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STATE STREET Corp  
Form 13F-HR  
August 11, 2009

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: June 30, 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 August 10, 2009  
-----  
[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).)

Form 13F SUMMARY PAGE

List of Other Managers Reporting for this Manager:

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(if there are no entries in this list, omit this section.)

|          |   |
|----------|---|
| 28-00096 | Capital Guardian Trust Company                                    |
| 28-10372 | Philadelphia International Advisors, L.P.                         |
| 28-02924 | Turner Investment Partners Inc. (Turner Investment Partners)      |
| 28-03570 | AXA (Alliance Capital Management L.P.)                            |
| 28-00115 | T. Rowe Price Associates, Inc.                                    |
| 28-00694 | JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited) |
| 28-03459 | Smith Asset Management Group L.P.                                 |
| 28-04557 | Wellington Management Company LLP                                 |

Report Summary:

|   |                         |
|---|-------------------------|
| Number of Other Included Managers:      | 11                      |
| Form 13F Information Table Entry Total: | 3,869                   |
| Form 13F Information Table Value Total: | 359,568,212 (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<br>File<br>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.              |
| 7     | 28-11329                   | State Street Banque, SA                        |
| 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              |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER   | TITLE OF<br>CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/ PUT/<br>PRN CALL | INVESTMENT<br>DISCRETION | OTHER MANAG |
|------------------|-------------------|----------|------------------|----------------------|----------------------|--------------------------|-------------|
| -----            |                   |          |                  |                      |                      |                          |             |
| 1ST SOURCE CORP  | COM               | 33690110 | 5,999            | 347,358              | SH                   | DEFINED                  | 1,2,5       |
| 3COM CORP        | COM               | 88553510 | 58,954           | 12,463,757           | SH                   | DEFINED                  | 1,2,5,7,8   |
| 3-D SYS CORP DEL | COM NEW           | 88554D20 | 1,605            | 222,610              | SH                   | DEFINED                  | 1,2,6       |
| 3M CO            | COM               | 88579Y10 | 3,040,933        | 50,597,891           | SH                   | DEFINED                  | 1,2,5,6,7,8 |
| 3PAR INC         | COM               | 88580F10 | 4,851            | 391,244              | SH                   | DEFINED                  | 1,2,6       |
| 4 KIDS ENTMT INC | COM               | 35086510 | 37               | 17,836               | SH                   | DEFINED                  | 1           |
| 8X8 INC NEW      | COM               | 28291410 | 25               | 41,863               | SH                   | DEFINED                  | 1           |

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|                      |             |          |           |            |    |         |             |
|----------------------|-------------|----------|-----------|------------|----|---------|-------------|
| 99 CENTS ONLY STORES | COM         | 65440K10 | 15,449    | 1,137,611  | SH | DEFINED | 1,2,5,6     |
| A C MOORE ARTS & CRA | COM         | 00086T10 | 72        | 19,251     | SH | DEFINED | 1           |
| A D C TELECOMMUNICAT | COM NEW     | 00088630 | 22,127    | 2,779,820  | SH | DEFINED | 1,2,5,6     |
| A H BELO CORP        | COM CL A    | 00128210 | 76        | 77,996     | SH | DEFINED | 1           |
| AAON INC             | COM PAR \$0 | 00036020 | 4,511     | 226,471    | SH | DEFINED | 1,2,5,6     |
| AAR CORP             | COM         | 00036110 | 11,190    | 697,194    | SH | DEFINED | 1,2,5,6     |
| AARONS INC           | COM         | 00253520 | 51,442    | 1,725,092  | SH | DEFINED | 1,2,5,6,10  |
| AASTROM BIOSCIENCES  | COM         | 00253U10 | 58        | 137,207    | SH | DEFINED | 1           |
| ABAXIS INC           | COM         | 00256710 | 6,912     | 336,509    | SH | DEFINED | 1,2,6       |
| ABB LTD              | SPONSORED   | 00037520 | 755       | 47,869     | SH | DEFINED | 1           |
| ABBOTT LABS          | COM         | 00282410 | 2,409,928 | 51,231,459 | SH | DEFINED | 1,2,5,6,7,8 |
| ABERCROMBIE & FITCH  | CL A        | 00289620 | 91,569    | 3,606,491  | SH | DEFINED | 1,2,5,6,7,8 |
| ABINGTON BANCORP INC | COM         | 00350L10 | 2,628     | 330,092    | SH | DEFINED | 1,2         |
| ABIOMED INC          | COM         | 00365410 | 4,031     | 456,992    | SH | DEFINED | 1,2,5,6     |
| ABM INDS INC         | COM         | 00095710 | 22,938    | 1,269,371  | SH | DEFINED | 1,2,5       |
| ABOVENET INC         | COM         | 00374N10 | 6,652     | 82,138     | SH | DEFINED | 1,2         |
| ABRAXAS PETE CORP    | COM         | 00383010 | 75        | 78,618     | SH | DEFINED | 1,2,5       |
| ABRAXIS BIOSCIENCE I | COM         | 00383Y10 | 2,638     | 71,579     | SH | DEFINED | 1,2,5,6,10  |
| ACACIA RESH CORP     | ACACIA TCH  | 00388130 | 3,023     | 384,152    | SH | DEFINED | 1,2,5       |
| ACADIA PHARMACEUTICA | COM         | 00422510 | 82        | 37,560     | SH | DEFINED | 1           |
| ACADIA RLTY TR       | COM SH BEN  | 00423910 | 19,131    | 1,466,004  | SH | DEFINED | 1,2,3,5,8   |
| ACCELRY S INC        | COM         | 00430U10 | 1,769     | 299,313    | SH | DEFINED | 1,2         |
| ACCENTURE LTD BERMUD | CL A        | G1150G11 | 284,695   | 8,508,531  | SH | DEFINED | 1,2,5,6,7,8 |
| ACCESS INTEGRATED TE | CL A        | 00432910 | 30        | 30,102     | SH | DEFINED | 1           |
| ACCO BRANDS CORP     | COM         | 00081T10 | 2,352     | 833,970    | SH | DEFINED | 1,2,5       |
| ACCURAY INC          | COM         | 00439710 | 3,645     | 548,884    | SH | DEFINED | 1,2,5,6     |
| ACE LTD              | SHS         | H0023R10 | 80,728    | 1,825,190  | SH | DEFINED | 1,2,5,6,7,8 |
| ACETO CORP           | COM         | 00444610 | 2,227     | 333,893    | SH | DEFINED | 1,2         |
| ACI WORLDWIDE INC    | COM         | 00449810 | 14,793    | 1,059,644  | SH | DEFINED | 1,2,5,6     |
| ACME PACKET INC      | COM         | 00476410 | 4,981     | 492,186    | SH | DEFINED | 1,2,5,6     |
| ACORDA THERAPEUTICS  | COM         | 00484M10 | 38,172    | 1,354,080  | SH | DEFINED | 1,2,5,6     |
| ACTEL CORP           | COM         | 00493410 | 5,684     | 529,774    | SH | DEFINED | 1,2,5,6     |
| ACTIONS SEMICONDUCTO | ADR         | 00507E10 | 188       | 98,253     | SH | DEFINED | 2           |
| ACTIVE POWER INC     | COM         | 00504W10 | 47        | 55,230     | SH | DEFINED | 1           |
| ACTIVIDENTITY CORP   | COM         | 00506P10 | 1,111     | 439,285    | SH | DEFINED | 1,2         |
| ACTIVISION BLIZZARD  | COM         | 00507V10 | 133,526   | 10,572,092 | SH | DEFINED | 1,2,5,6,7,8 |
| ACTUANT CORP         | CL A NEW    | 00508X20 | 12,443    | 1,019,923  | SH | DEFINED | 1,2,5,6     |
| ACTUATE CORP         | COM         | 00508B10 | 3,484     | 725,925    | SH | DEFINED | 1,2,5       |
| ACUITY BRANDS INC    | COM         | 00508Y10 | 19,526    | 696,102    | SH | DEFINED | 1,2,5,6     |
| ACURA PHARMACEUTICAL | COM NEW     | 00509L70 | 529       | 88,445     | SH | DEFINED | 1,2         |
| ACXIOM CORP          | COM         | 00512510 | 23,209    | 2,628,412  | SH | DEFINED | 1,2,5,6     |
| ADAPTEC INC          | COM         | 00651F10 | 5,354     | 2,020,514  | SH | DEFINED | 1,2,5       |
| ADMINISTAFF INC      | COM         | 00709410 | 10,329    | 443,880    | SH | DEFINED | 1,2,5,6     |
| ADOBE SYS INC        | COM         | 00724F10 | 478,234   | 16,898,717 | SH | DEFINED | 1,2,5,6,7,8 |
| ADOLOR CORP          | COM         | 00724X10 | 1,390     | 789,915    | SH | DEFINED | 1,2         |
| ADTRAN INC           | COM         | 00738A10 | 34,585    | 1,610,855  | SH | DEFINED | 1,2,5,6,7,8 |
| ADVANCE AMER CASH AD | COM         | 00739W10 | 3,767     | 850,236    | SH | DEFINED | 1,2,5       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| ADVANCE AUTO PARTS I | COM            | 00751Y10 | 136,901       | 3,299,604         | SH                                      | DEFINED 1,2,5,6,7,8 |

