED | 1 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 28,826 | 788,372 | SH | DEFINED | 1 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 4118 | 112,613 | SH | DEFINED | 11 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 5 | 159 | SH | DEFINED | 11 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 242 | 6,634 | SH | DEFINED | 10 |
| CABOT OIL & GAS CORP | COM | 127097103 | 86 | 2,344 | SH | DEFINED | 1 |
| CAMPBELL SOUP CO | COM | 134429109 | 16,585 | 469,121 | SH | DEFINED | 1 |
| CANADIAN NATL RY CO | COM | 136375102 | 3,027 | 49,821 | SH | DEFINED | 1 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 64,456 | 1,657,626 | SH | DEFINED | 1 |
| | | | | | | | |
| CATERPILLAR INC DEL | COM | 149123101 | 19,869 | 316,112 | SH | DEFINED | 1 |
| CELGENE CORP | COM | 151020104 | 16,871 | 272,430 | SH | DEFINED | 1 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 83,270 | 8,151,796 | SH | DEFINED | 1 |
| CENTURYTEL INC | COM | 156700106 | 2,412 | 68,005 | SH | DEFINED | 1 |
| CEPHALON INC | COM | 156708109 | 1,720 | 25,375 | SH | DEFINED | 1 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 1,327 | 49,050 | SH | DEFINED | 1 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 16,267 | 688,287 | SH | DEFINED | 1 |
| CHEVRON CORP NEW | COM | 166764100 | 76,730 | 1,011,676 | SH | DEFINED | 1 |
| CHUBB CORP | COM | 171232101 | 10,147 | 195,678 | SH | DEFINED | 1 |
| CINCINNATI FINL CORP | COM | 172062101 | 16,042 | 555,015 | SH | DEFINED | 1 |
| CINTAS CORP | COM | 172908105 | 362 | 12,907 | SH | DEFINED | 1 |
| CITIGROUP INC | COM | 172967101 | 46,524 | 11,473,295 | SH | DEFINED | 1 |
| CITRIX SYS INC | COM | 177376100 | 29,011 | 610,888 | SH | DEFINED | 1 |
| CLOROX CO DEL | COM | 189054109 | 1,608 | 25,066 | SH | DEFINED | 1 |
| COACH INC | COM | 189754104 | 9,204 | 232,842 | SH | DEFINED | 1 |
| COCA COLA CO | COM | 191216100 | 87,297 | 1,586,937 | SH | DEFINED | 1 |
| COCA COLA CO | COM | 191216100 | 13 | 245 | SH | DEFINED | 11 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1,854 | 67,042 | SH | DEFINED | 1 |
| COGNIZANT TECHNOLOGY SOLUTION | CL A | 192446102 | 2,381 | 46,728 | SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 33,804 | 396,418 | SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 51 | 600 | SH | DEFINED | 11 |
| COMERICA INC | COM | 200340107 | 1,183 | 31,129 | SH | DEFINED | 1 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 14,104 | 258,831 | SH | DEFINED | 1 |
| COMPUWARE CORP | COM | 205638109 | 365 | 43,467 | SH | DEFINED | 1 |
| COMVERGE INC | COM | 205859101 | 653 | 57,752 | SH | DEFINED | 1 |

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|--|------------|-----------|--------|-----------|----|---------|----|
| CONAGRA FOODS INC CONCUR | COM | 205887102 | 26,221 | 1,046,337 | SH | DEFINED | 1 |
| TECHNOLOGIES INC CONSOLIDATED | COM | 206708109 | 1,657 | 40,400 | SH | DEFINED | 1 |
| EDISON INC CONSTELLATION | COM | 209115104 | 1,971 | 44,248 | SH | DEFINED | 1 |
| ENERGY GROUP I | COM | 210371100 | 2,391 | 68,153 | SH | DEFINED | 1 |
| CORNING INC | COM | 219350105 | 4,774 | 236,114 | SH | DEFINED | 1 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1,167 | 47,191 | SH | DEFINED | 1 |
| CUMMINS INC CYPRESS | COM | 231021106 | 25,995 | 419,723 | SH | DEFINED | 1 |
| SEMICONDUCTOR CORP | COM | 232806109 | 1,164 | 101,000 | SH | DEFINED | 1 |
| DTE ENERGY CO | COM | 233331107 | 2,089 | 46,855 | SH | DEFINED | 1 |
| DANAHER CORP DEL DARDEN RESTAURANTS | COM | 235851102 | 14,546 | 181,995 | SH | DEFINED | 1 |
| INC | COM | 237194105 | 1,819 | 40,863 | SH | DEFINED | 1 |
| DEAN FOODS CO NEW | COM | 242370104 | 550 | 35,132 | SH | DEFINED | 1 |
| DEERE & CO | COM | 244199105 | 28,488 | 479,328 | SH | DEFINED | 1 |
| DEERE & CO | COM | 244199105 | 4248 | 71,478 | SH | DEFINED | 11 |
| DEERE & CO | COM | 244199105 | 6 | 111 | SH | DEFINED | 11 |
| DEERE & CO | COM | 244199105 | 263 | 4,436 | SH | DEFINED | 10 |
| DENBURY RES INC DENTSPLY INTL INC | COM NEW | 247916208 | 16 | 1,000 | SH | DEFINED | 1 |
| NEW | COM | 249030107 | 525 | 15,069 | SH | DEFINED | 1 |
| DEVRY INC DEL | COM | 251893103 | 1,620 | 24,864 | SH | DEFINED | 1 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 31,357 | 898,112 | SH | DEFINED | 1 |
| DISCOVER FINL SVCS | COM | 254709108 | 1,360 | 91,372 | SH | DEFINED | 1 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 710 | 33,267 | SH | DEFINED | 1 |
| DOVER CORP | COM | 260003108 | 2,300 | 49,219 | SH | DEFINED | 1 |
| DOW CHEM CO | COM | 260543103 | 18,138 | 613,618 | SH | DEFINED | 1 |
| DRIL-QUIP INC | COM | 262037104 | 1,551 | 25,500 | SH | DEFINED | 1 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 6,094 | 163,637 | SH | DEFINED | 1 |
| E M C CORP MASS | COM | 268648102 | 20,132 | 1,115,694 | SH | DEFINED | 1 |
| E M C CORP MASS | COM | 268648102 | 3430 | 190,097 | SH | DEFINED | 11 |
| E M C CORP MASS | COM | 268648102 | 4 | 225 | SH | DEFINED | 11 |
| E M C CORP MASS | COM | 268648102 | 195 | 10,847 | SH | DEFINED | 10 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 429 | 259,481 | SH | DEFINED | 1 |
| EASTMAN CHEM CO | COM | 277432100 | 1,168 | 18,340 | SH | DEFINED | 1 |
| EASTMAN KODAK CO | COM | 277461109 | 158 | 27,275 | SH | DEFINED | 1 |
| EATON CORP | COM | 278058102 | 26,547 | 350,274 | SH | DEFINED | 1 |
| EBAY INC | COM | 278642103 | 21,911 | 812,901 | SH | DEFINED | 1 |
| ECOLAB INC | COM | 278865100 | 9,618 | 218,823 | SH | DEFINED | 1 |
| EDISON INTL | COM | 281020107 | 2,984 | 87,346 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COM | 285512109 | 115 | 6,211 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | 291011104 | 28,156 | 559,431 | SH | DEFINED | 1 |
| EQUIFAX INC | COM | 294429105 | 72,298 | 2,020,644 | SH | DEFINED | 1 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 581 | 15,756 | SH | DEFINED | 1 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 18,746 | 184,177 | SH | DEFINED | 1 |