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|                                |          |         |               |         |             |
|--------------------------------|----------|---------|---------------|---------|-------------|
| ADVANCED ANALOGIC TE COM       | 00752J10 | 2,690   | 586,026 SH    | DEFINED | 1,2,5,6     |
| ADVANCED BATTERY TEC COM       | 00752H10 | 2,767   | 686,721 SH    | DEFINED | 1,2         |
| ADVANCED ENERGY INDS COM       | 00797310 | 4,657   | 518,046 SH    | DEFINED | 1,2,5,6     |
| ADVANCED MICRO DEVIC NOTE 6.00 | 007903AL | 891     | 1,900,000 SH  | DEFINED | 1,2         |
| ADVANCED MICRO DEVIC NOTE 5.75 | 007903AN | 308     | 500,000 SH    | DEFINED | 2           |
| ADVANCED MICRO DEVIC COM       | 00790310 | 77,856  | 20,117,777 SH | DEFINED | 1,2,5,6,7,8 |
| ADVANCED SEMICONDUCT SPONSORED | 00756M40 | 1,378   | 464,073 SH    | DEFINED | 1,6,8       |
| ADVANTA CORP CL B              | 00794220 | 24      | 56,618 SH     | DEFINED | 1,2         |
| ADVENT SOFTWARE INC COM        | 00797410 | 12,800  | 390,373 SH    | DEFINED | 1,2,5,6     |
| ADVENTRX PHARMACEUTI COM       | 00764X10 | 9       | 63,059 SH     | DEFINED | 1           |
| ADVISORY BRD CO COM            | 00762W10 | 6,153   | 239,401 SH    | DEFINED | 1,2,5,6     |
| AECOM TECHNOLOGY COR COM       | 00766T10 | 59,732  | 1,866,624 SH  | DEFINED | 1,2,5,6,7,8 |
| AEGON N V NY REGISTR           | 00792410 | 315     | 51,126 SH     | DEFINED | 1,2         |
| AEP INDS INC COM               | 00103110 | 2,180   | 82,599 SH     | DEFINED | 1,2         |
| AERCAP HOLDINGS NV SHS         | N0098510 | 126     | 17,508 SH     | DEFINED | 1,5         |
| AERPOSTALE COM                 | 00786510 | 69,967  | 2,041,638 SH  | DEFINED | 1,2,5,6,10  |
| AEROVIRONMENT INC COM          | 00807310 | 5,873   | 190,308 SH    | DEFINED | 1,2,5,6     |
| AES CORP COM                   | 00130H10 | 315,265 | 27,154,602 SH | DEFINED | 1,2,5,6,7,8 |
| AETNA INC NEW COM              | 00817Y10 | 649,946 | 25,945,935 SH | DEFINED | 1,2,5,6,7,8 |
| AFC ENTERPRISES INC COM        | 00104Q10 | 2,475   | 366,716 SH    | DEFINED | 1,2,6,8     |
| AFFILIATED COMPUTER CL A       | 00819010 | 156,032 | 3,512,650 SH  | DEFINED | 1,2,5,6,7,8 |
| AFFILIATED MANAGERS COM        | 00825210 | 54,685  | 939,771 SH    | DEFINED | 1,2,5,6,10  |
| AFFYMAX INC COM                | 00826A10 | 3,034   | 164,611 SH    | DEFINED | 1,2,6       |
| AFFYMETRIX INC COM             | 00826T10 | 11,667  | 1,967,534 SH  | DEFINED | 1,2,5,6     |
| AFLAC INC COM                  | 00105510 | 527,797 | 16,976,413 SH | DEFINED | 1,2,5,6,7,8 |
| AGCO CORP COM                  | 00108410 | 65,779  | 2,262,776 SH  | DEFINED | 1,2,5,6,7,8 |
| AGFEED INDUSTRIES IN COM       | 00846L10 | 1,705   | 287,545 SH    | DEFINED | 1,2         |
| AGILENT TECHNOLOGIES COM       | 00846U10 | 224,028 | 11,030,426 SH | DEFINED | 1,2,5,6,7,8 |
| AGILYSYS INC COM               | 00847J10 | 2,230   | 476,590 SH    | DEFINED | 1,2,5       |
| AGL RES INC COM                | 00120410 | 49,350  | 1,551,899 SH  | DEFINED | 1,2,5,6,8,1 |
| AGREE REALTY CORP COM          | 00849210 | 2,662   | 145,228 SH    | DEFINED | 1,2,3,8     |
| AGRIUM INC COM                 | 00891610 | 2,577   | 64,600 SH     | DEFINED | 7           |
| AIR METHODS CORP COM PAR \$.   | 00912830 | 5,453   | 199,301 SH    | DEFINED | 1,2,6       |
| AIR PRODS & CHEMS IN COM       | 00915810 | 460,395 | 7,127,960 SH  | DEFINED | 1,2,5,6,7,8 |
| AIR TRANSPORT SERVIC COM       | 00922R10 | 1,456   | 619,578 SH    | DEFINED | 1,2         |
| AIRCASLE LTD COM               | G0129K10 | 4,442   | 604,392 SH    | DEFINED | 1,2,5       |
| AIRGAS INC COM                 | 00936310 | 71,852  | 1,772,805 SH  | DEFINED | 1,2,5,6,7,8 |
| AIRTRAN HLDGS INC COM          | 00949P10 | 17,100  | 2,762,469 SH  | DEFINED | 1,2,5,6     |
| AIRVANA INC COM                | 00950V10 | 2,244   | 354,541 SH    | DEFINED | 1,2,6       |
| AK STL HLDG CORP COM           | 00154710 | 95,578  | 4,980,591 SH  | DEFINED | 1,2,5,6,8,1 |
| AKAMAI TECHNOLOGIES COM        | 00971T10 | 104,527 | 5,449,790 SH  | DEFINED | 1,2,5,6,7,8 |
| AKEENA SOLAR INC DE COM        | 00972010 | 19      | 14,700 SH     | DEFINED | 1           |
| AKORN INC COM                  | 00972810 | 875     | 722,889 SH    | DEFINED | 1,2,5,6     |
| ALAMO GROUP INC COM            | 01131110 | 791     | 78,360 SH     | DEFINED | 1,2         |
| ALASKA AIR GROUP INC COM       | 01165910 | 19,457  | 1,065,561 SH  | DEFINED | 1,2,5,7     |
| ALASKA COMMUNICATION COM       | 01167P10 | 4,494   | 613,993 SH    | DEFINED | 1,2,5,6     |
| ALBANY INTL CORP CL A          | 01234810 | 5,793   | 509,035 SH    | DEFINED | 1,2,5       |
| ALBANY MOLECULAR RES COM       | 01242310 | 5,442   | 648,580 SH    | DEFINED | 1,2,5,6     |
| ALBEMARLE CORP COM             | 01265310 | 43,501  | 1,701,237 SH  | DEFINED | 1,2,5,6,10  |
| ALBERTO CULVER CO NE COM       | 01307810 | 43,442  | 1,708,278 SH  | DEFINED | 1,2,5,6,8,1 |
| ALCATEL-LUCENT SPONSORED       | 01390430 | 709     | 285,782 SH    | DEFINED | 1,5,8,12    |
| ALCOA INC NOTE 5.25            | 013817AT | 963     | 550,000 SH    | DEFINED | 1,2         |
| ALCOA INC COM                  | 01381710 | 427,100 | 41,345,612 SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| ALCON INC            | COM SHS        | H0130110 | 16,062        | 138,324           | SH            | DEFINED               | 1,2,5,6,8,10 |
| ALESCO FINL INC      | COM            | 01448510 | 36            | 45,924            | SH            | DEFINED               | 1            |
| ALEXANDER & BALDWIN  | COM            | 01448210 | 21,550        | 919,375           | SH            | DEFINED               | 1,2,5,6,10   |
| ALEXANDERS INC       | COM            | 01475210 | 18,813        | 69,782            | SH            | DEFINED               | 1,2,3,5,6,8  |
| ALEXANDRIA REAL ESTA | COM            | 01527110 | 49,747        | 1,389,983         | SH            | DEFINED               | 1,2,3,5,6,8  |
| ALEXION PHARMACEUTIC | COM            | 01535110 | 50,935        | 1,239,001         | SH            | DEFINED               | 1,2,5,6,10   |
| ALEXZA PHARMACEUTICA | COM            | 01538410 | 29            | 12,300            | SH            | DEFINED               | 1            |
| ALICO INC            | COM            | 01623010 | 1,644         | 54,759            | SH            | DEFINED               | 1,2,5        |
| ALIGN TECHNOLOGY INC | COM            | 01625510 | 12,106        | 1,142,076         | SH            | DEFINED               | 1,2,5,6      |
| ALKERMES INC         | COM            | 01642T10 | 36,442        | 3,368,009         | SH            | DEFINED               | 1,2,5,6      |
| ALLEGHANY CORP DEL   | COM            | 01717510 | 15,947        | 58,844            | SH            | DEFINED               | 1,2,5,8,10   |
| ALLEGHENY ENERGY INC | COM            | 01736110 | 156,879       | 6,116,149         | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALLEGHENY TECHNOLOGI | COM            | 01741R10 | 141,555       | 4,052,527         | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALLEGIANTRAVEL CO    | COM            | 01748X10 | 8,510         | 214,675           | SH            | DEFINED               | 1,2,5,6      |
| ALLERGAN INC         | COM            | 01849010 | 460,833       | 9,685,438         | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALLETE INC           | COM NEW        | 01852230 | 16,108        | 560,278           | SH            | DEFINED               | 1,2,5        |
| ALLIANCE DATA SYSTEM | COM            | 01858110 | 100,325       | 2,435,669         | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALLIANCE FIBER OPTIC | COM            | 01868010 | 17            | 15,571            | SH            | DEFINED               | 1            |
| ALLIANCE FINANCIAL C | COM            | 01920510 | 1,366         | 48,173            | SH            | DEFINED               | 1,2          |
| ALLIANCE HEALTHCARE  | COM NEW        | 01860620 | 5,121         | 698,679           | SH            | DEFINED               | 1,2,5,6      |
| ALLIANCE HOLDINGS GP | COM UNITS      | 01861G10 | 296           | 15,413            | SH            | DEFINED               | 1,2          |
| ALLIANCE ONE INTL IN | COM            | 01877210 | 5,836         | 1,535,903         | SH            | DEFINED               | 1,2,5        |
| ALLIANCE RES PARTNER | UT LTD PAR     | 01877R10 | 900           | 27,688            | SH            | DEFINED               | 1,2          |
| ALLIANCEBERNSTEIN HO | UNIT LTD P     | 01881G10 | 853           | 42,483            | SH            | DEFINED               | 1,2          |
| ALLIANT ENERGY CORP  | COM            | 01880210 | 70,579        | 2,701,055         | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALLIANT TECHSYSTEMS  | COM            | 01880410 | 66,100        | 802,579           | SH            | DEFINED               | 1,2,5,6,8,10 |
| ALLIANZ SE           | SP ADR 1/1     | 01880510 | 1,219         | 132,409           | SH            | DEFINED               | 1,2          |
| ALLIED CAP CORP NEW  | COM            | 01903Q10 | 11,245        | 3,231,339         | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALLIED HEALTHCARE IN | COM            | 01923A10 | 953           | 439,353           | SH            | DEFINED               | 1,2          |
| ALLIED IRISH BKS P L | SPON ADR O     | 01922840 | 99            | 20,852            | SH            | DEFINED               | 1            |
| ALLIED NEVADA GOLD C | COM            | 01934410 | 4,756         | 590,041           | SH            | DEFINED               | 1,2,6        |
| ALLIED WRLD ASSUR CO | SHS            | G0219G20 | 25,016        | 612,684           | SH            | DEFINED               | 1,2,5,8,10   |
| ALLION HEALTHCARE IN | COM            | 01961510 | 1,312         | 220,556           | SH            | DEFINED               | 1,2,5        |
| ALLIS CHALMERS ENERG | COM PAR \$.    | 01964550 | 2,222         | 961,812           | SH            | DEFINED               | 1,2,5        |
| ALLOS THERAPEUTICS I | COM            | 01977710 | 7,464         | 900,416           | SH            | DEFINED               | 1,2,5,6      |
| ALLOY INC            | NEW COM        | 01985530 | 77            | 14,486            | SH            | DEFINED               | 1            |
| ALLSCRIPT MISYS HEAL | COM            | 01988P10 | 9,661         | 609,120           | SH            | DEFINED               | 1,2,5,6,10   |
| ALLSTATE CORP        | COM            | 02000210 | 462,494       | 18,954,681        | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALMOST FAMILY INC    | COM            | 02040910 | 2,391         | 90,774            | SH            | DEFINED               | 1,2,6        |
| ALNYLAM PHARMACEUTIC | COM            | 02043Q10 | 28,882        | 1,296,907         | SH            | DEFINED               | 1,2,5,6      |
| ALON USA ENERGY INC  | COM            | 02052010 | 1,753         | 169,341           | SH            | DEFINED               | 1,2,5,6      |
| ALPHA NATURAL RESOUR | COM            | 02076X10 | 52,012        | 1,979,920         | SH            | DEFINED               | 1,2,5,6,7,10 |
| ALPHATEC HOLDINGS IN | COM            | 02081G10 | 896           | 269,744           | SH            | DEFINED               | 1,2          |
| ALTAIR NANOTECHNOLOG | COM            | 02137310 | 103           | 109,119           | SH            | DEFINED               | 1,5          |
| ALTERA CORP          | COM            | 02144110 | 158,538       | 9,732,244         | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALTRA HOLDINGS INC   | COM            | 02208R10 | 4,062         | 542,353           | SH            | DEFINED               | 1,2          |
| ALTRIA GROUP INC     | COM            | 02209S10 | 1,345,107     | 82,068,745        | SH            | DEFINED               | 1,2,5,6,7,8  |
| ALTUS PHARMACEUTICAL | COM            | 02216N10 | 9             | 21,650            | SH            | DEFINED               | 1            |
| ALUMINA LTD          | SPONSORED      | 02220510 | 99            | 21,533            | SH            | DEFINED               | 1            |
| ALVARION LTD         | SHS            | M0861T10 | 223           | 49,811            | SH            | DEFINED               | 1,2          |
| AMAG PHARMACEUTICALS | COM            | 00163U10 | 13,695        | 250,508           | SH            | DEFINED               | 1,2,5,6      |
| AMAZON COM INC       | COM            | 02313510 | 879,696       | 10,515,131        | SH            | DEFINED               | 1,2,5,6,7,8  |
| AMB PROPERTY CORP    | COM            | 00163T10 | 101,210       | 5,380,665         | SH            | DEFINED               | 1,2,3,5,6,7  |
| AMBAC FINL GROUP INC | COM            | 02313910 | 4,823         | 5,241,901         | SH            | DEFINED               | 1,2,5,6      |

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STATE STREET CORPORATION (STT)  
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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------|
| AMBASSADORS GROUP IN | COM            | 02317710 | 3,578            | 259,808              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMCOL INTL CORP      | COM            | 02341W10 | 8,655            | 401,073              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMCORE FINL INC      | COM            | 02391210 | 43               | 52,320               | SH         |              | DEFINED                  | 1           |
| AMDOCS LTD           | ORD            | G0260210 | 34,541           | 1,610,287            | SH         |              | DEFINED                  | 1,5,6,8,10, |
| AMEDISYS INC         | COM            | 02343610 | 15,902           | 481,585              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERCO               | COM            | 02358610 | 5,883            | 158,361              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMEREN CORP          | COM            | 02360810 | 189,766          | 7,624,171            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| AMERICA MOVIL SAB DE | SPON ADR L     | 02364W10 | 162,339          | 4,192,636            | SH         |              | DEFINED                  | 1,2,4,5,6,7 |
| AMERICA SVC GROUP IN | COM            | 02364L10 | 1,477            | 91,909               | SH         |              | DEFINED                  | 1,2,5       |
| AMERICAN APPAREL INC | COM            | 02385010 | 1,477            | 405,833              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN AXLE & MFG  | COM            | 02406110 | 2,358            | 685,338              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN CAMPUS CMNT | COM            | 02483510 | 39,566           | 1,783,871            | SH         |              | DEFINED                  | 1,2,3,5,8   |
| AMERICAN CAP LTD     | COM            | 02503Y10 | 11,195           | 3,487,667            | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| AMERICAN CAPITAL AGE | COM            | 02503X10 | 3,614            | 157,335              | SH         |              | DEFINED                  | 1,2         |
| AMERICAN CARESOURCE  | COM            | 02505A10 | 238              | 63,588               | SH         |              | DEFINED                  | 1,2         |
| AMERICAN COMMERCIAL  | COM PAR \$0    | 02519540 | 2,272            | 146,779              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN DAIRY INC   | COM            | 02533410 | 4,270            | 107,665              | SH         |              | DEFINED                  | 1,2,6       |
| AMERICAN DENTAL PART | COM            | 02535310 | 1,186            | 130,733              | SH         |              | DEFINED                  | 1,2         |
| AMERICAN EAGLE OUTFI | COM            | 02553E10 | 78,248           | 5,522,072            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| AMERICAN ECOLOGY COR | COM NEW        | 02553340 | 4,385            | 244,681              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN ELEC PWR IN | COM            | 02553710 | 520,772          | 18,026,015           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| AMERICAN EQTY INVT L | COM            | 02567620 | 7,743            | 1,387,679            | SH         |              | DEFINED                  | 1,2,5       |
| AMERICAN EXPRESS CO  | COM            | 02581610 | 1,077,038        | 46,344,129           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| AMERICAN FINL GROUP  | COM            | 02593210 | 41,243           | 1,911,145            | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| AMERICAN GREETINGS C | CL A           | 02637510 | 12,208           | 1,045,174            | SH         |              | DEFINED                  | 1,2,5       |
| AMERICAN INTL GROUP  | COM            | 02687410 | 111,240          | 95,896,763           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| AMERICAN INTL GROUP  | UNIT 99/99     | 02687411 | 127              | 13,350               | SH         |              | DEFINED                  | 1           |
| AMERICAN ITALIAN PAS | CL A           | 02707010 | 9,582            | 328,730              | SH         |              | DEFINED                  | 1,2,6       |
| AMERICAN MED SYS HLD | COM            | 02744M10 | 25,130           | 1,586,469            | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN NATL BANKSH | COM            | 02774510 | 1,289            | 66,962               | SH         |              | DEFINED                  | 1,2         |
| AMERICAN NATL INS CO | COM            | 02859110 | 12,284           | 162,531              | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| AMERICAN OIL & GAS I | COM            | 02872310 | 41               | 41,300               | SH         |              | DEFINED                  | 1           |
| AMERICAN ORIENTAL BI | COM            | 02873110 | 5,531            | 1,045,578            | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN PHYSICIANS  | COM            | 02888210 | 1,701            | 74,982               | SH         |              | DEFINED                  | 1,2         |
| AMERICAN PHYSICIANS  | COM            | 02888410 | 7,209            | 184,099              | SH         |              | DEFINED                  | 1,2         |
| AMERICAN PUBLIC EDUC | COM            | 02913V10 | 10,172           | 257,186              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN RAILCAR IND | COM            | 02916P10 | 1,541            | 186,517              | SH         |              | DEFINED                  | 1,2,5       |
| AMERICAN REPROGRAPHI | COM            | 02926310 | 5,026            | 604,141              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN RLTY INVS I | COM            | 02917410 | 125              | 12,272               | SH         |              | DEFINED                  | 1,2         |
| AMERICAN SAFETY INS  | ORD            | G0299510 | 1,532            | 112,571              | SH         |              | DEFINED                  | 1           |
| AMERICAN SCIENCE & E | COM            | 02942910 | 9,670            | 139,902              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN SOFTWARE IN | CL A           | 02968310 | 1,870            | 324,708              | SH         |              | DEFINED                  | 1,2         |
| AMERICAN STS WTR CO  | COM            | 02989910 | 21,228           | 612,830              | SH         |              | DEFINED                  | 1,2,5       |
| AMERICAN SUPERCONDU  | COM            | 03011110 | 16,195           | 616,970              | SH         |              | DEFINED                  | 1,2,5,6     |
| AMERICAN TECHNOLOGY  | COM NEW        | 03014520 | 54               | 28,203               | SH         |              | DEFINED                  | 1           |
| AMERICAN TOWER CORP  | CL A           | 02991220 | 395,128          | 12,531,822           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| AMERICAN VANGUARD CO | COM            | 03037110 | 3,391            | 300,083              | SH         |              | DEFINED                  | 1,2         |
| AMERICAN WOODMARK CO | COM            | 03050610 | 6,386            | 266,651              | SH         |              | DEFINED                  | 1,2,5       |
| AMERICAN WTR WKS CO  | COM            | 03042010 | 15,361           | 803,813              | SH         |              | DEFINED                  | 1,2,5,7,8,1 |
| AMERICANWEST BANCORP | COM            | 03058P10 | 9                | 15,968               | SH         |              | DEFINED                  | 1           |
| AMERICAS CAR MART IN | COM            | 03062T10 | 2,935            | 143,148              | SH         |              | DEFINED                  | 1,2,5       |

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|                     |            |          |        |           |    |         |            |
|---------------------|------------|----------|--------|-----------|----|---------|------------|
| AMERICREDIT CORP    | COM        | 03060R10 | 41,426 | 3,057,254 | SH | DEFINED | 1,2,5,6,10 |
| AMERIGAS PARTNERS L | UNIT L P I | 03097510 | 1,458  | 43,235    | SH | DEFINED | 1,2,8      |
| AMERIGON INC        | COM        | 03070L30 | 1,698  | 278,368   | SH | DEFINED | 1,2,5      |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| AMERIGROUP CORP      | COM            | 03073T10 | 37,184        | 1,384,867         | SH                                      | DEFINED 1,2,5       |
| AMERIPRISE FINL INC  | COM            | 03076C10 | 241,041       | 9,931,661         | SH                                      | DEFINED 1,2,5,6,7,8 |
| AMERIS BANCORP       | COM            | 03076K10 | 1,567         | 247,890           | SH                                      | DEFINED 1,2         |
| AMERISAFE INC        | COM            | 03071H10 | 5,816         | 373,783           | SH                                      | DEFINED 1,2         |
| AMERISERV FINL INC   | COM            | 03074A10 | 19            | 10,294            | SH                                      | DEFINED 1           |
| AMERISOURCEBERGEN CO | COM            | 03073E10 | 182,923       | 10,311,306        | SH                                      | DEFINED 1,2,5,6,7,8 |
| AMERISTAR CASINOS IN | COM            | 03070Q10 | 8,913         | 468,366           | SH                                      | DEFINED 1,2,5       |
| AMERITYRE CORP       | COM            | 03073V10 | 3             | 12,400            | SH                                      | DEFINED 1           |
| AMERON INTL INC      | COM            | 03071010 | 9,994         | 149,074           | SH                                      | DEFINED 1,2,5       |
| AMES NATL CORP       | COM            | 03100110 | 2,189         | 89,677            | SH                                      | DEFINED 1,2         |
| AMETEK INC NEW       | COM            | 03110010 | 87,500        | 2,530,360         | SH                                      | DEFINED 1,2,5,6,7,8 |
| AMGEN INC            | NOTE 0.12      | 031162AN | 3,278         | 3,450,000         | SH                                      | DEFINED 1,2         |
| AMGEN INC            | NOTE 0.37      | 031162AQ | 451           | 500,000           | SH                                      | DEFINED 2           |
| AMGEN INC            | COM            | 03116210 | 1,853,799     | 35,016,978        | SH                                      | DEFINED 1,2,5,6,7,8 |
| AMICAS INC           | COM            | 00171210 | 841           | 302,536           | SH                                      | DEFINED 1,2         |
| AMICUS THERAPEUTICS  | COM            | 03152W10 | 2,560         | 223,615           | SH                                      | DEFINED 1,2,6       |
| AMKOR TECHNOLOGY INC | COM            | 03165210 | 10,368        | 2,196,544         | SH                                      | DEFINED 1,2,5,6,8   |
| AMN HEALTHCARE SERVI | COM            | 00174410 | 4,471         | 700,715           | SH                                      | DEFINED 1,2,5,6     |
| AMPAL AMERN ISRAEL C | CL A           | 03201510 | 595           | 243,855           | SH                                      | DEFINED 1,2         |
| AMPCO-PITTSBURGH COR | COM            | 03203710 | 4,308         | 183,692           | SH                                      | DEFINED 1,2,6       |
| AMPHENOL CORP NEW    | CL A           | 03209510 | 168,156       | 5,314,658         | SH                                      | DEFINED 1,2,5,6,7,8 |
| AMR CORP             | COM            | 00176510 | 13,227        | 3,290,277         | SH                                      | DEFINED 1,2,5,6,8,1 |
| AMREP CORP NEW       | COM            | 03215910 | 277           | 25,094            | SH                                      | DEFINED 1,2         |
| AMSURG CORP          | COM            | 03232P40 | 12,533        | 584,570           | SH                                      | DEFINED 1,2,5       |
| AMTRUST FINANCIAL SE | COM            | 03235930 | 6,495         | 569,747           | SH                                      | DEFINED 1,2,5,6     |
| AMYLIN PHARMACEUTICA | COM            | 03234610 | 38,790        | 2,873,298         | SH                                      | DEFINED 1,2,5,6,7,8 |
| ANADARKO PETE CORP   | COM            | 03251110 | 809,713       | 17,839,019        | SH                                      | DEFINED 1,2,5,6,7,8 |
| ANADIGICS INC        | COM            | 03251510 | 4,196         | 1,001,361         | SH                                      | DEFINED 1,2,5,6     |
| ANADYS PHARMACEUTICA | COM            | 03252Q40 | 55            | 29,729            | SH                                      | DEFINED 1           |
| ANALOG DEVICES INC   | COM            | 03265410 | 232,691       | 9,390,284         | SH                                      | DEFINED 1,2,5,6,7,8 |
| ANALOGIC CORP        | COM PAR \$0    | 03265720 | 7,929         | 214,577           | SH                                      | DEFINED 1,2,5       |
| ANALYSTS INTL CORP   | COM            | 03268110 | 10            | 17,048            | SH                                      | DEFINED 1           |
| ANAREN INC           | COM            | 03274410 | 3,715         | 210,138           | SH                                      | DEFINED 1,2,6       |
| ANCHOR BANCORP WIS I | COM            | 03283910 | 91            | 70,025            | SH                                      | DEFINED 1           |
| ANDERSONS INC        | COM            | 03416410 | 8,954         | 299,071           | SH                                      | DEFINED 1,2,5       |
| ANESIVA INC COM      | COM            | 03460L10 | 3             | 10,685            | SH                                      | DEFINED 1           |
| ANGIODYNAMICS INC    | COM            | 03475V10 | 5,386         | 405,864           | SH                                      | DEFINED 1,2         |
| ANGLOGOLD ASHANTI LT | SPONSORED      | 03512820 | 28,378        | 774,722           | SH                                      | DEFINED 1,2,6,7     |
| ANIKA THERAPEUTICS I | COM            | 03525510 | 53            | 11,120            | SH                                      | DEFINED 1,5         |
| ANIMAL HEALTH INTL I | COM            | 03525N10 | 21            | 13,800            | SH                                      | DEFINED 1           |
| ANIXTER INTL INC     | COM            | 03529010 | 20,558        | 546,892           | SH                                      | DEFINED 1,2,5,6     |
| ANNALY CAP MGMT INC  | COM            | 03571040 | 163,573       | 10,804,027        | SH                                      | DEFINED 1,2,5,6,7,8 |
| ANNTAYLOR STORES COR | COM            | 03611510 | 12,344        | 1,546,855         | SH                                      | DEFINED 1,2,5,6     |
| ANSYS INC            | COM            | 03662Q10 | 53,595        | 1,719,991         | SH                                      | DEFINED 1,2,5,6,8,1 |
| ANTARES PHARMA INC   | COM            | 03664210 | 10            | 11,492            | SH                                      | DEFINED 1           |

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|                      |      |          |         |            |    |         |             |
|----------------------|------|----------|---------|------------|----|---------|-------------|
| ANTHRACITE CAP INC   | COM  | 03702310 | 691     | 1,114,018  | SH | DEFINED | 1,2         |
| ANTIGENICS INC DEL   | COM  | 03703210 | 86      | 40,922     | SH | DEFINED | 1           |
| ANWORTH MORTGAGE ASS | COM  | 03734710 | 15,492  | 2,148,635  | SH | DEFINED | 1,2,5       |
| AON CORP             | COM  | 03738910 | 559,884 | 14,784,363 | SH | DEFINED | 1,2,5,6,7,8 |
| APAC CUSTOMER SERVIC | COM  | 00185E10 | 1,431   | 278,901    | SH | DEFINED | 1,2,6       |
| APACHE CORP          | COM  | 03741110 | 889,618 | 12,330,116 | SH | DEFINED | 1,2,5,6,7,8 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 55,255  | 6,243,459  | SH | DEFINED | 1,2,3,5,6,7 |
| APCO ARGENTINA INC C | ORD  | 03748910 | 322     | 16,732     | SH | DEFINED | 1,2         |
| APOGEE ENTERPRISES I | COM  | 03759810 | 18,180  | 1,480,485  | SH | DEFINED | 1,2,5       |

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|-----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|-------------|
| APOLLO GROUP INC      | CL A           | 03760410 | 308,960       | 4,344,202         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| APOLLO INVT CORP      | COM            | 03761U10 | 22,479        | 3,752,714         | SH                  | DEFINED             | 1,2,5       |
| APPLE INC             | COM            | 03783310 | 4,180,804     | 29,353,397        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| APPLIED ENERGETICS I  | COM            | 03819M10 | 22            | 46,638            | SH                  | DEFINED             | 1           |
| APPLIED INDL TECHNOL  | COM            | 03820C10 | 13,725        | 696,691           | SH                  | DEFINED             | 1,2,5,6     |
| APPLIED MATLS INC     | COM            | 03822210 | 465,075       | 42,241,130        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| APPLIED MICRO CIRCUIT | COM NEW        | 03822W40 | 9,174         | 1,128,360         | SH                  | DEFINED             | 1,2,5,6     |
| APPLIED SIGNAL TECHN  | COM            | 03823710 | 6,786         | 265,997           | SH                  | DEFINED             | 1,2,6       |
| APPROACH RESOURCES I  | COM            | 03834A10 | 965           | 139,889           | SH                  | DEFINED             | 1,2,6       |
| APTARGROUP INC        | COM            | 03833610 | 44,639        | 1,321,844         | SH                  | DEFINED             | 1,2,5,6,10  |
| AQUA AMERICA INC      | COM            | 03836W10 | 57,260        | 3,198,904         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| ARACRUZ CELULOSE S A  | SPON ADR P     | 03849620 | 574           | 38,666            | SH                  | DEFINED             | 1,2,6       |
| ARBITRON INC          | COM            | 03875Q10 | 6,999         | 440,439           | SH                  | DEFINED             | 1,2,5,6     |
| ARBOR RLTY TR INC     | COM            | 03892310 | 52            | 29,639            | SH                  | DEFINED             | 1           |
| ARCADIA RES INC       | COM            | 03920910 | 25            | 41,100            | SH                  | DEFINED             | 1           |
| ARCELORMITTAL SA LUX  | NOTE 5.00      | 03938LAK | 442           | 350,000           | SH                  | DEFINED             | 2           |
| ARCH CAP GROUP LTD    | ORD            | G0450A10 | 44,733        | 763,625           | SH                  | DEFINED             | 1,2,5,6,7,8 |
| ARCH CHEMICALS INC    | COM            | 03937R10 | 10,124        | 411,711           | SH                  | DEFINED             | 1,2,5       |
| ARCH COAL INC         | COM            | 03938010 | 72,246        | 4,700,481         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| ARCHER DANIELS MIDLA  | NOTE 0.87      | 039483AW | 1,320         | 1,450,000         | SH                  | DEFINED             | 1,2         |
| ARCHER DANIELS MIDLA  | COM            | 03948310 | 627,792       | 23,451,322        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| ARCHER DANIELS MIDLA  | UNIT 99/99     | 03948320 | 365           | 10,000            | SH                  | DEFINED             | 2           |
| ARCSIGHT INC          | COM            | 03966610 | 4,270         | 240,312           | SH                  | DEFINED             | 1,2,6       |
| ARCTIC CAT INC        | COM            | 03967010 | 197           | 48,648            | SH                  | DEFINED             | 1           |
| ARDEA BIOSCIENCES IN  | COM            | 03969P10 | 2,691         | 170,995           | SH                  | DEFINED             | 1,2         |
| ARDEN GROUP INC       | CL A           | 03976210 | 2,568         | 20,530            | SH                  | DEFINED             | 1,2,6       |
| ARENA PHARMACEUTICAL  | COM            | 04004710 | 6,205         | 1,243,569         | SH                  | DEFINED             | 1,2,5,6     |
| ARENA RESOURCES INC   | COM            | 04004910 | 23,547        | 739,298           | SH                  | DEFINED             | 1,2,5,6     |
| ARES CAP CORP         | COM            | 04010L10 | 13,223        | 1,640,562         | SH                  | DEFINED             | 1,2,5       |
| ARGAN INC             | COM            | 04010E10 | 869           | 61,481            | SH                  | DEFINED             | 1,2         |
| ARGO GROUP INTL HLDG  | COM            | G0464B10 | 13,505        | 478,574           | SH                  | DEFINED             | 1,2,5       |
| ARGON ST INC          | COM            | 04014910 | 4,798         | 233,275           | SH                  | DEFINED             | 1,2,5       |
| ARIAD PHARMACEUTICAL  | COM            | 04033A10 | 1,626         | 1,016,414         | SH                  | DEFINED             | 1,2         |
| ARIBA INC             | COM NEW        | 04033V20 | 14,790        | 1,503,052         | SH                  | DEFINED             | 1,2,5,6     |
| ARISTOTLE CORP        | COM NEW        | 04044820 | 54            | 10,522            | SH                  | DEFINED             | 1           |
| ARKANSAS BEST CORP D  | COM            | 04079010 | 12,305        | 466,997           | SH                  | DEFINED             | 1,2,5       |
| ARLINGTON ASSET INVT  | COM            | 04135610 | 70            | 184,349           | SH                  | DEFINED             | 1           |
| ARM HLDGS PLC         | SPONSORED      | 04206810 | 90            | 15,064            | SH                  | DEFINED             | 1           |
| ARMSTRONG WORLD INDS  | COM            | 04247X10 | 3,874         | 234,952           | SH                  | DEFINED             | 1,2,5,8,10  |