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|---------------------------------|----------------|-----------|---------|-----------|----|---------|----|
| FLIR SYS INC | COM | 302445101 | 674 | 23,919 | SH | DEFINED | 1 |
| F M C CORP | COM NEW | 302491303 | 1,069 | 17,663 | SH | DEFINED | 1 |
| FPL GROUP INC | COM | 302571104 | 2,875 | 59,481 | SH | DEFINED | 1 |
| FAMILY DLR STORES INC | COM | 307000109 | 2,219 | 60,599 | SH | DEFINED | 1 |
| FASTENAL CO | COM | 311900104 | 16,331 | 340,311 | SH | DEFINED | 1 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 1 | 1,520 | SH | DEFINED | 11 |
| FEDERATED INVS INC PA | CL B | 314211103 | 232 | 8,815 | SH | DEFINED | 1 |
| FIFTH THIRD BANCORP | COM | 316773100 | 2,703 | 199,046 | SH | DEFINED | 1 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 277 | 19,727 | SH | DEFINED | 1 |
| FIRST SOLAR INC | COM | 336433107 | 378 | 3,085 | SH | DEFINED | 1 |
| FISERV INC | COM | 337738108 | 15,552 | 306,265 | SH | DEFINED | 1 |
| FIRSTENERGY CORP | COM | 337932107 | 2,233 | 57,136 | SH | DEFINED | 1 |
| FLUOR CORP NEW | COM | 343412102 | 1,783 | 38,337 | SH | DEFINED | 1 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 3,866 | 81,385 | SH | DEFINED | 1 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 28,726 | 2,285,303 | SH | DEFINED | 1 |
| FOREST LABS INC | COM | 345838106 | 13,993 | 446,135 | SH | DEFINED | 1 |
| FORTUNE BRANDS INC | COM | 349631101 | 15,878 | 327,250 | SH | DEFINED | 1 |
| FRANKLIN RES INC | COM | 354613101 | 17,350 | 156,428 | SH | DEFINED | 1 |
| GANNETT INC | COM | 364730101 | 3,201 | 193,854 | SH | DEFINED | 1 |
| GAP INC DEL | COM | 364760108 | 4,225 | 182,776 | SH | DEFINED | 1 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 25,539 | 330,650 | SH | DEFINED | 1 |
| GENERAL ELECTRIC CO | COM | 369604103 | 105,452 | 5,797,264 | SH | DEFINED | 1 |
| GENERAL MLS INC | COM | 370334104 | 7,990 | 112,858 | SH | DEFINED | 1 |
| GENUINE PARTS CO | COM | 372460105 | 39,068 | 924,709 | SH | DEFINED | 1 |
| GENZYME CORP | COM | 372917104 | 60 | 1,158 | SH | DEFINED | 1 |
| GERDAU S A | SPONSORED ADR | 373737105 | 1,244 | 76,300 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COM | 375558103 | 22,524 | 495,217 | SH | DEFINED | 1 |
| GOLDCORP INC NEW | COM | 380956409 | 21,277 | 571,199 | SH | DEFINED | 1 |
| GOODRICH CORP | COM | 382388106 | 20,595 | 291,949 | SH | DEFINED | 1 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 7,525 | 595,131 | SH | DEFINED | 1 |
| GRAINGER W W INC | COM | 384802104 | 37,898 | 350,491 | SH | DEFINED | 1 |
| HALLIBURTON CO | COM | 406216101 | 39,751 | 1,320,006 | SH | DEFINED | 1 |
| HARLEY DAVIDSON INC | COM | 412822108 | 62 | 2,218 | SH | DEFINED | 1 |
| HARMAN INTL INDS INC | COM | 413086109 | 286 | 6,132 | SH | DEFINED | 1 |
| HARRIS CORP DEL | COM | 413875105 | 952 | 20,059 | SH | DEFINED | 1 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 2,976 | 104,810 | SH | DEFINED | 1 |
| HASBRO INC | COM | 418056107 | 1,089 | 28,447 | SH | DEFINED | 1 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 3,369 | 149,960 | SH | DEFINED | 1 |
| HEICO CORP NEW | COM | 422806109 | 577 | 11,200 | SH | DEFINED | 1 |
| HEINZ H J CO | COM | 423074103 | 18,099 | 396,742 | SH | DEFINED | 1 |
| HELMERICH & PAYNE INC | COM | 423452101 | 1,016 | 26,716 | SH | DEFINED | 1 |

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|--------------------|-----------------|-----------|---------|-----------|----|---------|----|
| HERSHEY CO | COM | 427866108 | 1,841 | 43,009 | SH | DEFINED | 1 |
| HEWLETT PACKARD CO | COM | 428236103 | 125,631 | 2,363,279 | SH | DEFINED | 1 |
| HEWLETT PACKARD CO | COM | 428236103 | 5014 | 94,320 | SH | DEFINED | 11 |
| HEWLETT PACKARD CO | COM | 428236103 | 6 | 126 | SH | DEFINED | 11 |
| HEWLETT PACKARD CO | COM | 428236103 | 292 | 5,494 | SH | DEFINED | 10 |
| HIBBETT SPORTS INC | COM | 428567101 | 788 | 30,800 | SH | DEFINED | 1 |
| HOME DEPOT INC | COM | 437076102 | 32,558 | 1,006,143 | SH | DEFINED | 1 |
| HONEYWELL INTL INC | COM | 438516106 | 22,701 | 501,533 | SH | DEFINED | 1 |
| HORMEL FOODS CORP | COM | 440452100 | 1,139 | 27,132 | SH | DEFINED | 1 |
| HOSPIRA INC | COM | 441060100 | 1,461 | 25,797 | SH | DEFINED | 1 |
| HUDSON CITY | | | | | | | |
| BANCORP | COM | 443683107 | 1,487 | 104,961 | SH | DEFINED | 1 |
| HUMANA INC | COM | 444859102 | 3,031 | 64,793 | SH | DEFINED | 1 |
| HUNT J B TRANS | | | | | | | |
| SVCS INC | COM | 445658107 | 16,366 | 455,944 | SH | DEFINED | 1 |
| HUNTINGTON | | | | | | | |
| BANCSHARES INC | COM | 446150104 | 653 | 121,391 | SH | DEFINED | 1 |
| ITT CORP NEW | COM | 450911102 | 2,267 | 42,320 | SH | DEFINED | 1 |
| ILLINOIS TOOL WKS | | | | | | | |
| INC | COM | 452308109 | 2,310 | 48,768 | SH | DEFINED | 1 |
| INFOSYS | | | | | | | |
| TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 6,813 | 115,870 | SH | DEFINED | 1 |
| INTEL CORP | COM | 458140100 | 64,417 | 2,892,578 | SH | DEFINED | 1 |
| INTEL CORP | COM | 458140100 | 24 | 1,100 | SH | DEFINED | 10 |
| INTERLINE BRANDS | | | | | | | |
| INC | COM | 458743101 | 769 | 40,200 | SH | DEFINED | 1 |
| INTERNATIONAL | | | | | | | |
| BUSINESS MACHS | COM | 459200101 | 104,046 | 811,122 | SH | DEFINED | 1 |
| INTERNATIONAL | | | | | | | |
| BUSINESS MACHS | COM | 459200101 | 67 | 530 | SH | DEFINED | 11 |
| INTERNATIONAL | | | | | | | |
| FLAVORS&FRAGRA | COM | 459506101 | 686 | 14,388 | SH | DEFINED | 1 |
| INTERNATIONAL GAME | | | | | | | |
| TECHNOLOG | COM | 459902102 | 78 | 4,272 | SH | DEFINED | 1 |
| INTL PAPER CO | COM | 460146103 | 3,873 | 157,347 | SH | DEFINED | 1 |
| INTERPUBLIC GROUP | | | | | | | |
| COS INC | COM | 460690100 | 17,446 | 2,095,668 | SH | DEFINED | 1 |
| INTUIT | COM | 461202103 | 1,696 | 49,420 | SH | DEFINED | 1 |
| IRON MTN INC | COM | 462846106 | 387 | 14,144 | SH | DEFINED | 1 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 70 | 1,650 | SH | DEFINED | 11 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 100 | 6,176 | SH | DEFINED | 11 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 1531 | 94,283 | SH | DEFINED | 10 |
| ISHARES INC | MSCI JAPAN | 464286848 | 354 | 33,998 | SH | DEFINED | 11 |
| ISHARES INC | MSCI JAPAN | 464286848 | 763 | 73,160 | SH | DEFINED | 10 |
| ISHARES TR INDEX | DJ SEL DIV INX | 464287168 | 52 | 1,150 | SH | DEFINED | 11 |
| ISHARES TR INDEX | S&P GLB100INDX | 464287572 | 158 | 2,616 | SH | DEFINED | 10 |
| ISHARES TR INDEX | S&P EURO PLUS | 464287861 | 126 | 3,300 | SH | DEFINED | 11 |
| ISHARES TR | S&P ASIA 50 IN | 464288430 | 41 | 1,030 | SH | DEFINED | 11 |
| ISHARES TR | S&P ASIA 50 IN | 464288430 | 338 | 8,413 | SH | DEFINED | 10 |
| ISHARES TR | FTSE KLD400 SOC | 464288570 | 57 | 1,280 | SH | DEFINED | 11 |
| JABIL CIRCUIT INC | COM | 466313103 | 423 | 26,150 | SH | DEFINED | 1 |
| JACOBS ENGR GROUP | | | | | | | |
| INC DEL | COM | 469814107 | 386 | 8,552 | SH | DEFINED | 1 |
| JETBLUE AIRWAYS | | | | | | | |
| CORP | COM | 477143101 | 2,957 | 528,613 | SH | DEFINED | 1 |
| JOHNSON & JOHNSON | COM | 478160104 | 165,844 | 2,543,040 | SH | DEFINED | 1 |