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|                      |           |          |        |           |    |         |             |
|----------------------|-----------|----------|--------|-----------|----|---------|-------------|
| ARQULE INC           | COM       | 04269E10 | 4,104  | 668,365   | SH | DEFINED | 1,2,6       |
| ARRAY BIOPHARMA INC  | COM       | 04269X10 | 2,022  | 643,796   | SH | DEFINED | 1,2,6       |
| ARRIS GROUP INC      | COM       | 04269Q10 | 50,959 | 4,187,263 | SH | DEFINED | 1,2,5,6,7,8 |
| ARROW ELECTRS INC    | COM       | 04273510 | 82,025 | 3,861,800 | SH | DEFINED | 1,2,5,6,7,8 |
| ARROW FINL CORP      | COM       | 04274410 | 5,006  | 185,414   | SH | DEFINED | 1,2,5       |
| ARROWHEAD RESH CORP  | COM       | 04279710 | 7      | 16,800    | SH | DEFINED | 1           |
| ART TECHNOLOGY GROUP | COM       | 04289L10 | 7,985  | 2,101,334 | SH | DEFINED | 1,2,5,6     |
| ARTESIAN RESOURCES C | CL A      | 04311320 | 1,073  | 67,326    | SH | DEFINED | 1,2         |
| ARUBA NETWORKS INC   | COM       | 04317610 | 6,644  | 760,214   | SH | DEFINED | 1,2,5,6     |
| ARVINMERITOR INC     | COM       | 04335310 | 5,020  | 1,143,456 | SH | DEFINED | 1,2,5       |
| ARYX THERAPEUTICS IN | COM       | 04338710 | 704    | 170,402   | SH | DEFINED | 1,2         |
| ASBURY AUTOMOTIVE GR | COM       | 04343610 | 6,052  | 590,974   | SH | DEFINED | 1,2,5       |
| ASCENT MEDIA CORP    | COM SER A | 04363210 | 6,073  | 228,464   | SH | DEFINED | 1,2,5,6,7   |
| ASCENT SOLAR TECHNOL | COM       | 04363510 | 1,414  | 180,778   | SH | DEFINED | 1,2         |
| ASHFORD HOSPITALITY  | COM SHS   | 04410310 | 8,690  | 3,092,521 | SH | DEFINED | 1,2,3,5,6,8 |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| ASHLAND INC NEW      | COM            | 04420910 | 52,651        | 1,877,052         | SH                                      | DEFINED 1,2,5,6,8,1 |
| ASIAINFO HLDGS INC   | COM            | 04518A10 | 7,186         | 417,558           | SH                                      | DEFINED 1,2,6       |
| ASPECT MED SYS INC   | COM            | 04523510 | 1,025         | 173,395           | SH                                      | DEFINED 1,2         |
| ASPEN INSURANCE HOLD | SHS            | G0538410 | 23,273        | 1,041,764         | SH                                      | DEFINED 1,2,5,7,8,1 |
| ASPENBIO PHARMA INC  | COM            | 04534610 | 39            | 14,678            | SH                                      | DEFINED 1           |
| ASSET ACCEP CAP CORP | COM            | 04543P10 | 1,702         | 221,377           | SH                                      | DEFINED 1,2,5,6     |
| ASSISTED LIVING CONC | CL A NEW       | 04544X30 | 2,246         | 154,375           | SH                                      | DEFINED 1,2,5,6     |
| ASSOCIATED BANC CORP | COM            | 04548710 | 49,838        | 3,987,009         | SH                                      | DEFINED 1,2,5,6,7,8 |
| ASSOCIATED ESTATES R | COM            | 04560410 | 2,814         | 472,122           | SH                                      | DEFINED 1,2,3,5,8   |
| ASSURANT INC         | COM            | 04621X10 | 106,900       | 4,437,524         | SH                                      | DEFINED 1,2,5,6,7,8 |
| ASSURED GUARANTY LTD | COM            | G0585R10 | 11,001        | 888,629           | SH                                      | DEFINED 1,2,5       |
| ASTEC INDS INC       | COM            | 04622410 | 9,362         | 315,337           | SH                                      | DEFINED 1,2,5,6     |
| ASTORIA FINL CORP    | COM            | 04626510 | 19,395        | 2,260,540         | SH                                      | DEFINED 1,2,5,6,8,1 |
| ASTRAZENECA PLC      | SPONSORED      | 04635310 | 4,816         | 109,111           | SH                                      | DEFINED 1           |
| ASTRONICS CORP       | COM            | 04643310 | 812           | 78,107            | SH                                      | DEFINED 1,2         |
| AT&T INC             | COM            | 00206R10 | 4,984,842     | 200,678,038       | SH                                      | DEFINED 1,2,5,6,7,8 |
| ATC TECHNOLOGY CORP  | COM            | 00211W10 | 7,569         | 521,977           | SH                                      | DEFINED 1,2,5,6     |
| ATHENAHEALTH INC     | COM            | 04685W10 | 16,668        | 450,368           | SH                                      | DEFINED 1,2,5,6     |
| ATHEROS COMMUNICATIO | COM            | 04743P10 | 17,471        | 908,044           | SH                                      | DEFINED 1,2,5,6     |
| ATLANTIC TELE NETWOR | COM NEW        | 04907920 | 6,043         | 153,795           | SH                                      | DEFINED 1,2         |
| ATLAS AIR WORLDWIDE  | COM NEW        | 04916420 | 8,508         | 366,884           | SH                                      | DEFINED 1,2,5       |
| ATLAS AMER INC       | COM            | 04916710 | 9,843         | 550,788           | SH                                      | DEFINED 1,2,5,6     |
| ATLAS ENERGY RESOURC | COM            | 04930310 | 689           | 33,713            | SH                                      | DEFINED 1,2         |
| ATLAS PIPELINE PARTN | UNIT L P I     | 04939210 | 432           | 54,251            | SH                                      | DEFINED 1,2         |
| ATMEL CORP           | COM            | 04951310 | 38,924        | 10,435,497        | SH                                      | DEFINED 1,2,5,6,10  |
| ATMI INC             | COM            | 00207R10 | 8,478         | 545,908           | SH                                      | DEFINED 1,2,5,6     |
| ATMOS ENERGY CORP    | COM            | 04956010 | 29,776        | 1,189,118         | SH                                      | DEFINED 1,2,5,6,7,8 |
| ATP OIL & GAS CORP   | COM            | 00208J10 | 4,176         | 599,949           | SH                                      | DEFINED 1,2,5,6     |
| ATRION CORP          | COM            | 04990410 | 2,927         | 21,827            | SH                                      | DEFINED 1,2,6       |
| ATS MED INC          | COM            | 00208310 | 1,725         | 522,849           | SH                                      | DEFINED 1,2,6       |
| ATWOOD OCEANICS INC  | COM            | 05009510 | 28,000        | 1,124,053         | SH                                      | DEFINED 1,2,5,6,10  |
| AU OPTRONICS CORP    | SPONSORED      | 00225510 | 6,320         | 652,873           | SH                                      | DEFINED 1,2,5,6     |
| AUBURN NATL BANCORP  | COM            | 05047310 | 606           | 21,246            | SH                                      | DEFINED 1,2         |

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|                      |          |          |         |            |    |         |             |
|----------------------|----------|----------|---------|------------|----|---------|-------------|
| AUDIOCODES LTD       | ORD      | M1534210 | 27      | 17,733     | SH | DEFINED | 1,2         |
| AUDIOVOX CORP        | CL A     | 05075710 | 1,657   | 282,785    | SH | DEFINED | 1,2,5       |
| AUTHENTEC INC        | COM      | 05266010 | 21      | 11,500     | SH | DEFINED | 1           |
| AUTHENTIDATE HLDG CO | COM      | 05266610 | 36      | 30,017     | SH | DEFINED | 1           |
| AUTOBYTEL INC        | COM      | 05275N10 | 22      | 50,400     | SH | DEFINED | 1           |
| AUTODESK INC         | COM      | 05276910 | 135,303 | 7,128,716  | SH | DEFINED | 1,2,5,6,7,8 |
| AUTOLIV INC          | COM      | 05280010 | 25,255  | 877,837    | SH | DEFINED | 1,2,5,6,8,1 |
| AUTOMATIC DATA PROCE | COM      | 05301510 | 586,066 | 16,536,865 | SH | DEFINED | 1,2,5,6,7,8 |
| AUTONATION INC       | COM      | 05329W10 | 98,667  | 5,686,856  | SH | DEFINED | 1,2,5,6,7,8 |
| AUTOZONE INC         | COM      | 05333210 | 230,502 | 1,525,389  | SH | DEFINED | 1,2,5,6,7,8 |
| AUXILIUM PHARMACEUTI | COM      | 05334D10 | 22,661  | 722,161    | SH | DEFINED | 1,2,5,6     |
| AVALONBAY CMNTYS INC | COM      | 05348410 | 222,222 | 3,972,511  | SH | DEFINED | 1,2,3,5,6,7 |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 1,297   | 584,458    | SH | DEFINED | 1,2         |
| AVATAR HLDGS INC     | COM      | 05349410 | 1,649   | 90,780     | SH | DEFINED | 1,2,5       |
| AVERY DENNISON CORP  | COM      | 05361110 | 112,595 | 4,384,541  | SH | DEFINED | 1,2,5,6,7,8 |
| AVI BIOPHARMA INC    | COM      | 00234610 | 1,250   | 790,860    | SH | DEFINED | 1,2,5       |
| AVID TECHNOLOGY INC  | COM      | 05367P10 | 6,857   | 511,312    | SH | DEFINED | 1,2,5,6     |
| AVIGEN INC           | COM      | 05369010 | 23      | 17,802     | SH | DEFINED | 1           |
| AVIS BUDGET GROUP    | COM      | 05377410 | 17,797  | 3,149,951  | SH | DEFINED | 1,2,5,6,8   |
| AVISTA CORP          | COM      | 05379B10 | 24,124  | 1,354,546  | SH | DEFINED | 1,2,5       |
| AVNET INC            | COM      | 05380710 | 89,530  | 4,257,248  | SH | DEFINED | 1,2,5,6,7,8 |

STATE STREET CORPORATION (SIT)  
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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| AVOCENT CORP         | COM            | 05389310 | 17,512        | 1,254,447         | SH                                      | DEFINED     | 1,2,5       |
| AVON PRODS INC       | COM            | 05430310 | 351,936       | 13,651,514        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| AVX CORP NEW         | COM            | 00244410 | 8,199         | 825,701           | SH                                      | DEFINED     | 1,2,5,10    |
| AWARE INC MASS       | COM            | 05453N10 | 39            | 14,192            | SH                                      | DEFINED     | 1           |
| AXA                  | SPONSORED      | 05453610 | 808           | 42,636            | SH                                      | DEFINED     | 1           |
| AXCELIS TECHNOLOGIES | COM            | 05454010 | 59            | 128,342           | SH                                      | DEFINED     | 1           |
| AXIS CAPITAL HOLDING | SHS            | G0692U10 | 52,907        | 2,020,878         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| AXSYS TECHNOLOGIES I | COM            | 05461510 | 7,877         | 146,841           | SH                                      | DEFINED     | 1,2,5,6     |
| AXT INC              | COM            | 00246W10 | 41            | 29,487            | SH                                      | DEFINED     | 1,2         |
| AZZ INC              | COM            | 00247410 | 7,263         | 211,066           | SH                                      | DEFINED     | 1,2,5,6     |
| B & G FOODS INC NEW  | CL A           | 05508R10 | 3,350         | 398,330           | SH                                      | DEFINED     | 1,2         |
| BADGER METER INC     | COM            | 05652510 | 9,256         | 225,766           | SH                                      | DEFINED     | 1,2,5,6     |
| BAIDU INC            | SPON ADR R     | 05675210 | 75,515        | 250,806           | SH                                      | DEFINED     | 1,2,5,6,7   |
| BAKER HUGHES INC     | COM            | 05722410 | 397,898       | 10,919,257        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| BAKER MICHAEL CORP   | COM            | 05714910 | 4,271         | 100,819           | SH                                      | DEFINED     | 1,2,6       |
| BALCHEM CORP         | COM            | 05766520 | 6,877         | 280,451           | SH                                      | DEFINED     | 1,2,6       |
| BALDOR ELEC CO       | COM            | 05774110 | 19,277        | 810,300           | SH                                      | DEFINED     | 1,2,5       |
| BALDWIN & LYONS INC  | CL B           | 05775520 | 2,791         | 141,661           | SH                                      | DEFINED     | 1,2,5       |
| BALL CORP            | COM            | 05849810 | 160,061       | 3,544,315         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| BALLY TECHNOLOGIES I | COM            | 05874B10 | 27,714        | 926,281           | SH                                      | DEFINED     | 1,2,5,6     |
| BANCFIRST CORP       | COM            | 05945F10 | 3,887         | 112,401           | SH                                      | DEFINED     | 1,2,5       |
| BANCO BILBAO VIZCAYA | SPONSORED      | 05946K10 | 3,321         | 264,392           | SH                                      | DEFINED     | 1,2,5,8,12  |
| BANCO BRADESCO S A   | SP ADR PFD     | 05946030 | 120,569       | 8,163,118         | SH                                      | DEFINED     | 1,2,4,6,7   |
| BANCO LATINOAMERICAN | CL E           | P1699413 | 6,190         | 497,950           | SH                                      | DEFINED     | 1,2         |
| BANCO MACRO SA       | SPON ADR B     | 05961W10 | 423           | 26,101            | SH                                      | DEFINED     | 1,2         |
| BANCO SANTANDER CHIL | SP ADR REP     | 05965X10 | 14,149        | 303,047           | SH                                      | DEFINED     | 1,2,5,6,7   |
| BANCO SANTANDER SA   | ADR            | 05964H10 | 5,725         | 473,175           | SH                                      | DEFINED     | 1,2,5,8,12, |