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|---------------------------------|------|-----------|--------|-----------|----|---------|----|
| JOHNSON & JOHNSON | COM | 478160104 | 15 | 238 | SH | DEFINED | 11 |
| JOHNSON CTLS INC | COM | 478366107 | 5,821 | 176,413 | SH | DEFINED | 1 |
| KLA-TENCOR CORP | COM | 482480100 | 21,753 | 703,417 | SH | DEFINED | 1 |
| KELLOGG CO | COM | 487836108 | 30,482 | 570,570 | SH | DEFINED | 1 |
| KEYCORP NEW | COM | 493267108 | 1,319 | 170,101 | SH | DEFINED | 1 |
| KIMBERLY CLARK CORP | COM | 494368103 | 38,834 | 617,694 | SH | DEFINED | 1 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 959 | 81,571 | SH | DEFINED | 1 |
| KOHL'S CORP | COM | 500255104 | 36,213 | 661,309 | SH | DEFINED | 1 |
| KROGER CO | COM | 501044101 | 14,172 | 654,028 | SH | DEFINED | 1 |
| LKQ CORP | COM | 501889208 | 10,771 | 529,966 | SH | DEFINED | 1 |
| LSI CORPORATION | COM | 502161102 | 223 | 36,530 | SH | DEFINED | 1 |
| LSI CORPORATION | COM | 502161102 | 23 | 3,834 | SH | DEFINED | 11 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 3,735 | 40,767 | SH | DEFINED | 1 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 803 | 12,380 | SH | DEFINED | 1 |
| LEGGETT & PLATT INC | COM | 524660107 | 877 | 40,544 | SH | DEFINED | 1 |
| LEGG MASON INC | COM | 524901105 | 776 | 27,080 | SH | DEFINED | 1 |
| LENNAR CORP | CL A | 526057104 | 400 | 23,233 | SH | DEFINED | 1 |
| LEUCADIA NATL CORP | COM | 527288104 | 385 | 15,535 | SH | DEFINED | 1 |
| LEXMARK INTL NEW | CL A | 529771107 | 1,068 | 29,610 | SH | DEFINED | 1 |
| LILLY ELI & CO | COM | 532457108 | 20,248 | 558,882 | SH | DEFINED | 1 |
| LIMITED BRANDS INC | COM | 532716107 | 1,632 | 66,337 | SH | DEFINED | 1 |
| LINCOLN NATL CORP IND | COM | 534187109 | 2,514 | 81,942 | SH | DEFINED | 1 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 16,159 | 571,823 | SH | DEFINED | 1 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2,364 | 28,411 | SH | DEFINED | 1 |
| LOEWS CORP | COM | 540424108 | 2,692 | 72,218 | SH | DEFINED | 1 |
| LORILLARD INC | COM | 544147101 | 66,715 | 886,882 | SH | DEFINED | 1 |
| LOWES COS INC | COM | 548661107 | 20,024 | 825,938 | SH | DEFINED | 1 |
| MDU RES GROUP INC | COM | 552690109 | 20,855 | 967,120 | SH | DEFINED | 1 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 9,535 | 621,608 | SH | DEFINED | 1 |
| MARATHON OIL CORP | COM | 565849106 | 18,573 | 586,942 | SH | DEFINED | 1 |
| MARATHON OIL CORP | COM | 565849106 | 1912 | 60,411 | SH | DEFINED | 11 |
| MARATHON OIL CORP | COM | 565849106 | 2 | 87 | SH | DEFINED | 11 |
| MARATHON OIL CORP | COM | 565849106 | 112 | 3,554 | SH | DEFINED | 10 |
| MARINEMAX INC | COM | 567908108 | 1,304 | 121,100 | SH | DEFINED | 1 |
| MARLIN BUSINESS SVCS CORP | COM | 571157106 | 1,077 | 105,730 | SH | DEFINED | 1 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 66,191 | 2,711,090 | SH | DEFINED | 1 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 745 | 92,618 | SH | DEFINED | 1 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 86 | 2,752 | SH | DEFINED | 1 |
| MASCO CORP | COM | 574599106 | 67,771 | 4,365,330 | SH | DEFINED | 1 |
| MASSEY ENERGY CORP | COM | 576206106 | 1,110 | 21,252 | SH | DEFINED | 1 |
| MATTEL INC | COM | 577081102 | 2,454 | 107,849 | SH | DEFINED | 1 |
| MCAFFEE INC | COM | 579064106 | 813 | 20,268 | SH | DEFINED | 1 |

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|-----------------------------------|---------------|-----------|---------|-----------|----|---------|----|
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 1,301 | 33,917 | SH | DEFINED | 1 |
| MCDONALDS CORP | COM | 580135101 | 30,210 | 452,788 | SH | DEFINED | 1 |
| MCDONALDS CORP | COM | 580135101 | 266 | 4,000 | SH | DEFINED | 11 |
| MCGRAW HILL COS INC | COM | 580645109 | 2,625 | 73,632 | SH | DEFINED | 1 |
| MEAD JOHNSON NUTRITION CO | COM | 582839106 | 946 | 18,205 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COM | 583334107 | 1,365 | 53,425 | SH | DEFINED | 1 |
| MEDASSETS INC | COM | 584045108 | 1,223 | 58,300 | SH | DEFINED | 1 |
| MEDTRONIC INC | COM | 585055106 | 26,646 | 591,613 | SH | DEFINED | 1 |
| MEDTRONIC INC | COM | 585055106 | 50 | 1,117 | SH | DEFINED | 11 |
| MEREDITH CORP | COM | 589433101 | 154 | 4,487 | SH | DEFINED | 1 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 319 | 45,097 | SH | DEFINED | 1 |
| MICROSOFT CORP | COM | 594918104 | 206,811 | 7,066,853 | SH | DEFINED | 1 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 937 | 33,284 | SH | DEFINED | 1 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1,324 | 127,781 | SH | DEFINED | 1 |
| MILLIPORE CORP | COM | 601073109 | 124 | 1,175 | SH | DEFINED | 1 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 35,695 | 642,760 | SH | DEFINED | 1 |
| MOHAWK INDS INC | COM | 608190104 | 782 | 14,400 | SH | DEFINED | 1 |
| MOLEX INC | COM | 608554101 | 152 | 7,302 | SH | DEFINED | 1 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 1,596 | 44,600 | SH | DEFINED | 1 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 31 | 1,905 | SH | DEFINED | 1 |
| MOODYS CORP | COM | 615369105 | 440 | 14,797 | SH | DEFINED | 1 |
| MORGAN STANLEY | COM NEW | 617446448 | 24,994 | 852,911 | SH | DEFINED | 1 |
| MOTOROLA INC | COM | 620076109 | 10,077 | 1,434,462 | SH | DEFINED | 1 |
| MURPHY OIL CORP | COM | 626717102 | 1,224 | 21,787 | SH | DEFINED | 1 |
| MYLAN INC | COM | 628530107 | 979 | 43,091 | SH | DEFINED | 1 |
| NRG ENERGY INC | COM NEW | 629377508 | 1,382 | 66,140 | SH | DEFINED | 1 |
| NYSE EURONEXT | COM | 629491101 | 4,450 | 150,280 | SH | DEFINED | 1 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 584 | 27,661 | SH | DEFINED | 1 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 5,727 | 141,220 | SH | DEFINED | 1 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 237 | 16,446 | SH | DEFINED | 1 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 1,922 | 116,300 | SH | DEFINED | 1 |
| NEW YORK TIMES CO | CL A | 650111107 | 298 | 26,850 | SH | DEFINED | 1 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 988 | 65,088 | SH | DEFINED | 1 |
| NEWMONT MINING CORP | COM | 651639106 | 18,889 | 370,864 | SH | DEFINED | 1 |
| NICOR INC | COM | 654086107 | 16,935 | 403,990 | SH | DEFINED | 1 |
| NIKE INC | CL B | 654106103 | 19,189 | 261,023 | SH | DEFINED | 1 |
| NOBLE ENERGY INC | COM | 655044105 | 894 | 12,269 | SH | DEFINED | 1 |
| NORDSTROM INC | COM | 655664100 | 2,138 | 52,333 | SH | DEFINED | 1 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 53,775 | 961,907 | SH | DEFINED | 1 |
| NORTHEAST UTILS | COM | 664397106 | 1,357 | 49,077 | SH | DEFINED | 1 |
| NORTHERN TR CORP | COM | 665859104 | 1,286 | 23,266 | SH | DEFINED | 1 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 8,023 | 122,330 | SH | DEFINED | 1 |
| NOVELL INC | COM | 670006105 | 27 | 4,538 | SH | DEFINED | 1 |
| NOVELL INC | COM | 670006105 | 24 | 4,012 | SH | DEFINED | 11 |

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|---------------------------------|----------------|-----------|---------|-----------|----|---------|----|
| NOVELLUS SYS INC | COM | 670008101 | 492 | 19,715 | SH | DEFINED | 1 |
| NUCOR CORP | COM | 670346105 | 11,671 | 257,202 | SH | DEFINED | 1 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 82,329 | 973,625 | SH | DEFINED | 1 |
| OFFICE DEPOT INC | COM | 676220106 | 3 | 400 | SH | DEFINED | 1 |
| OMNICOM GROUP INC | COM | 681919106 | 1,458 | 37,603 | SH | DEFINED | 1 |
| ONEOK INC NEW | COM | 682680103 | 728 | 15,952 | SH | DEFINED | 1 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 23,150 | 554,972 | SH | DEFINED | 1 |
| OWENS ILL INC | COM NEW | 690768403 | 324 | 9,124 | SH | DEFINED | 1 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 38,218 | 640,277 | SH | DEFINED | 1 |
| PPG INDS INC | COM | 693506107 | 17,406 | 266,155 | SH | DEFINED | 1 |
| PACCAR INC | COM | 693718108 | 345 | 7,972 | SH | DEFINED | 1 |
| PACKAGING CORP AMER | COM | 695156109 | 1,676 | 68,210 | SH | DEFINED | 1 |
| PACTIV CORP | COM | 695257105 | 584 | 23,203 | SH | DEFINED | 1 |
| PALL CORP | COM | 696429307 | 884 | 21,859 | SH | DEFINED | 1 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 618 | 26,700 | SH | DEFINED | 1 |
| PARKER HANNIFIN CORP | COM | 701094104 | 45,666 | 705,331 | SH | DEFINED | 1 |
| PATTERSON COMPANIES INC | COM | 703395103 | 128 | 4,134 | SH | DEFINED | 1 |
| PAYCHEX INC | COM | 704326107 | 377 | 12,292 | SH | DEFINED | 1 |
| PEABODY ENERGY CORP | COM | 704549104 | 2,511 | 54,958 | SH | DEFINED | 1 |
| PENNEY J C INC | COM | 708160106 | 569 | 17,703 | SH | DEFINED | 1 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 1,121 | 71,729 | SH | DEFINED | 1 |
| PEPCO HOLDINGS INC | COM | 713291102 | 390 | 22,805 | SH | DEFINED | 1 |
| PEPSICO INC | COM | 713448108 | 39,142 | 591,541 | SH | DEFINED | 1 |
| PEPSICO INC | COM | 713448108 | 202 | 3,059 | SH | DEFINED | 11 |
| PERKINELMER INC | COM | 714046109 | 198 | 8,289 | SH | DEFINED | 1 |
| PERRIGO CO | COM | 714290103 | 16,213 | 276,091 | SH | DEFINED | 1 |
| PETMED EXPRESS INC | COM | 716382106 | 938 | 42,300 | SH | DEFINED | 1 |
| PFIZER INC | COM | 717081103 | 143,611 | 8,371,419 | SH | DEFINED | 1 |
| PFIZER INC | COM | 717081103 | 2483 | 144,768 | SH | DEFINED | 11 |
| PFIZER INC | COM | 717081103 | 3 | 224 | SH | DEFINED | 11 |
| PFIZER INC | COM | 717081103 | 162 | 9,476 | SH | DEFINED | 10 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 57,280 | 1,098,064 | SH | DEFINED | 1 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 161 | 3,100 | SH | DEFINED | 11 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 652 | 17,280 | SH | DEFINED | 1 |
| PIONEER NAT RES CO | COM | 723787107 | 748 | 13,282 | SH | DEFINED | 1 |
| PITNEY BOWES INC | COM | 724479100 | 1,258 | 51,477 | SH | DEFINED | 1 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 911 | 16,000 | SH | DEFINED | 1 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 10,982 | 129,142 | SH | DEFINED | 1 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 3,527 | 27,824 | SH | DEFINED | 1 |
| PRICELINE COM INC | COM NEW | 741503403 | 1,847 | 7,244 | SH | DEFINED | 1 |
| PROCTER & GAMBLE | | | | | | | |

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|--------------------|---------------|-----------|--------|-----------|----|---------|----|
| CO | COM | 742718109 | 84,293 | 1,332,179 | SH | DEFINED | 1 |
| PROCTER & GAMBLE | | | | | | | |
| CO | COM | 742718109 | 3506 | 55,423 | SH | DEFINED | 11 |
| PROCTER & GAMBLE | | | | | | | |
| CO | COM | 742718109 | 5 | 88 | SH | DEFINED | 11 |
| PROCTER & GAMBLE | | | | | | | |
| CO | COM | 742718109 | 217 | 3,438 | SH | DEFINED | 10 |
| PROGRESS ENERGY | | | | | | | |
| INC | COM | 743263105 | 25,125 | 638,190 | SH | DEFINED | 1 |
| PROGRESSIVE CORP | | | | | | | |
| OHIO | COM | 743315103 | 2,325 | 121,852 | SH | DEFINED | 1 |
| PROSPERITY | | | | | | | |
| BANCSHARES INC | COM | 743606105 | 4,626 | 112,800 | SH | DEFINED | 1 |
| PRUDENTIAL FINL | | | | | | | |
| INC | COM | 744320102 | 23,652 | 391,015 | SH | DEFINED | 1 |
| PUBLIC SVC | | | | | | | |
| ENTERPRISE GROUP | COM | 744573106 | 3,996 | 135,449 | SH | DEFINED | 1 |
| PULTE HOMES INC | COM | 745867101 | 156 | 13,906 | SH | DEFINED | 1 |
| QLOGIC CORP | COM | 747277101 | 320 | 15,792 | SH | DEFINED | 1 |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| QUALCOMM INC | COM | 747525103 | 33,079 | 787,900 | SH | DEFINED | 1 |
| QUALCOMM INC | COM | 747525103 | 89 | 2,136 | SH | DEFINED | 11 |
| QUESTAR CORP | COM | 748356102 | 15,758 | 364,939 | SH | DEFINED | 1 |
| QWEST | | | | | | | |
| COMMUNICATIONS | | | | | | | |
| INTL IN | COM | 749121109 | 1,346 | 257,716 | SH | DEFINED | 1 |
| RADIOSHACK CORP | COM | 750438103 | 867 | 38,344 | SH | DEFINED | 1 |
| RAYTHEON CO | COM NEW | 755111507 | 6,912 | 121,037 | SH | DEFINED | 1 |
| RED HAT INC | COM | 756577102 | 105 | 3,592 | SH | DEFINED | 1 |
| REPUBLIC SVCS INC | COM | 760759100 | 17,921 | 617,359 | SH | DEFINED | 1 |
| RESMED INC | COM | 761152107 | 4,038 | 63,438 | SH | DEFINED | 1 |
| REYNOLDS AMERICAN | | | | | | | |
| INC | COM | 761713106 | 5,898 | 109,286 | SH | DEFINED | 1 |
| RISKMETRICS GROUP | | | | | | | |
| INC | COM | 767735103 | 2,414 | 106,940 | SH | DEFINED | 1 |
| ROBERT HALF INTL | | | | | | | |
| INC | COM | 770323103 | 104 | 3,426 | SH | DEFINED | 1 |
| ROCKWELL | | | | | | | |
| AUTOMATION INC | COM | 773903109 | 729 | 12,951 | SH | DEFINED | 1 |
| ROCKWELL COLLINS | | | | | | | |
| INC | COM | 774341101 | 2,085 | 33,299 | SH | DEFINED | 1 |
| ROPER INDS INC NEW | COM | 776696106 | 692 | 11,965 | SH | DEFINED | 1 |
| ROSS STORES INC | COM | 778296103 | 1,975 | 36,938 | SH | DEFINED | 1 |
| ROWAN COS INC | COM | 779382100 | 541 | 18,598 | SH | DEFINED | 1 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 1,530 | 56,300 | SH | DEFINED | 1 |
| RYDER SYS INC | COM | 783549108 | 388 | 10,029 | SH | DEFINED | 1 |
| SAFEWAY INC | COM NEW | 786514208 | 1,460 | 58,762 | SH | DEFINED | 1 |
| ST JUDE MED INC | COM | 790849103 | 2,034 | 49,563 | SH | DEFINED | 1 |
| SARA LEE CORP | COM | 803111103 | 18,731 | 1,344,239 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 806857108 | 43,313 | 682,535 | SH | DEFINED | 1 |
| SCHWAB CHARLES | | | | | | | |
| CORP NEW | COM | 808513105 | 12,729 | 681,103 | SH | DEFINED | 1 |
| SCRIPPS NETWORKS | | | | | | | |
| INTERACT IN | CL A COM | 811065101 | 627 | 14,153 | SH | DEFINED | 1 |
| SEARS HLDGS CORP | COM | 812350106 | 1,286 | 11,856 | SH | DEFINED | 1 |
| SEMPRA ENERGY | COM | 816851109 | 1,936 | 38,813 | SH | DEFINED | 1 |
| SHERWIN WILLIAMS | | | | | | | |