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|                      |            |          |           |             |    |         |             |
|----------------------|------------|----------|-----------|-------------|----|---------|-------------|
| BANCOLOMBIA S A      | SPON ADR P | 05968L10 | 19,661    | 644,618     | SH | DEFINED | 1,2,5,6,7,1 |
| BANCORP INC DEL      | COM        | 05969A10 | 605       | 100,887     | SH | DEFINED | 1,2         |
| BANCORP RHODE ISLAND | COM        | 05969010 | 695       | 35,264      | SH | DEFINED | 1,2         |
| BANCORPSOUTH INC     | COM        | 05969210 | 48,169    | 2,346,282   | SH | DEFINED | 1,2,5,6,10  |
| BANCTRUST FINANCIAL  | COM        | 05978R10 | 101       | 33,851      | SH | DEFINED | 1           |
| BANK HAWAII CORP     | COM        | 06254010 | 48,268    | 1,347,153   | SH | DEFINED | 1,2,5,6,7,1 |
| BANK KY FINL CORP    | COM        | 06289610 | 713       | 25,458      | SH | DEFINED | 1,2         |
| BANK MUTUAL CORP NEW | COM        | 06375010 | 7,109     | 815,273     | SH | DEFINED | 1,2,5       |
| BANK NOVA SCOTIA HAL | COM        | 06414910 | 3,592     | 95,782      | SH | DEFINED | 1,7         |
| BANK OF AMERICA CORP | COM        | 06050510 | 4,715,490 | 357,234,081 | SH | DEFINED | 1,2,5,6,7,8 |
| BANK OF GRANITE CORP | COM        | 06240110 | 49        | 16,359      | SH | DEFINED | 1           |
| BANK OF MARIN BANCOR | COM        | 06342510 | 1,397     | 51,828      | SH | DEFINED | 1,2         |
| BANK OF NEW YORK MEL | COM        | 06405810 | 1,301,957 | 44,420,229  | SH | DEFINED | 1,2,5,6,7,8 |
| BANK OF THE OZARKS I | COM        | 06390410 | 6,016     | 278,125     | SH | DEFINED | 1,2,5,6     |
| BANKFINANCIAL CORP   | COM        | 06643P10 | 3,163     | 356,950     | SH | DEFINED | 1,2         |
| BANKRATE INC         | COM        | 06646V10 | 4,875     | 193,160     | SH | DEFINED | 1,2,5,6     |
| BANNER CORP          | COM        | 06652V10 | 1,078     | 282,288     | SH | DEFINED | 1,2         |
| BAR HBR BANKSHARES   | COM        | 06684910 | 893       | 28,953      | SH | DEFINED | 1,2         |
| BARCLAYS BK PLC      | IPMS INDIA | 06739F29 | 56,041    | 1,144,636   | SH | DEFINED | 4,5         |
| BARCLAYS PLC         | ADR        | 06738E20 | 3,862     | 209,419     | SH | DEFINED | 1,2         |
| BARD C R INC         | COM        | 06738310 | 230,076   | 3,090,337   | SH | DEFINED | 1,2,5,6,7,8 |
| BARE ESSENTUALS INC  | COM        | 06751110 | 8,634     | 968,994     | SH | DEFINED | 1,2,5,6     |
| BARNES & NOBLE INC   | COM        | 06777410 | 34,227    | 1,659,104   | SH | DEFINED | 1,2,5,6,8,1 |
| BARNES GROUP INC     | COM        | 06780610 | 11,421    | 960,522     | SH | DEFINED | 1,2,5       |
| BARNWELL INDS INC    | COM        | 06822110 | 42        | 10,533      | SH | DEFINED | 1,2         |
| BARRETT BILL CORP    | COM        | 06846N10 | 32,044    | 1,166,951   | SH | DEFINED | 1,2,5,6     |
| BARRETT BUSINESS SER | COM        | 06846310 | 634       | 60,396      | 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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| BARRICK GOLD CORP    | COM            | 06790110 | 993           | 29,605            | SH                                      | DEFINED 1,5         |
| BASIC ENERGY SVCS IN | COM            | 06985P10 | 4,404         | 644,812           | SH                                      | DEFINED 1,2,5       |
| BASIN WTR INC        | COM            | 07011T30 | 5             | 12,156            | SH                                      | DEFINED 1           |
| BASSETT FURNITURE IN | COM            | 07020310 | 81            | 29,544            | SH                                      | DEFINED 1,2         |
| BAUER EDDIE HLDGS IN | COM            | 07162510 | 4             | 25,800            | SH                                      | DEFINED 1           |
| BAXTER INTL INC      | COM            | 07181310 | 1,253,136     | 23,661,929        | SH                                      | DEFINED 1,2,5,6,7,8 |
| BB&T CORP            | COM            | 05493710 | 537,581       | 24,457,752        | SH                                      | DEFINED 1,2,5,6,7,8 |
| BE AEROSPACE INC     | COM            | 07330210 | 30,889        | 2,151,036         | SH                                      | DEFINED 1,2,5,6,10  |
| BEACON POWER CORP    | COM            | 07367710 | 65            | 84,846            | SH                                      | DEFINED 1           |
| BEACON ROOFING SUPPL | COM            | 07368510 | 11,578        | 800,684           | SH                                      | DEFINED 1,2,5,6     |
| BEAZER HOMES USA INC | COM            | 07556Q10 | 1,181         | 645,564           | SH                                      | DEFINED 1,2,6       |
| BEBE STORES INC      | COM            | 07557110 | 2,750         | 399,663           | SH                                      | DEFINED 1,2,5       |
| BECKMAN COULTER INC  | NOTE 2.50      | 075811AD | 346           | 350,000           | SH                                      | DEFINED 2           |
| BECKMAN COULTER INC  | COM            | 07581110 | 91,982        | 1,609,765         | SH                                      | DEFINED 1,2,5,6,7,8 |
| BECTON DICKINSON & C | COM            | 07588710 | 949,149       | 13,310,179        | SH                                      | DEFINED 1,2,5,6,7,8 |
| BED BATH & BEYOND IN | COM            | 07589610 | 273,426       | 8,891,901         | SH                                      | DEFINED 1,2,5,6,7,8 |
| BEL FUSE INC         | CL B           | 07734730 | 3,067         | 191,226           | SH                                      | DEFINED 1,2,6       |
| BELDEN INC           | COM            | 07745410 | 13,972        | 836,666           | SH                                      | DEFINED 1,2,5,6     |
| BELO CORP            | COM SER A      | 08055510 | 2,909         | 1,625,266         | SH                                      | DEFINED 1,2,5       |
| BEMIS INC            | COM            | 08143710 | 102,817       | 4,080,046         | SH                                      | DEFINED 1,2,5,6,8,1 |
| BENCHMARK ELECTRS IN | COM            | 08160H10 | 25,943        | 1,801,593         | SH                                      | DEFINED 1,2,5       |

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|                      |              |          |         |            |    |         |             |
|----------------------|--------------|----------|---------|------------|----|---------|-------------|
| BENEFICIAL MUTUAL BA | COM          | 08173R10 | 4,726   | 492,243    | SH | DEFINED | 1,2,5,6     |
| BENIHANA INC         | CL A         | 08204720 | 763     | 120,674    | SH | DEFINED | 1,2         |
| BERKLEY W R CORP     | COM          | 08442310 | 78,807  | 3,670,572  | SH | DEFINED | 1,2,5,6,7,8 |
| BERKSHIRE HATHAWAY I | CL B         | 08467020 | 562,791 | 194,352    | SH | DEFINED | 1,2,5,6,7,8 |
| BERKSHIRE HILLS BANC | COM          | 08468010 | 5,696   | 274,102    | SH | DEFINED | 1,2,5       |
| BERRY PETE CO        | CL A         | 08578910 | 13,209  | 710,570    | SH | DEFINED | 1,2,5       |
| BEST BUY INC         | COM          | 08651610 | 410,595 | 12,260,224 | SH | DEFINED | 1,2,5,6,7,8 |
| BGC PARTNERS INC     | CL A         | 05541T10 | 2,110   | 556,725    | SH | DEFINED | 1,2,5       |
| BHP BILLITON LTD     | SPONSORED    | 08860610 | 4,743   | 86,664     | SH | DEFINED | 1,2         |
| BHP BILLITON PLC     | SPONSORED    | 05545E20 | 1,881   | 41,368     | SH | DEFINED | 1           |
| BIDZ COM INC         | COM          | 08883T20 | 43      | 15,200     | SH | DEFINED | 1           |
| BIG 5 SPORTING GOODS | COM          | 08915P10 | 3,987   | 360,471    | SH | DEFINED | 1,2,5       |
| BIG LOTS INC         | COM          | 08930210 | 60,520  | 2,877,798  | SH | DEFINED | 1,2,5,6,7,8 |
| BIGBAND NETWORKS INC | COM          | 08975050 | 2,758   | 533,546    | SH | DEFINED | 1,2,6       |
| BIO RAD LABS INC     | CL A         | 09057220 | 28,541  | 378,123    | SH | DEFINED | 1,2,5,6,10  |
| BIOANALYTICAL SYS IN | COM          | 09058M10 | 12      | 14,300     | SH | DEFINED | 1           |
| BIOCRYST PHARMACEUTI | COM          | 09058V10 | 1,051   | 260,771    | SH | DEFINED | 1,2,5       |
| BIODEL INC           | COM          | 09064M10 | 970     | 187,925    | SH | DEFINED | 1,2         |
| BIODELIVERY SCIENCES | COM          | 09060J10 | 554     | 82,985     | SH | DEFINED | 1,2         |
| BIOGEN IDEC INC      | COM          | 09062X10 | 510,281 | 11,301,900 | SH | DEFINED | 1,2,5,6,7,8 |
| BIOLASE TECHNOLOGY I | COM          | 09091110 | 62      | 36,589     | SH | DEFINED | 1           |
| BIOMARIN PHARMACEUTI | COM          | 09061G10 | 36,710  | 2,351,670  | SH | DEFINED | 1,2,5,6,8,1 |
| BIOMED REALTY TRUST  | COM          | 09063H10 | 31,882  | 3,116,518  | SH | DEFINED | 1,2,3,5,8   |
| BIOMIMETIC THERAPEUT | COM          | 09064X10 | 2,133   | 230,831    | SH | DEFINED | 1,2         |
| BIONOVO INC          | COM          | 09064310 | 7       | 12,100     | SH | DEFINED | 1           |
| BIO-REFERENCE LABS I | COM \$ .01 N | 09057G60 | 5,321   | 168,324    | SH | DEFINED | 1,2,6       |
| BIOSANTE PHARMACEUTI | COM NEW      | 09065V20 | 22      | 10,780     | SH | DEFINED | 1           |
| BIOSCRIP INC         | COM          | 09069N10 | 3,089   | 521,861    | SH | DEFINED | 1,2         |
| BIOSPECIFICS TECHNOL | COM          | 09093110 | 694     | 29,114     | SH | DEFINED | 1,2         |
| BIOVAIL CORP         | COM          | 09067J10 | 1,551   | 115,340    | SH | DEFINED | 1,2,7,13    |
| BJ SVCS CO           | COM          | 05548210 | 161,406 | 11,841,980 | SH | DEFINED | 1,2,5,6,7,8 |
| BJS RESTAURANTS INC  | COM          | 09180C10 | 4,400   | 260,826    | SH | DEFINED | 1,2,5,6     |
| BJS WHOLESALE CLUB I | COM          | 05548J10 | 36,458  | 1,131,196  | SH | DEFINED | 1,2,5,6,7,8 |

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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| BLACK & DECKER CORP  | COM            | 09179710 | 55,138        | 1,923,861         | SH                                      | DEFINED 1,2,5,6,7,8 |
| BLACK BOX CORP DEL   | COM            | 09182610 | 12,793        | 382,211           | SH                                      | DEFINED 1,2,5       |
| BLACK HILLS CORP     | COM            | 09211310 | 45,680        | 1,986,955         | SH                                      | DEFINED 1,2,5       |
| BLACKBAUD INC        | COM            | 09227Q10 | 11,348        | 729,743           | SH                                      | DEFINED 1,2,5,6,8   |
| BLACKBOARD INC       | COM            | 09193550 | 13,555        | 469,680           | SH                                      | DEFINED 1,2,5,6     |
| BLACKROCK INC        | COM            | 09247X10 | 45,758        | 260,851           | SH                                      | DEFINED 1,2,5,6,7,8 |
| BLACKROCK KELSO CAPI | COM            | 09253310 | 1,304         | 209,255           | SH                                      | DEFINED 1,2,5       |
| BLACKSTONE GROUP L P | COM UNIT L     | 09253U10 | 2,181         | 206,884           | SH                                      | DEFINED 1,2,8       |
| BLOCK H & R INC      | COM            | 09367110 | 188,420       | 10,935,594        | SH                                      | DEFINED 1,2,5,6,7,8 |
| BLOCKBUSTER INC      | CL A           | 09367910 | 207           | 313,622           | SH                                      | DEFINED 1,2,5       |
| BLOCKBUSTER INC      | CL B           | 09367920 | 7             | 18,890            | SH                                      | DEFINED 1           |
| BLOUNT INTL INC NEW  | COM            | 09518010 | 4,884         | 567,291           | SH                                      | DEFINED 1,2,5,6     |
| BLUE COAT SYSTEMS IN | COM NEW        | 09534T50 | 9,841         | 594,984           | SH                                      | DEFINED 1,2,5,6     |
| BLUE DOLPHIN ENERGY  | COM NEW        | 09539520 | 8             | 19,649            | SH                                      | DEFINED 1,2         |
| BLUE NILE INC        | COM            | 09578R10 | 8,826         | 205,305           | SH                                      | DEFINED 1,2,5,6     |

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|                      |            |          |           |            |    |         |             |
|----------------------|------------|----------|-----------|------------|----|---------|-------------|
| BLUEGREEN CORP       | COM        | 09623110 | 540       | 214,334    | SH | DEFINED | 1,2         |
| BLUELINX HLDGS INC   | COM        | 09624H10 | 347       | 115,500    | SH | DEFINED | 1,2         |
| BLYTH INC            | COM NEW    | 09643P20 | 6,753     | 205,944    | SH | DEFINED | 1,2,5       |
| BMB MUNAI INC        | COM        | 09656A10 | 238       | 214,801    | SH | DEFINED | 1,7         |
| BMC SOFTWARE INC     | COM        | 05592110 | 233,910   | 6,922,459  | SH | DEFINED | 1,2,5,6,7,8 |
| BMP SUNSTONE CORP    | COM        | 05569C10 | 1,473     | 310,849    | SH | DEFINED | 1,2         |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 981       | 43,442     | SH | DEFINED | 1,2,8       |
| BOB EVANS FARMS INC  | COM        | 09676110 | 23,462    | 816,348    | SH | DEFINED | 1,2,5       |
| BOEING CO            | COM        | 09702310 | 1,193,294 | 28,077,513 | SH | DEFINED | 1,2,5,6,7,8 |
| BOISE INC            | COM        | 09746Y10 | 800       | 465,233    | SH | DEFINED | 1,2         |
| BOK FINL CORP        | COM NEW    | 05561Q20 | 18,872    | 500,995    | SH | DEFINED | 1,2,5,10    |
| BOLT TECHNOLOGY CORP | COM        | 09769810 | 1,223     | 108,773    | SH | DEFINED | 1,2         |
| BON-TON STORES INC   | COM        | 09776J10 | 5,161     | 1,522,501  | SH | DEFINED | 1           |
| BOOKS-A-MILLION INC  | COM        | 09857010 | 533       | 74,974     | SH | DEFINED | 1,2         |
| BOOTS & COOTS/INTL W | COM NEW    | 09946950 | 1,134     | 815,902    | SH | DEFINED | 1,2         |
| BORDERS GROUP INC    | COM        | 09970910 | 3,351     | 910,625    | SH | DEFINED | 1,2,5       |
| BORGWARNER INC       | COM        | 09972410 | 88,212    | 2,583,069  | SH | DEFINED | 1,2,5,6,7,8 |
| BORLAND SOFTWARE COR | COM        | 09984910 | 69        | 53,493     | SH | DEFINED | 1           |
| BOSTON BEER INC      | CL A       | 10055710 | 4,195     | 141,765    | SH | DEFINED | 1,2,6       |
| BOSTON PPTYS LTD PAR | NOTE 2.87  | 10112RAK | 657       | 750,000    | SH | DEFINED | 1,2         |
| BOSTON PRIVATE FINL  | COM        | 10111910 | 13,979    | 3,120,243  | SH | DEFINED | 1,2,5       |
| BOSTON PROPERTIES IN | COM        | 10112110 | 317,633   | 6,658,978  | SH | DEFINED | 1,2,3,5,6,7 |
| BOSTON SCIENTIFIC CO | COM        | 10113710 | 525,071   | 51,782,194 | SH | DEFINED | 1,2,5,6,7,8 |
| BOTTOMLINE TECH DEL  | COM        | 10138810 | 2,829     | 313,933    | SH | DEFINED | 1,2         |
| BOVIE MEDICAL CORP   | COM        | 10211F10 | 1,599     | 183,547    | SH | DEFINED | 1,2,5       |
| BOWNE & CO INC       | COM        | 10304310 | 3,053     | 468,944    | SH | DEFINED | 1,2,5       |
| BOYD GAMING CORP     | COM        | 10330410 | 9,558     | 1,124,453  | SH | DEFINED | 1,2,5,6,10  |
| BP PLC               | SPONSORED  | 05562210 | 2,153,060 | 45,156,455 | SH | DEFINED | 1,2,5       |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 1,607     | 23,295     | SH | DEFINED | 1,2         |
| BPZ RESOURCES INC    | COM        | 05563910 | 5,037     | 1,030,133  | SH | DEFINED | 1,2,5,6     |
| BRADY CORP           | CL A       | 10467410 | 23,982    | 954,689    | SH | DEFINED | 1,2,5       |
| BRANDYWINE RLTY TR   | SH BEN INT | 10536820 | 29,498    | 3,959,521  | SH | DEFINED | 1,2,3,5,6,7 |
| BRASIL TELECOM PARTI | SPON ADR P | 10553010 | 1,189     | 30,956     | SH | DEFINED | 1,2         |
| BRASKEM S A          | SP ADR PFD | 10553210 | 239       | 32,471     | SH | DEFINED | 1,2,6       |
| BRE PROPERTIES INC   | CL A       | 05564E10 | 39,646    | 1,668,602  | SH | DEFINED | 1,2,3,5,6,8 |
| BREITBURN ENERGY PAR | COM UT LTD | 10677610 | 211       | 27,482     | SH | DEFINED | 1,2         |
| BRIDGE BANCORP INC   | COM        | 10803510 | 1,724     | 63,354     | SH | DEFINED | 1,2         |
| BRIDGEPOINT ED INC   | COM        | 10807M10 | 2,807     | 165,138    | SH | DEFINED | 1,2         |
| BRIGGS & STRATTON CO | COM        | 10904310 | 12,558    | 941,357    | 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/ INVESTMENT | PRN CALL DISCRETION | OTHER MANAG |
|-----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|-------------|
| BRIGHAM EXPLORATION   | COM            | 10917810 | 4,122         | 1,177,637         | SH                  | DEFINED             | 1,2,5,6     |
| BRIGHTPOINT INC       | COM NEW        | 10947340 | 6,792         | 1,083,263         | SH                  | DEFINED             | 1,2,5       |
| BRINKER INTL INC      | COM            | 10964110 | 38,435        | 2,256,880         | SH                  | DEFINED             | 1,2,5,6,8,1 |
| BRINKS CO             | COM            | 10969610 | 34,721        | 1,196,032         | SH                  | DEFINED             | 1,2,5,6,7,1 |
| BRINKS HOME SEC HLDG  | COM            | 10969910 | 26,327        | 929,960           | SH                  | DEFINED             | 1,2,5,6,7,1 |
| BRISTOL MYERS SQUIBB  | COM            | 11012210 | 1,321,105     | 65,047,032        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| BRISTOW GROUP INC     | COM            | 11039410 | 15,685        | 529,360           | SH                  | DEFINED             | 1,2,5       |
| BRITISH AMERN TOB PL  | SPONSORED      | 11044810 | 1,276         | 22,872            | SH                  | DEFINED             | 1           |
| BRITISH SKY BROADCAST | SPONSORED      | 11101310 | 294           | 9,779             | SH                  | DEFINED             | 1           |

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|                       |            |          |         |            |    |         |             |
|-----------------------|------------|----------|---------|------------|----|---------|-------------|
| BROADCOM CORP         | CL A       | 11132010 | 362,369 | 14,617,538 | SH | DEFINED | 1,2,5,6,7,8 |
| BROADPOINT GLEACHER   | COM        | 11134A10 | 2,225   | 398,705    | SH | DEFINED | 1,2         |
| BROADRIDGE FINL SOLU  | COM        | 11133T10 | 64,904  | 3,914,622  | SH | DEFINED | 1,2,5,6,8,1 |
| BROADWIND ENERGY INC  | COM        | 11161T10 | 4,235   | 374,074    | SH | DEFINED | 1,2         |
| BROCADE COMMUNICATIO  | COM NEW    | 11162130 | 32,750  | 4,177,253  | SH | DEFINED | 1,2,5,6,8,1 |
| BRONCO DRILLING CO I  | COM        | 11221110 | 1,529   | 357,258    | SH | DEFINED | 1,2,5       |
| BROOKDALE SR LIVING   | COM        | 11246310 | 4,386   | 450,268    | SH | DEFINED | 1,2,5,6,10  |
| BROOKFIELD ASSET MGM  | CL A LTD V | 11258510 | 1,225   | 71,765     | SH | DEFINED | 1,7         |
| BROOKFIELD HOMES COR  | COM        | 11272310 | 654     | 163,489    | SH | DEFINED | 1,2         |
| BROOKFIELD INFRASTR P | LP INT UNI | G1625210 | 331     | 26,841     | SH | DEFINED | 1,2,7       |
| BROOKFIELD PPTYS COR  | COM        | 11290010 | 4,421   | 554,723    | SH | DEFINED | 1,2,3,7     |
| BROOKLINE BANCORP IN  | COM        | 11373M10 | 18,732  | 2,009,902  | SH | DEFINED | 1,2,5       |
| BROOKLYN FEDERAL BAN  | COM        | 11403910 | 376     | 33,426     | SH | DEFINED | 1,2         |
| BROOKS AUTOMATION IN  | COM        | 11434010 | 5,478   | 1,222,722  | SH | DEFINED | 1,2,5,6     |
| BROWN & BROWN INC     | COM        | 11523610 | 47,576  | 2,387,148  | SH | DEFINED | 1,2,5,6,8,1 |
| BROWN FORMAN CORP     | CL A       | 11563710 | 535     | 11,588     | SH | DEFINED | 1,2,5       |
| BROWN FORMAN CORP     | CL B       | 11563720 | 134,362 | 3,126,143  | SH | DEFINED | 1,2,5,6,7,8 |
| BROWN SHOE INC NEW    | COM        | 11573610 | 5,463   | 754,554    | SH | DEFINED | 1,2,5       |
| BRUKER CORP           | COM        | 11679410 | 7,973   | 861,001    | SH | DEFINED | 1,2,5,6     |
| BRUNSWICK CORP        | COM        | 11704310 | 7,979   | 1,847,094  | SH | DEFINED | 1,2,5,6,8   |
| BRUSH ENGINEERED MAT  | COM        | 11742110 | 6,445   | 384,752    | SH | DEFINED | 1,2,5,6     |
| BRYN MAWR BK CORP     | COM        | 11766510 | 1,872   | 99,209     | SH | DEFINED | 1,2         |
| BUCKEYE GP HOLDINGS   | COM UNITS  | 11816710 | 210     | 10,346     | SH | DEFINED | 1,2         |
| BUCKEYE PARTNERS L P  | UNIT LTD P | 11823010 | 2,237   | 52,227     | SH | DEFINED | 1,2         |
| BUCKEYE TECHNOLOGIES  | COM        | 11825510 | 4,846   | 1,079,327  | SH | DEFINED | 1,2,5       |
| BUCKLE INC            | COM        | 11844010 | 29,880  | 940,515    | SH | DEFINED | 1,2,5       |
| BUCYRUS INTL INC NEW  | COM        | 11875910 | 43,665  | 1,528,890  | SH | DEFINED | 1,2,5,6,10  |
| BUFFALO WILD WINGS I  | COM        | 11984810 | 9,092   | 279,569    | SH | DEFINED | 1,2,5,6     |
| BUILD A BEAR WORKSHO  | COM        | 12007610 | 1,239   | 277,282    | SH | DEFINED | 1,2         |
| BUILDERS FIRSTSOURCE  | COM        | 12008R10 | 926     | 222,700    | SH | DEFINED | 1,2         |
| BUNGE LIMITED         | COM        | G1696210 | 108,637 | 1,803,098  | SH | DEFINED | 1,2,5,6,7,8 |
| BURGER KING HLDGS IN  | COM        | 12120820 | 17,400  | 1,007,544  | SH | DEFINED | 1,2,5,6,8,1 |
| BURLINGTON NORTHN SA  | COM        | 12189T10 | 657,188 | 8,936,468  | SH | DEFINED | 1,2,5,6,7,8 |
| BWAY HOLDING COMPANY  | COM        | 12429T10 | 3,452   | 196,924    | SH | DEFINED | 1,2,6       |
| C D I CORP            | COM        | 12507110 | 3,020   | 270,872    | SH | DEFINED | 1,2,5       |
| C H ROBINSON WORLDWI  | COM NEW    | 12541W20 | 273,051 | 5,235,878  | SH | DEFINED | 1,2,5,6,7,8 |
| C&D TECHNOLOGIES INC  | COM        | 12466110 | 126     | 62,924     | SH | DEFINED | 1,5         |
| CA INC                | COM        | 12673P10 | 244,791 | 14,044,254 | SH | DEFINED | 1,2,5,6,7,8 |
| CABELAS INC           | COM        | 12680430 | 7,881   | 640,752    | SH | DEFINED | 1,2,5       |
| CABLEVISION SYS CORP  | CL A NY CA | 12686C10 | 77,331  | 3,984,096  | SH | DEFINED | 1,2,5,6,7,8 |
| CABOT CORP            | COM        | 12705510 | 66,946  | 5,321,588  | SH | DEFINED | 1,2,5,6,8,1 |
| CABOT MICROELECTRONI  | COM        | 12709P10 | 11,280  | 398,718    | SH | DEFINED | 1,2,5,6     |
| CABOT OIL & GAS CORP  | COM        | 12709710 | 134,785 | 4,398,984  | SH | DEFINED | 1,2,5,6,7,8 |
| CACHE INC             | COM NEW    | 12715030 | 63      | 16,157     | SH | DEFINED | 1           |
| CACI INTL INC         | CL A       | 12719030 | 24,109  | 564,486    | SH | DEFINED | 1,2,5       |