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|------------------------------------|---------------|-----------|--------|-----------|----|---------|----|
| CO | COM | 824348106 | 1,090 | 16,106 | SH | DEFINED | 1 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1,163 | 21,672 | SH | DEFINED | 1 |
| SMITH INTL INC | COM | 832110100 | 732 | 17,113 | SH | DEFINED | 1 |
| SMUCKER J M CO | COM NEW | 832696405 | 1,674 | 27,772 | SH | DEFINED | 1 |
| SNAP ON INC | COM | 833034101 | 431 | 9,961 | SH | DEFINED | 1 |
| SOUTHERN CO | COM | 842587107 | 14,533 | 438,232 | SH | DEFINED | 1 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 2,070 | 156,702 | SH | DEFINED | 1 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 11,340 | 278,509 | SH | DEFINED | 1 |
| SPECTRA ENERGY CORP | COM | 847560109 | 2,182 | 96,833 | SH | DEFINED | 1 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 12,241 | 3,217,217 | SH | DEFINED | 1 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 1,097 | 19,119 | SH | DEFINED | 1 |
| STAPLES INC | COM | 855030102 | 19,081 | 815,470 | SH | DEFINED | 1 |
| STARBUCKS CORP | COM | 855244109 | 1,882 | 77,587 | SH | DEFINED | 1 |
| STATE STR CORP | COM | 857477103 | 54,289 | 1,201,635 | SH | DEFINED | 1 |
| STEEL DYNAMICS INC | COM | 858119100 | 47 | 2,696 | SH | DEFINED | 11 |
| STERICYCLE INC | COM | 858912108 | 166 | 3,060 | SH | DEFINED | 1 |
| STRYKER CORP | COM | 863667101 | 18,911 | 330,562 | SH | DEFINED | 1 |
| SUNTRUST BKS INC | COM | 867914103 | 3,545 | 132,396 | SH | DEFINED | 1 |
| SUPERVALU INC | COM | 868536103 | 1,044 | 62,587 | SH | DEFINED | 1 |
| SYMANTEC CORP | COM | 871503108 | 2,620 | 154,856 | SH | DEFINED | 1 |
| SYSCO CORP | COM | 871829107 | 18,895 | 640,405 | SH | DEFINED | 1 |
| TECO ENERGY INC | COM | 872375100 | 960 | 60,423 | SH | DEFINED | 1 |
| TJX COS INC NEW | COM | 872540109 | 5,574 | 131,047 | SH | DEFINED | 1 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 21,302 | 2,030,706 | SH | DEFINED | 1 |
| TELLABS INC | COM | 879664100 | 534 | 70,534 | SH | DEFINED | 1 |
| TERADYNE INC | COM | 880770102 | 241 | 21,658 | SH | DEFINED | 1 |
| TERNIUM SA | SPON ADR | 880890108 | 5,462 | 133,000 | SH | DEFINED | 1 |
| TESORO CORP | COM | 881609101 | 12 | 906 | SH | DEFINED | 1 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 76,934 | 1,219,241 | SH | DEFINED | 1 |
| TEXAS INSTRS INC | COM | 882508104 | 15,828 | 646,858 | SH | DEFINED | 1 |
| TEXTRON INC | COM | 883203101 | 511 | 24,100 | SH | DEFINED | 1 |
| TEXTRON INC | COM | 883203101 | 86 | 4,081 | SH | DEFINED | 11 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 15,701 | 305,333 | SH | DEFINED | 1 |
| TIFFANY & CO NEW | COM | 886547108 | 6,505 | 136,920 | SH | DEFINED | 1 |
| TIME WARNER INC | COM NEW | 887317303 | 23,362 | 747,133 | SH | DEFINED | 1 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 127 | 7,661 | SH | DEFINED | 1 |
| TORCHMARK CORP | COM | 891027104 | 3,913 | 73,145 | SH | DEFINED | 1 |
| TOTAL SYS SVCS INC | COM | 891906109 | 942 | 60,163 | SH | DEFINED | 1 |
| TRANSDIGM GROUP INC | COM | 893641100 | 1,452 | 27,400 | SH | DEFINED | 1 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 848 | 12,100 | SH | DEFINED | 1 |
| TYSON FOODS INC | CL A | 902494103 | 879 | 45,906 | SH | DEFINED | 1 |
| US BANCORP DEL | COM NEW | 902973304 | 31,943 | 1,235,243 | SH | DEFINED | 1 |
| URS CORP NEW | COM | 903236107 | 7 | 160 | SH | DEFINED | 11 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 28,125 | 603,415 | SH | DEFINED | 1 |