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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| CADENCE DESIGN SYSTE | COM            | 12738710 | 30,509        | 5,171,028         | SH                                      | DEFINED 1,2,5,6,7,1 |
| CADENCE FINL CORP    | COM            | 12738A10 | 24            | 10,806            | SH                                      | DEFINED 1           |
| CADENCE PHARMACEUTIC | COM            | 12738T10 | 3,752         | 375,529           | SH                                      | DEFINED 1,2,6       |

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|                      |            |          |         |               |         |             |
|----------------------|------------|----------|---------|---------------|---------|-------------|
| CADIZ INC            | COM NEW    | 12753720 | 1,767   | 183,471 SH    | DEFINED | 1,2         |
| CAI INTERNATIONAL IN | COM        | 12477X10 | 535     | 104,916 SH    | DEFINED | 1,2         |
| CAL DIVE INTL INC DE | COM        | 12802T10 | 11,320  | 1,311,733 SH  | DEFINED | 1,2,5,6     |
| CAL MAINE FOODS INC  | COM NEW    | 12803020 | 6,798   | 272,368 SH    | DEFINED | 1,2,5,6     |
| CALAMOS ASSET MGMT I | CL A       | 12811R10 | 5,560   | 394,042 SH    | DEFINED | 1,2,5,6     |
| CALAMP CORP          | COM        | 12812610 | 15      | 18,691 SH     | DEFINED | 1           |
| CALAVO GROWERS INC   | COM        | 12824610 | 2,549   | 128,524 SH    | DEFINED | 1,2,6       |
| CALGON CARBON CORP   | COM        | 12960310 | 14,400  | 1,036,718 SH  | DEFINED | 1,2,5,6     |
| CALIFORNIA MICRO DEV | COM        | 13043910 | 73      | 29,822 SH     | DEFINED | 1           |
| CALIFORNIA PIZZA KIT | COM        | 13054D10 | 8,884   | 668,489 SH    | DEFINED | 1,2,5,6     |
| CALIFORNIA WTR SVC G | COM        | 13078810 | 13,875  | 376,621 SH    | DEFINED | 1,2,5       |
| CALIPER LIFE SCIENCE | COM        | 13087210 | 63      | 35,506 SH     | DEFINED | 1           |
| CALLAWAY GOLF CO     | COM        | 13119310 | 8,834   | 1,742,503 SH  | DEFINED | 1,2,5       |
| CALLIDUS SOFTWARE IN | COM        | 13123E50 | 808     | 283,512 SH    | DEFINED | 1,2         |
| CALLON PETE CO DEL   | COM        | 13123X10 | 47      | 23,942 SH     | DEFINED | 1           |
| CALPINE CORP         | COM NEW    | 13134730 | 55,629  | 4,989,126 SH  | DEFINED | 1,2,5,6,7,8 |
| CALUMET SPECIALTY PR | UT LTD PAR | 13147610 | 190     | 12,244 SH     | DEFINED | 1,2         |
| CAMBREX CORP         | COM        | 13201110 | 1,791   | 434,822 SH    | DEFINED | 1,2         |
| CAMDEN NATL CORP     | COM        | 13303410 | 4,178   | 122,784 SH    | DEFINED | 1,2,5       |
| CAMDEN PPTY TR       | SH BEN INT | 13313110 | 59,960  | 2,172,451 SH  | DEFINED | 1,2,3,5,6,7 |
| CAMERON INTERNATIONA | COM        | 13342B10 | 251,226 | 8,877,227 SH  | DEFINED | 1,2,5,6,7,8 |
| CAMPBELL SOUP CO     | COM        | 13442910 | 214,859 | 7,303,169 SH  | DEFINED | 1,2,5,6,7,8 |
| CANADIAN NAT RES LTD | COM        | 13638510 | 1,167   | 22,232 SH     | DEFINED | 1,7         |
| CANADIAN NATL RY CO  | COM        | 13637510 | 484     | 11,255 SH     | DEFINED | 1,5         |
| CANDELA CORP         | COM        | 13690710 | 19      | 18,860 SH     | DEFINED | 1           |
| CANO PETE INC        | COM        | 13780110 | 29      | 30,300 SH     | DEFINED | 1           |
| CANTEL MEDICAL CORP  | COM        | 13809810 | 3,981   | 245,264 SH    | DEFINED | 1,2,6       |
| CAPE BANCORP INC     | COM        | 13920910 | 988     | 114,513 SH    | DEFINED | 1,2         |
| CAPELLA EDUCATION CO | COM        | 13959410 | 13,427  | 223,937 SH    | DEFINED | 1,2,5,6     |
| CAPITAL CITY BK GROU | COM        | 13967410 | 2,866   | 170,117 SH    | DEFINED | 1,2,5       |
| CAPITAL ONE FINL COR | COM        | 14040H10 | 373,472 | 17,069,087 SH | DEFINED | 1,2,5,6,7,8 |
| CAPITAL PRODUCT PART | COM UNIT L | Y1108210 | 117     | 12,983 SH     | DEFINED | 1,2         |
| CAPITAL SOUTHWEST CO | COM        | 14050110 | 3,009   | 41,588 SH     | DEFINED | 1,2,5       |
| CAPITAL SR LIVING CO | COM        | 14047510 | 1,461   | 321,125 SH    | DEFINED | 1,2         |
| CAPITAL TRUST INC MD | CL A NEW   | 14052H50 | 36      | 24,663 SH     | DEFINED | 1           |
| CAPITALSOURCE INC    | COM        | 14055X10 | 12,481  | 2,557,628 SH  | DEFINED | 1,2,5,8,10  |
| CAPITOL BANCORP LTD  | COM        | 14056D10 | 59      | 22,142 SH     | DEFINED | 1,2         |
| CAPITOL FED FINL     | COM        | 14057C10 | 9,768   | 254,842 SH    | DEFINED | 1,2,5,6,10  |
| CAPLEASE INC         | COM        | 14028810 | 2,665   | 965,610 SH    | DEFINED | 1,2,3       |
| CAPSTEAD MTG CORP    | COM NO PAR | 14067E50 | 19,694  | 1,549,527 SH  | DEFINED | 1,2,5       |
| CAPSTONE TURBINE COR | COM        | 14067D10 | 117     | 141,492 SH    | DEFINED | 1,2,5       |
| CARACO PHARMACEUTICA | COM        | 14075T10 | 450     | 146,662 SH    | DEFINED | 1,2,5       |
| CARBO CERAMICS INC   | COM        | 14078110 | 10,467  | 306,051 SH    | DEFINED | 1,2,5,6     |
| CARDIAC SCIENCE CORP | COM        | 14141A10 | 1,471   | 365,841 SH    | DEFINED | 1,2         |
| CARDICA INC          | COM        | 14141R10 | 15      | 10,800 SH     | DEFINED | 1           |
| CARDINAL FINL CORP   | COM        | 14149F10 | 3,060   | 390,842 SH    | DEFINED | 1,2,6       |
| CARDINAL HEALTH INC  | COM        | 14149Y10 | 348,306 | 11,401,183 SH | DEFINED | 1,2,5,6,7,8 |
| CARDIONET INC        | COM        | 14159L10 | 4,995   | 306,082 SH    | DEFINED | 1,2,5,6     |
| CARDIOVASCULAR SYS I | COM        | 14161910 | 556     | 72,083 SH     | DEFINED | 1,2         |
| CARDIUM THERAPEUTICS | COM        | 14191610 | 469     | 253,652 SH    | DEFINED | 1,2         |
| CARDTRONICS INC      | COM        | 14161H10 | 687     | 180,326 SH    | DEFINED | 1,2         |

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TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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| NAME OF ISSUER       | CLASS      | CUSIP    | (x1000)   | PRN AMT    | PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|------------|----------|-----------|------------|---------------------|---------------------|
| CARE INVESTMENT TRUS | COM        | 14165710 | 835       | 160,577    | SH                  | DEFINED 1,2         |
| CAREER EDUCATION COR | COM        | 14166510 | 43,684    | 1,755,090  | SH                  | DEFINED 1,2,5,6,7,1 |
| CARIBOU COFFEE INC   | COM        | 14204220 | 268       | 41,679     | SH                  | DEFINED 1,2         |
| CARLISLE COS INC     | COM        | 14233910 | 35,369    | 1,471,246  | SH                  | DEFINED 1,2,5,6,10  |
| CARMAX INC           | COM        | 14313010 | 89,118    | 6,062,448  | SH                  | DEFINED 1,2,5,6,7,8 |
| CARMIKE CINEMAS INC  | COM        | 14343640 | 800       | 95,443     | SH                  | DEFINED 1,2         |
| CARNIVAL CORP        | PAIRED CTF | 14365830 | 344,792   | 13,379,581 | SH                  | DEFINED 1,2,5,6,7,8 |
| CARPENTER TECHNOLOGY | COM        | 14428510 | 44,498    | 2,138,314  | SH                  | DEFINED 1,2,5,6,10  |
| CARRIAGE SVCS INC    | COM        | 14390510 | 70        | 19,570     | SH                  | DEFINED 1           |
| CARRIZO OIL & CO INC | COM        | 14457710 | 6,889     | 401,664    | SH                  | DEFINED 1,2,5,6     |
| CARROLS RESTAURANT G | COM        | 14574X10 | 683       | 102,575    | SH                  | DEFINED 1,2         |
| CARTER INC           | COM        | 14622910 | 42,989    | 1,746,805  | SH                  | DEFINED 1,2,5,6,7   |
| CASCADE BANCORP      | COM        | 14715410 | 153       | 108,238    | SH                  | DEFINED 1           |
| CASCADE CORP         | COM        | 14719510 | 2,778     | 176,626    | SH                  | DEFINED 1,2,5       |
| CASELLA WASTE SYS IN | CL A       | 14744810 | 47        | 23,560     | SH                  | DEFINED 1           |
| CASEYS GEN STORES IN | COM        | 14752810 | 44,730    | 1,741,161  | SH                  | DEFINED 1,2,5,6,8   |
| CASH AMER INTL INC   | COM        | 14754D10 | 14,186    | 606,510    | SH                  | DEFINED 1,2,5,6     |
| CASS INFORMATION SYS | COM        | 14808P10 | 3,233     | 98,757     | SH                  | DEFINED 1,2,6       |
| CASTLE A M & CO      | COM        | 14841110 | 3,230     | 267,373    | SH                  | DEFINED 1,2,5       |
| CASUAL MALE RETAIL G | COM        | 14871110 | 76        | 34,646     | SH                  | DEFINED 1           |
| CATALYST HEALTH SOLU | COM        | 14888B10 | 13,934    | 558,695    | SH                  | DEFINED 1,2,5,6     |
| CATAPULT COMMUNICATI | COM        | 14901610 | 125       | 13,504     | SH                  | DEFINED 1           |
| CATERPILLAR INC DEL  | COM        | 14912310 | 1,416,669 | 42,877,393 | SH                  | DEFINED 1,2,5,6,7,8 |
| CATHAY GENERAL BANCO | COM        | 14915010 | 20,883    | 2,195,899  | SH                  | DEFINED 1,2,5       |
| CATO CORP NEW        | CL A       | 14920510 | 26,753    | 1,533,981  | SH                  | DEFINED 1,2,5       |
| CAVCO INDS INC DEL   | COM        | 14956810 | 2,377     | 93,823     | SH                  | DEFINED 1,2,5       |
| CAVIUM NETWORKS INC  | COM        | 14965A10 | 7,792     | 463,541    | SH                  | DEFINED 1,2,5,6     |
| CB RICHARD ELLIS GRO | CL A       | 12497T10 | 66,607    | 7,116,112  | SH                  | DEFINED 1,2,5,6,10, |
| CBEYOND INC          | COM        | 14984710 | 5,379     | 374,856    | SH                  | DEFINED 1,2,5,6     |
| CBIZ INC             | COM        | 12480510 | 5,805     | 815,363    | SH                  | DEFINED 1,2,5,6     |
| CBL & ASSOC PPTYS IN | COM        | 12483010 | 19,875    | 3,687,298  | SH                  | DEFINED 1,2,3,5,6,7 |
| CBS CORP NEW         | CL B       | 12485720 | 144,560   | 20,890,116 | SH                  | DEFINED 1,2,5,6,7,8 |
| CDC CORP             | SHS A      | G2022L10 | 51        | 33,545     | SH                  | DEFINED 1,5,6       |
| CDN IMPERIAL BK OF C | COM        | 13606910 | 226       | 4,506      | SH                  | DEFINED 1           |
| CEC ENTMT INC        | COM        | 12513710 | 16,320    | 553,606    | SH                  | DEFINED 1,2,5,6     |
| CEDAR FAIR L P       | DEPOSITRY  | 15018510 | 710       | 64,869     | SH                  | DEFINED 1,2         |
| CEDAR SHOPPING CTRS  | COM NEW    | 15060220 | 7,215     | 1,596,275  | SH                  | DEFINED 1,2,3,5,8   |
| CELADON GROUP INC    | COM        | 15083810 | 3,506     | 417,844    | SH                  | DEFINED 1,2         |
| CELANESE CORP DEL    | COM SER A  | 15087010 | 105,669   | 4,449,221  | SH                  | DEFINED 1,2,5,6,7,8 |
| CELERA CORP          | COM        | 15100E10 | 25,643    | 3,365,162  | SH                  | DEFINED 1,2,5,6     |
| CELESTICA INC        | SUB VTG SH | 15101Q10 | 118       | 17,361     | SH                  | DEFINED 1,2         |
| CELGENE CORP         | COM        | 15102010 | 712,532   | 14,894,071 | SH                  | DEFINED 1,2,5,6,7,8 |
| CELL GENESYS INC     | COM        | 15092110 | 16        | 54,937     | SH                  | DEFINED 1           |
| CELL THERAPEUTICS IN | COM NO PAR | 15093450 | 11,183    | 6,501,562  | SH                  | DEFINED 1,2         |
| CELLCOM ISRAEL LTD   | SHS        | M2196U10 | 3,511     | 132,134    | SH                  | DEFINED 1,2,5,7,10  |
| CELLDEX THERAPEUTICS | COM        | 15117B10 | 2,880     | 368,244    | SH                  | DEFINED 1,2         |
| CEL-SCI CORP         | COM NEW    | 15083740 | 14        | 33,758     | SH                  | DEFINED 1           |
| CEMEX SAB DE CV      | SPON ADR N | 15129088 | 2,712     | 290,358    | SH                  | DEFINED 1,2,6,7,8   |
| CENTENE CORP DEL     | COM        | 15135B10 | 24,814    | 1,241,926  | SH                  | DEFINED 1,2,5,7     |
| CENTENNIAL COMMUNCTN | CL A NEW   | 15133V20 | 9,176     | 1,095,016  | SH                  | DEFINED 1,2,5,6     |
| CENTER BANCORP INC   | COM        | 15140810 | 875       | 107,402    | SH                  | DEFINED 1,2         |
| CENTER FINL CORP CAL | COM        | 15146E10 | 25        | 10,013     | SH                  | DEFINED 1           |
| CENTERPOINT ENERGY I | COM        | 15189T10 | 149,483   | 13,491,254 | SH                  | DEFINED 1,2,5,6,7,8 |
| CENTERSTATE BKS FLA  | COM        | 15201P10 | 717       | 96,675     | SH                  | DEFINED 1,2         |