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|----------------------------------|------|-----------|---------|-----------|----|---------|----|
| UNION PAC CORP | COM | 907818108 | 4,809 | 65,590 | SH | DEFINED | 1 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 34,868 | 541,273 | SH | DEFINED | 1 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 292 | 4,596 | SH | DEFINED | 1 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 49,139 | 667,481 | SH | DEFINED | 1 |
| URBAN OUTFITTERS INC | COM | 917047102 | 777 | 20,436 | SH | DEFINED | 1 |
| VCA ANTECH INC | COM | 918194101 | 1,121 | 40,000 | SH | DEFINED | 1 |
| V F CORP | COM | 918204108 | 1,276 | 15,920 | SH | DEFINED | 1 |
| VULCAN MATLS CO | COM | 929160109 | 272 | 5,764 | SH | DEFINED | 1 |
| WAL MART STORES INC | COM | 931142103 | 125,641 | 2,259,337 | SH | DEFINED | 1 |
| WAL MART STORES INC | COM | 931142103 | 228 | 4,100 | SH | DEFINED | 11 |
| WALGREEN CO | COM | 931422109 | 34,977 | 943,161 | SH | DEFINED | 1 |
| WASHINGTON POST CO | CL B | 939640108 | 656 | 1,478 | SH | DEFINED | 1 |
| WATERS CORP | COM | 941848103 | 478 | 7,080 | SH | DEFINED | 1 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 740 | 17,729 | SH | DEFINED | 1 |
| WELLS FARGO & CO NEW | COM | 949746101 | 180,497 | 5,803,770 | SH | DEFINED | 1 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 455 | 7,900 | SH | DEFINED | 1 |
| WESTERN DIGITAL CORP | COM | 958102105 | 3,264 | 83,761 | SH | DEFINED | 1 |
| WESTERN UN CO | COM | 959802109 | 37,642 | 2,218,819 | SH | DEFINED | 1 |
| WEYERHAEUSER CO | COM | 962166104 | 1,008 | 22,281 | SH | DEFINED | 1 |
| WHIRLPOOL CORP | COM | 963320106 | 1,397 | 16,023 | SH | DEFINED | 1 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1,478 | 40,889 | SH | DEFINED | 1 |
| WILLIAMS COS INC DEL | COM | 969457100 | 3,557 | 153,967 | SH | DEFINED | 1 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 594 | 12,021 | SH | DEFINED | 1 |
| WYNN RESORTS LTD | COM | 983134107 | 39 | 527 | SH | DEFINED | 1 |
| XILINX INC | COM | 983919101 | 1,260 | 49,456 | SH | DEFINED | 1 |
| XEROX CORP | COM | 984121103 | 13,836 | 1,420,607 | SH | DEFINED | 1 |
| YAHOO INC | COM | 984332106 | 13,540 | 819,402 | SH | DEFINED | 1 |
| YUM BRANDS INC | COM | 988498101 | 20,268 | 528,642 | SH | DEFINED | 1 |
| ZIONS BANCORPORATION | COM | 989701107 | 870 | 39,876 | SH | DEFINED | 1 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 891 | 11,975 | SH | DEFINED | 1 |
| LENDER PROCESSING SVCS INC | COM | 52602E102 | 1,873 | 49,625 | SH | DEFINED | 1 |
| QUANTA SVCS INC | COM | 74762E102 | 8,676 | 453,195 | SH | DEFINED | 1 |
| VERISIGN INC | COM | 92343E102 | 1,006 | 38,677 | SH | DEFINED | 1 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 3,105 | 107,359 | SH | DEFINED | 1 |
| NEWS CORP | COM | 65248E104 | 25,065 | 1,740,068 | SH | DEFINED | 1 |
| TARGET CORP | COM | 87612E106 | 26,412 | 502,196 | SH | DEFINED | 1 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 55 | 1,229 | SH | DEFINED | 11 |

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|------------------------------|----------------|-----------|---------|-----------|----|---------|----|
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 2,354 | 66,910 | SH | DEFINED | 1 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 43 | 1,233 | SH | DEFINED | 10 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 17,334 | 321,394 | SH | DEFINED | 1 |
| VALE S A | ADR REPSTG PFD | 91912E204 | 168,432 | 6,065,252 | SH | DEFINED | 1 |
| AES CORP | COM | 00130H105 | 11,170 | 1,015,044 | SH | DEFINED | 1 |
| AOL INC | COM | 00184X105 | 1,287 | 50,921 | SH | DEFINED | 1 |
| AT&T INC | COM | 00206R102 | 86,211 | 3,335,057 | SH | DEFINED | 1 |
| AT&T INC | COM | 00206R102 | 21 | 833 | SH | DEFINED | 11 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 16,704 | 1,386,848 | SH | DEFINED | 1 |
| ACTUANT CORP | CL A NEW | 00508X203 | 709 | 36,300 | SH | DEFINED | 1 |
| ADOBE SYS INC | COM | 00724F101 | 3,817 | 107,905 | SH | DEFINED | 1 |
| AETNA INC NEW | COM | 00817Y108 | 17,257 | 491,601 | SH | DEFINED | 1 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1,256 | 36,543 | SH | DEFINED | 1 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 557 | 17,755 | SH | DEFINED | 1 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 312 | 5,797 | SH | DEFINED | 1 |
| ALLEGIANTRAVEL CO | COM | 01748X102 | 1,678 | 29,000 | SH | DEFINED | 1 |
| ALTRIA GROUP INC | COM | 02209S103 | 33,976 | 1,656,577 | SH | DEFINED | 1 |
| ALTRIA GROUP INC | COM | 02209S103 | 63 | 3,100 | SH | DEFINED | 11 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 84,290 | 1,675,092 | SH | DEFINED | 1 |
| AMERICAN PUBLIC EDUCATION IN | COM | 02913V103 | 1,698 | 36,440 | SH | DEFINED | 1 |
| AMERIPRISE FINL INC | COM | 03076C106 | 3,155 | 69,586 | SH | DEFINED | 1 |
| ANSYS INC | COM | 03662Q105 | 33,315 | 771,736 | SH | DEFINED | 1 |
| ASSURANT INC | COM | 04621X108 | 13,213 | 384,231 | SH | DEFINED | 1 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 747 | 19,300 | SH | DEFINED | 1 |
| AUTONATION INC | COM | 05329W102 | 321 | 17,787 | SH | DEFINED | 1 |
| BANCO SANTANDER CHILE NEW | SP ADR REP COM | 05965X109 | 3,104 | 45,509 | SH | DEFINED | 1 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 11,955 | 262,040 | SH | DEFINED | 1 |
| BARRETT BILL CORP | COM | 06846N104 | 761 | 24,800 | SH | DEFINED | 1 |
| BIOGEN IDEC INC | COM | 09062X103 | 4,007 | 69,833 | SH | DEFINED | 1 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 290 | 18,343 | SH | DEFINED | 1 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 702 | 12,580 | SH | DEFINED | 1 |
| CME GROUP INC | COM | 12572Q105 | 17,032 | 53,859 | SH | DEFINED | 1 |
| CA INC | COM | 12673P105 | 2,767 | 117,965 | SH | DEFINED | 1 |
| CAMECO CORP | COM | 13321L108 | 4,758 | 173,705 | SH | DEFINED | 1 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 1,517 | 35,401 | SH | DEFINED | 1 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 34,857 | 842,081 | SH | DEFINED | 1 |
| CAPITALSOURCE INC | COM | 14055X102 | 1,573 | 281,800 | SH | DEFINED | 1 |

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|--|----------------|-----------|---------|-----------|----|---------|----|
| CARDINAL HEALTH INC | COM | 14149Y108 | 21,028 | 583,473 | SH | DEFINED | 1 |
| CAREFUSION CORP | COM | 14170T101 | 1,478 | 55,918 | SH | DEFINED | 1 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 40,888 | 2,845,395 | SH | DEFINED | 1 |
| CISCO SYS INC | COM | 17275R102 | 134,542 | 5,167,743 | SH | DEFINED | 1 |
| CISCO SYS INC | COM | 17275R102 | 49 | 1,900 | SH | DEFINED | 11 |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 1,837 | 25,889 | SH | DEFINED | 1 |
| COMCAST CORP NEW | CL A | 20030N101 | 32,862 | 1,745,658 | SH | DEFINED | 1 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 1,217 | 30,500 | SH | DEFINED | 1 |
| COMSCORE INC | COM | 20564W105 | 2,960 | 177,424 | SH | DEFINED | 1 |
| CONOCOPHILLIPS | COM | 20825C104 | 92,684 | 1,810,960 | SH | DEFINED | 1 |
| CONSOL ENERGY INC | COM | 20854P109 | 1,978 | 46,387 | SH | DEFINED | 1 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 485 | 29,564 | SH | DEFINED | 1 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 4,733 | 79,201 | SH | DEFINED | 1 |
| COSTAR GROUP INC | COM | 22160N109 | 1,626 | 39,178 | SH | DEFINED | 1 |
| CYBERSOURCE CORP | COM | 23251J106 | 13,289 | 753,145 | SH | DEFINED | 1 |
| D R HORTON INC | COM | 23331A109 | 239 | 19,017 | SH | DEFINED | 1 |
| DAVITA INC | COM | 23918K108 | 1,685 | 26,578 | SH | DEFINED | 1 |
| DELL INC | COM | 24702R101 | 16,285 | 1,084,620 | SH | DEFINED | 1 |
| DELL INC | COM | 24702R101 | 9 | 602 | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 15,341 | 237,995 | SH | DEFINED | 1 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 2548 | 39,534 | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 3 | 59 | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 160 | 2,487 | SH | DEFINED | 10 |
| DIAMOND OFFSHORE DRILLING IN DISCOVERY | COM | 25271C102 | 564 | 6,357 | SH | DEFINED | 1 |
| COMMUNICATNS NEW | COM SER A | 25470F104 | 1,765 | 52,240 | SH | DEFINED | 1 |
| DIRECTV | COM CL A | 25490A101 | 4,993 | 147,672 | SH | DEFINED | 1 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 2,561 | 62,291 | SH | DEFINED | 1 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 3,470 | 212,590 | SH | DEFINED | 1 |
| EOG RES INC | COM | 26875P101 | 13,281 | 142,877 | SH | DEFINED | 1 |
| EQT CORP | COM | 26884L109 | 28 | 707 | SH | DEFINED | 1 |
| EL PASO CORP | COM | 28336L109 | 531 | 49,042 | SH | DEFINED | 1 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 3,788 | 158,000 | SH | DEFINED | 1 |
| ENERGY RECOVERY INC | COM | 29270J100 | 1,275 | 202,843 | SH | DEFINED | 1 |
| ENTERGY CORP NEW | COM | 29364G103 | 4,100 | 50,376 | SH | DEFINED | 1 |
| EXELON CORP | COM | 30161N101 | 27,857 | 635,881 | SH | DEFINED | 1 |
| EXPEDIA INC DEL | COM | 30212P105 | 1,304 | 52,312 | SH | DEFINED | 1 |
| EXXON MOBIL CORP | COM | 30231G102 | 202,543 | 3,023,264 | SH | DEFINED | 1 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 22,943 | 354,993 | SH | DEFINED | 1 |
| FEDEX CORP | COM | 31428X106 | 1,989 | 21,297 | SH | DEFINED | 1 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 1,458 | 62,258 | SH | DEFINED | 1 |
| FLOWSERVE CORP | COM | 34354P105 | 984 | 8,926 | SH | DEFINED | 1 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 31,309 | 374,921 | SH | DEFINED | 1 |

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|-------------------------------|-----------------|-----------|---------|-----------|----|---------|----|
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 470 | 63,119 | SH | DEFINED | 1 |
| FUELCELL ENERGY INC | COM | 35952H106 | 538 | 190,648 | SH | DEFINED | 1 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 622 | 28,445 | SH | DEFINED | 1 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 2,233 | 121,812 | SH | DEFINED | 1 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 50,982 | 298,893 | SH | DEFINED | 1 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 3385 | 19,847 | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 4 | 26 | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 193 | 1,137 | SH | DEFINED | 10 |
| GOOGLE INC | CL A | 38259P508 | 101,821 | 179,526 | SH | DEFINED | 1 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 39,488 | 1,877,738 | SH | DEFINED | 1 |
| HCP INC | COM | 40414L109 | 1,751 | 53,049 | SH | DEFINED | 1 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 594 | 4,262 | SH | DEFINED | 1 |
| HESS CORP | COM | 42809H107 | 3,731 | 59,675 | SH | DEFINED | 1 |
| ICF INTL INC | COM | 44925C103 | 1,363 | 55,000 | SH | DEFINED | 1 |
| IPC THE HOSPITALIST CO INC | COM | 44984A105 | 758 | 21,600 | SH | DEFINED | 1 |
| ICICI BK LTD | ADR | 45104G104 | 16,761 | 392,365 | SH | DEFINED | 1 |
| IDEX CORP | COM | 45167R104 | 1,654 | 49,979 | SH | DEFINED | 1 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 3,921 | 82,733 | SH | DEFINED | 1 |
| INTERCONTINENTAL EXCHANGE INC | COM | 45865V100 | 614 | 5,479 | SH | DEFINED | 1 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 1,938 | 5,575 | SH | DEFINED | 1 |
| ISILON SYSTEMS INC | COM | 46432L104 | 868 | 101,000 | SH | DEFINED | 1 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 5,342 | 426,523 | SH | DEFINED | 1 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 150,329 | 3,358,183 | SH | DEFINED | 1 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 72 | 1,622 | SH | DEFINED | 11 |
| JANUS CAP GROUP INC | COM | 47102X105 | 227 | 15,940 | SH | DEFINED | 1 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 2,634 | 36,142 | SH | DEFINED | 1 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 345 | 11,272 | SH | DEFINED | 1 |
| KB FINANCIAL GROUP INC | SPONSORED ADR | 48241A105 | 23,014 | 480,116 | SH | DEFINED | 1 |
| KRAFT FOODS INC | CL A | 50075N104 | 32,066 | 1,060,218 | SH | DEFINED | 1 |
| KRAFT FOODS INC | CL A | 50075N104 | 64 | 2,145 | SH | DEFINED | 11 |
| LG DISPLAY CO LTD | SPONS ADR REP | 50186V102 | 630 | 35,700 | SH | DEFINED | 1 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2,290 | 30,242 | SH | DEFINED | 1 |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | 12,420 | 237,373 | SH | DEFINED | 1 |
| M & T BK CORP | COM | 55261F104 | 1,203 | 15,170 | SH | DEFINED | 1 |
| MSCI INC | CL A | 55354G100 | 1,697 | 47,000 | SH | DEFINED | 1 |

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| MACYS INC | COM | 55616P104 | 1,265 | 58,119 | SH | DEFINED | 1 |
| MACYS INC | COM | 55616P104 | 60 | 2,783 | SH | DEFINED | 11 |
| MARKET VECTORS ETF | | | | | | | |
| TR | GOLD MINER ETF | 57060U100 | 167 | 3,775 | SH | DEFINED | 11 |
| MARKET VECTORS ETF | | | | | | | |
| TR | GOLD MINER ETF | 57060U100 | 145 | 3,285 | SH | DEFINED | 10 |
| MASTERCARD INC | CL A | 57636Q104 | 19,269 | 75,871 | SH | DEFINED | 1 |
| MCKESSON CORP | COM | 58155Q103 | 5,765 | 87,747 | SH | DEFINED | 1 |
| MEDCO HEALTH | | | | | | | |
| SOLUTIONS INC | COM | 58405U102 | 5,131 | 79,473 | SH | DEFINED | 1 |
| MERCK & CO INC NEW | COM | 58933Y105 | 67,648 | 1,811,678 | SH | DEFINED | 1 |
| MERCK & CO INC NEW | COM | 58933Y105 | 26 | 701 | SH | DEFINED | 11 |
| METLIFE INC | COM | 59156R108 | 31,982 | 738,119 | SH | DEFINED | 1 |
| MOLSON COORS | | | | | | | |
| BREWING CO | CL B | 60871R209 | 945 | 22,479 | SH | DEFINED | 1 |
| MONSANTO CO NEW | COM | 61166W101 | 16,452 | 230,457 | SH | DEFINED | 1 |
| NETAPP INC | COM | 64110D104 | 1,732 | 53,224 | SH | DEFINED | 1 |
| NETLOGIC | | | | | | | |
| MICROSYSTEMS INC | COM | 64118B100 | 1,579 | 53,700 | SH | DEFINED | 1 |
| NISOURCE INC | COM | 65473P105 | 1,242 | 78,625 | SH | DEFINED | 1 |
| NVIDIA CORP | COM | 67066G104 | 879 | 50,622 | SH | DEFINED | 1 |
| OCLARO INC | COM | 67555N107 | 902 | 330,000 | SH | DEFINED | 1 |
| OPEN JT STK | | | | | | | |
| CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 4,902 | 266,660 | SH | DEFINED | 1 |
| ORACLE CORP | COM | 68389X105 | 54,647 | 2,127,590 | SH | DEFINED | 1 |
| PG&E CORP | COM | 69331C108 | 18,749 | 441,940 | SH | DEFINED | 1 |
| PPL CORP | COM | 69351T106 | 16,828 | 607,538 | SH | DEFINED | 1 |
| PSS WORLD MED INC | COM | 69366A100 | 1,496 | 63,600 | SH | DEFINED | 1 |
| PENSKE AUTOMOTIVE | | | | | | | |
| GRP INC | COM | 70959W103 | 1,669 | 115,658 | SH | DEFINED | 1 |
| PETROLEO | | | | | | | |
| BRASILEIRO SA | | | | | | | |
| PETRO | SP ADR NON VTG | 71654V101 | 145,924 | 3,684,508 | SH | DEFINED | 1 |
| PETROLEO | | | | | | | |
| BRASILEIRO SA | | | | | | | |
| PETRO | SPONSORED ADR | 71654V408 | 958 | 21,546 | SH | DEFINED | 1 |
| PORTFOLIO RECOVERY | | | | | | | |
| ASSOCS IN | COM | 73640Q105 | 2,179 | 39,722 | SH | DEFINED | 1 |
| POWERSHARES QQQ | | | | | | | |
| TRUST | UNIT SER 1 | 73935A104 | 9,683 | 201,000 | SH | DEFINED | 1 |
| PRAXAIR INC | COM | 74005P104 | 15,254 | 183,786 | SH | DEFINED | 1 |
| PRICE T ROWE GROUP | | | | | | | |
| INC | COM | 74144T108 | 2,084 | 37,930 | SH | DEFINED | 1 |
| PRINCIPAL FINL | | | | | | | |
| GROUP INC | COM | 74251V102 | 1,770 | 60,628 | SH | DEFINED | 1 |
| QUEST DIAGNOSTICS | | | | | | | |
| INC | COM | 74834L100 | 2,269 | 38,930 | SH | DEFINED | 1 |
| QUINSTREET INC | COM | 74874Q100 | 1,449 | 85,000 | SH | DEFINED | 1 |
| RANGE RES CORP | COM | 75281A109 | 3,049 | 65,081 | SH | DEFINED | 1 |
| REGIONS FINANCIAL | | | | | | | |
| CORP NEW | COM | 7591EP100 | 10,008 | 1,276,544 | SH | DEFINED | 1 |
| SAIC INC | COM | 78390X101 | 1,695 | 95,792 | SH | DEFINED | 1 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 1,305 | 75,700 | SH | DEFINED | 1 |
| SLM CORP | COM | 78442P106 | 1,092 | 87,327 | SH | DEFINED | 1 |
| SPDR S&P 500 ETF | | | | | | | |
| TR | UNIT SER 1 S&P | 78462F103 | 344 | 2,943 | SH | DEFINED | 11 |

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|------------------------------------|------------------|-----------|--------|-----------|----|---------|----|
| SPDR INDEX SHS FDS | SPDR DJ EURO ETF | 78463X202 | 137 | 3,525 | SH | DEFINED | 11 |
| SPDR INDEX SHS FDS | SPDR DJ EURO ETF | 78463X202 | 871 | 22,391 | SH | DEFINED | 10 |
| SALESFORCE COM INC | COM | 79466L302 | 742 | 9,972 | SH | DEFINED | 1 |
| SANDISK CORP | COM | 80004C101 | 2,493 | 72,023 | SH | DEFINED | 1 |
| SCANA CORP NEW | COM | 80589M102 | 661 | 17,604 | SH | DEFINED | 1 |
| SEALED AIR CORP NEW | COM | 81211K100 | 857 | 40,689 | SH | DEFINED | 1 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 10 | 323 | SH | DEFINED | 11 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 4381 | 133,427 | SH | DEFINED | 11 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 5 | 167 | SH | DEFINED | 11 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 260 | 7,933 | SH | DEFINED | 10 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 3133 | 196,516 | SH | DEFINED | 11 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 5 | 354 | SH | DEFINED | 11 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 207 | 12,989 | SH | DEFINED | 10 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 1,989 | 53,700 | SH | DEFINED | 1 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 2,585 | 165,700 | SH | DEFINED | 1 |
| SOLERA HOLDINGS INC | COM | 83421A104 | 1,510 | 39,077 | SH | DEFINED | 1 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 6,854 | 216,340 | SH | DEFINED | 1 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 17,360 | 372,414 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P109 | 22 | 769 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P109 | 4 | 158 | SH | DEFINED | 11 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 2,793 | 92,560 | SH | DEFINED | 1 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 43,272 | 1,008,451 | SH | DEFINED | 1 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 480 | 84,001 | SH | DEFINED | 1 |
| TERADATA CORP DEL | COM | 88076W103 | 760 | 26,333 | SH | DEFINED | 1 |
| TESSERA TECHNOLOGIES INC | COM | 88164L100 | 623 | 30,692 | SH | DEFINED | 1 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 1,438 | 75,800 | SH | DEFINED | 1 |
| 3M CO | COM | 88579Y101 | 19,888 | 237,906 | SH | DEFINED | 1 |
| TIME WARNER CABLE INC | COM | 88732J207 | 3,632 | 68,139 | SH | DEFINED | 1 |
| TREX CO INC | COM | 89531P105 | 792 | 37,300 | SH | DEFINED | 1 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 56,482 | 1,728,620 | SH | DEFINED | 1 |
| UNUM GROUP | COM | 91529Y106 | 1,564 | 63,186 | SH | DEFINED | 1 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 45 | 2,315 | SH | DEFINED | 1 |
| VARIAN MED SYS INC | COM | 92220P105 | 14,821 | 267,835 | SH | DEFINED | 1 |
| VERIZON COMMUNICATIONS | | | | | | | |

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| | | | | | | | |
|--------------------|-------------|-----------|--------|-----------|----|---------|----|
| INC | COM | 92343V104 | 39,204 | 1,263,649 | SH | DEFINED | 1 |
| VERISK ANALYTICS | | | | | | | |
| INC | CL A | 92345Y106 | 242 | 8,616 | SH | DEFINED | 1 |
| VIACOM INC NEW | CL B | 92553P201 | 6,855 | 199,475 | SH | DEFINED | 1 |
| VIACOM INC NEW | CL B | 92553P201 | 36 | 1,069 | SH | DEFINED | 11 |
| VIRGIN MEDIA INC | COM | 92769L101 | 29,109 | 1,685,094 | SH | DEFINED | 1 |
| VISA INC | COM CL A | 92826C839 | 21,902 | 240,527 | SH | DEFINED | 1 |
| WASTE MGMT INC DEL | COM | 94106L109 | 35,158 | 1,021,604 | SH | DEFINED | 1 |
| WELLPOINT INC | COM | 94973V107 | 22,040 | 342,325 | SH | DEFINED | 1 |
| WINDSTREAM CORP | COM | 97381W104 | 1,019 | 93,539 | SH | DEFINED | 1 |
| WYNDHAM WORLDWIDE | | | | | | | |
| CORP | COM | 98310W108 | 2,651 | 103,004 | SH | DEFINED | 1 |
| XTO ENERGY INC | COM | 98385X106 | 19,165 | 406,389 | SH | DEFINED | 1 |
| XTO ENERGY INC | COM | 98385X106 | 15 | 334 | SH | DEFINED | 11 |
| XCEL ENERGY INC | COM | 98389B100 | 1,518 | 71,610 | SH | DEFINED | 1 |
| YINGLI GREEN | | | | | | | |
| ENERGY HLDG CO | ADR | 98584B103 | 63 | 5,000 | SH | DEFINED | 1 |
| ZIMMER HLDGS INC | COM | 98956P102 | 4,089 | 69,095 | SH | DEFINED | 1 |
| AMDOCS LTD | ORD | G02602103 | 9,495 | 315,189 | SH | DEFINED | 1 |
| ACCENTURE PLC | | | | | | | |
| IRELAND | SHS CLASS A | G1151C101 | 6,215 | 148,203 | SH | DEFINED | 1 |
| CREDICORP LTD | COM | G2519Y108 | 34,794 | 394,700 | SH | DEFINED | 1 |
| COVIDIEN PLC | SHS | G2554F105 | 23,314 | 463,884 | SH | DEFINED | 1 |
| INVESCO LTD | SHS | G491BT108 | 51,267 | 2,341,002 | SH | DEFINED | 1 |
| LAZARD LTD | SHS A | G54050102 | 13,743 | 384,762 | SH | DEFINED | 1 |
| NABORS INDUSTRIES | | | | | | | |
| LTD | SHS | G6359F103 | 12,074 | 614,773 | SH | DEFINED | 1 |
| XL CAP LTD | CL A | G98255105 | 1,229 | 65,105 | SH | DEFINED | 1 |
| TAT TECHNOLOGIES | | | | | | | |
| LTD | ORD NEW | M8740S227 | 255 | 31,501 | SH | DEFINED | 1 |

8,797,314