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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------|
| CENTEX CORP          | COM            | 15231210 | 54,058           | 6,389,882            | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| CENTRAIS ELETRICAS B | SPONSORED      | 15234Q20 | 2,183            | 149,759              | SH         |              | DEFINED                  | 1,2,6       |
| CENTRAL EUROPEAN DIS | COM            | 15343510 | 13,160           | 495,299              | SH         |              | DEFINED                  | 1,2,5,10    |
| CENTRAL EUROPEAN MED | CL A NEW       | G2004520 | 4,634            | 235,368              | SH         |              | DEFINED                  | 1,5,6,10    |
| CENTRAL FED CORP     | COM            | 15346Q10 | 90               | 30,900               | SH         |              | DEFINED                  | 1           |
| CENTRAL GARDEN & PET | COM            | 15352710 | 415              | 37,839               | SH         |              | DEFINED                  | 1,2,5       |
| CENTRAL GARDEN & PET | CL A NON-V     | 15352720 | 13,928           | 1,414,026            | SH         |              | DEFINED                  | 1,2,5       |
| CENTRAL PAC FINL COR | COM            | 15476010 | 6,568            | 1,751,403            | SH         |              | DEFINED                  | 1,2,5       |
| CENTRAL VT PUB SVC C | COM            | 15577110 | 4,276            | 236,235              | SH         |              | DEFINED                  | 1,2,5       |
| CENTURY ALUM CO      | COM            | 15643110 | 6,115            | 978,423              | SH         |              | DEFINED                  | 1,2,5,6     |
| CENTURY BANCORP INC  | CL A NON V     | 15643210 | 654              | 35,485               | SH         |              | DEFINED                  | 1,2         |
| CENTURY CASINOS INC  | COM            | 15649210 | 80               | 26,962               | SH         |              | DEFINED                  | 1           |
| CENTURYTEL INC       | COM            | 15670010 | 138,970          | 4,526,721            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CENVEO INC           | COM            | 15670S10 | 3,051            | 721,314              | SH         |              | DEFINED                  | 1,2,5,6     |
| CEPHALON INC         | NOTE 2.00      | 156708AP | 1,645            | 1,300,000            | SH         |              | DEFINED                  | 1,2         |
| CEPHALON INC         | COM            | 15670810 | 151,128          | 2,667,741            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CEPHEID              | COM            | 15670R10 | 11,353           | 1,205,236            | SH         |              | DEFINED                  | 1,2,5,6,8   |
| CERADYNE INC         | COM            | 15671010 | 12,797           | 724,606              | SH         |              | DEFINED                  | 1,2,5,6     |
| CERAGON NETWORKS LTD | ORD            | M2201310 | 255              | 38,403               | SH         |              | DEFINED                  | 1           |
| CERNER CORP          | COM            | 15678210 | 93,090           | 1,494,466            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CERUS CORP           | COM            | 15708510 | 30               | 29,597               | SH         |              | DEFINED                  | 1           |
| CEVA INC             | COM            | 15721010 | 2,451            | 282,357              | SH         |              | DEFINED                  | 1,2         |
| CF INDS HLDGS INC    | COM            | 12526910 | 152,616          | 2,058,487            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CFS BANCORP INC      | COM            | 12525D10 | 63               | 14,968               | SH         |              | DEFINED                  | 1           |
| CH ENERGY GROUP INC  | COM            | 12541M10 | 12,979           | 277,916              | SH         |              | DEFINED                  | 1,2,5       |
| CHAMPION ENTERPRISES | COM            | 15849610 | 50               | 156,108              | SH         |              | DEFINED                  | 1           |
| CHARLES & COLVARD LT | COM            | 15976510 | 5                | 10,104               | SH         |              | DEFINED                  | 1           |
| CHARLES RIV LABS INT | COM            | 15986410 | 50,818           | 1,505,729            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CHARLOTTE RUSSE HLDG | COM            | 16104810 | 4,108            | 321,434              | SH         |              | DEFINED                  | 1,2,5,6     |
| CHARMING SHOPPES INC | COM            | 16113310 | 7,103            | 1,909,529            | SH         |              | DEFINED                  | 1,2,5,6     |
| CHART INDS INC       | COM PAR \$0    | 16115Q30 | 12,904           | 709,806              | SH         |              | DEFINED                  | 1,2,5       |
| CHASE CORP           | COM            | 16150R10 | 657              | 55,177               | SH         |              | DEFINED                  | 1,2         |
| CHATTEM INC          | COM            | 16245610 | 23,210           | 340,825              | SH         |              | DEFINED                  | 1,2,5,6     |
| CHECK POINT SOFTWARE | ORD            | M2246510 | 27,348           | 1,165,233            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CHECKPOINT SYS INC   | COM            | 16282510 | 9,989            | 636,675              | SH         |              | DEFINED                  | 1,2,5       |
| CHEESECAKE FACTORY I | COM            | 16307210 | 28,746           | 1,661,645            | SH         |              | DEFINED                  | 1,2,5,6     |
| CHELSEA THERAPEUTICS | COM            | 16342810 | 1,038            | 246,059              | SH         |              | DEFINED                  | 1,2         |
| CHEMED CORP NEW      | COM            | 16359R10 | 17,970           | 455,155              | SH         |              | DEFINED                  | 1,2,5,6,7   |
| CHEMICAL FINL CORP   | COM            | 16373110 | 7,779            | 390,725              | SH         |              | DEFINED                  | 1,2,5       |
| CHENIERE ENERGY INC  | COM NEW        | 16411R20 | 2,372            | 806,891              | SH         |              | DEFINED                  | 1,2,6       |
| CHENIERE ENERGY PART | COM UNIT       | 16411Q10 | 88               | 11,990               | SH         |              | DEFINED                  | 1,2         |
| CHEROKEE INC DEL NEW | COM            | 16444H10 | 2,415            | 121,869              | SH         |              | DEFINED                  | 1,2,5       |
| CHESAPEAKE ENERGY CO | NOTE 2.50      | 165167BZ | 1,345            | 1,250,000            | SH         |              | DEFINED                  | 1,2         |
| CHESAPEAKE ENERGY CO | NOTE 2.25      | 165167CB | 368              | 600,000              | SH         |              | DEFINED                  | 2           |
| CHESAPEAKE ENERGY CO | COM            | 16516710 | 407,981          | 20,573,922           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CHESAPEAKE UTILS COR | COM            | 16530310 | 4,095            | 125,875              | SH         |              | DEFINED                  | 1,2         |
| CHEVIOT FINL CORP    | COM            | 16677410 | 90               | 11,200               | SH         |              | DEFINED                  | 1,2         |
| CHEVRON CORP NEW     | COM            | 16676410 | 6,014,929        | 90,791,382           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CHICAGO BRIDGE & IRO | N Y REGIST     | 16725010 | 561              | 45,210               | SH         |              | DEFINED                  | 1,2,5,6     |
| CHICOPEE BANCORP INC | COM            | 16856510 | 786              | 60,620               | SH         |              | DEFINED                  | 1,2         |
| CHICOS FAS INC       | COM            | 16861510 | 55,332           | 5,686,700            | SH         |              | DEFINED                  | 1,2,5,6,10  |
| CHILDRENS PL RETAIL  | COM            | 16890510 | 34,247           | 1,295,762            | SH         |              | DEFINED                  | 1,2,5,6     |
| CHILE FD INC         | COM            | 16883410 | 1,778            | 116,300              | SH         |              | DEFINED                  | 5           |

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CHIMERA INVT CORP      COM                      16934Q10            24,790      7,103,224 SH                      DEFINED      1,2,5,10

STATE STREET CORPORATION (STT)  
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| NAME OF ISSUER        | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MANAG |
|-----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------|
| CHINA AUTOMOTIVE SYS  | COM            | 16936R10 | 112              | 20,450               | SH         |              | DEFINED                  | 1,2         |
| CHINA BAK BATTERY IN  | COM            | 16936Y10 | 1,333            | 451,818              | SH         |              | DEFINED                  | 1,2         |
| CHINA DIGITAL TV HLD  | SPONSORED      | 16938G10 | 245              | 27,989               | SH         |              | DEFINED                  | 1,2,6       |
| CHINA FIRE & SEC GRO  | COM            | 16938R10 | 1,877            | 154,270              | SH         |              | DEFINED                  | 1,2         |
| CHINA GREEN AGRICULT  | COM            | 16943W10 | 392              | 48,433               | SH         |              | DEFINED                  | 1,2         |
| CHINA HOUSING & LAND  | COM            | 16939V10 | 1,480            | 256,859              | SH         |              | DEFINED                  | 1,2         |
| CHINA INFORMATION SE  | COM            | 16944F10 | 642              | 224,341              | SH         |              | DEFINED                  | 1,2,6       |
| CHINA LIFE INS CO LT  | SPON ADR R     | 16939P10 | 396              | 7,151                | SH         |              | DEFINED                  | 6           |
| CHINA MED TECHNOLOGI  | SPONSORED      | 16948310 | 523              | 26,249               | SH         |              | DEFINED                  | 1,2,6       |
| CHINA MOBILE LIMITED  | SPONSORED      | 16941M10 | 839              | 16,762               | SH         |              | DEFINED                  | 1,6         |
| CHINA PETE & CHEM CO  | SPON ADR H     | 16941R10 | 12,366           | 163,012              | SH         |              | DEFINED                  | 1,4,5,6     |
| CHINA PRECISION STEE  | COM            | 16941J10 | 703              | 283,389              | SH         |              | DEFINED                  | 1,2         |
| CHINA SEC & SURVE TE  | COM            | 16942J10 | 2,783            | 369,141              | SH         |              | DEFINED                  | 1,2         |
| CHINA SKY ONE MED IN  | COM            | 16941P10 | 1,399            | 103,786              | SH         |              | DEFINED                  | 1,2         |
| CHINA TRANSINFO TECH  | COM            | 16945310 | 191              | 40,706               | SH         |              | DEFINED                  | 1,2         |
| CHINA UNICOM (HONG K  | SPONSORED      | 16945R10 | 148              | 11,111               | SH         |              | DEFINED                  | 1,6         |
| CHINA YUCHAI INTL LT  | COM            | G2108210 | 739              | 103,063              | SH         |              | DEFINED                  | 1,5,7,8     |
| CHINA-BIOTICS INC     | COM            | 16937B10 | 471              | 43,649               | SH         |              | DEFINED                  | 1,2         |
| CHINACAST EDU CORP    | COM            | 16946T10 | 2,341            | 326,558              | SH         |              | DEFINED                  | 1,2         |
| CHINDEX INTERNATIONAL | COM            | 16946710 | 1,824            | 147,491              | SH         |              | DEFINED                  | 1,2,6       |
| CHIPOTLE MEXICAN GRI  | CL A           | 16965610 | 49,378           | 617,229              | SH         |              | DEFINED                  | 1,2,5,6,10  |
| CHIPOTLE MEXICAN GRI  | CL B           | 16965620 | 1,352            | 19,378               | SH         |              | DEFINED                  | 1,2,5       |
| CHIQUITA BRANDS INTL  | COM            | 17003280 | 8,435            | 822,170              | SH         |              | DEFINED                  | 1,2,5       |
| CHOICE HOTELS INTL I  | COM            | 16990510 | 9,007            | 338,488              | SH         |              | DEFINED                  | 1,2,5,6,10  |
| CHORDIANT SOFTWARE I  | COM NEW        | 17040430 | 1,468            | 404,392              | SH         |              | DEFINED                  | 1,2,5,6     |
| CHRISTOPHER & BANKS   | COM            | 17104610 | 4,025            | 599,917              | SH         |              | DEFINED                  | 1,2,5       |
| CHUBB CORP            | COM            | 17123210 | 543,909          | 13,638,651           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CHUNGHWA TELECOM CO   | SPONS ADR      | 17133Q40 | 4,691            | 236,573              | SH         |              | DEFINED                  | 1,2,6,8,12  |
| CHURCH & DWIGHT INC   | COM            | 17134010 | 94,477           | 1,739,583            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CHURCHILL DOWNS INC   | COM            | 17148410 | 4,880            | 144,990              | SH         |              | DEFINED                  | 1,2,5       |
| CIBER INC             | COM            | 17163B10 | 4,608            | 1,486,459            | SH         |              | DEFINED                  | 1,2,5       |
| CIENA CORP            | COM NEW        | 17177930 | 28,308           | 2,735,063            | SH         |              | DEFINED                  | 1,2,5,6,10, |
| CIGNA CORP            | COM            | 12550910 | 224,761          | 9,330,066            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CIMAREX ENERGY CO     | COM            | 17179810 | 70,615           | 2,491,711            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CINCINNATI BELL INC   | COM            | 17187110 | 16,418           | 5,780,887            | SH         |              | DEFINED                  | 1,2,5       |
| CINCINNATI FINL CORP  | COM            | 17206210 | 151,483          | 6,777,760            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CINEMARK HOLDINGS IN  | COM            | 17243V10 | 5,584            | 493,312              | SH         |              | DEFINED                  | 1,2,5,6     |
| CINTAS CORP           | COM            | 17290810 | 95,066           | 4,162,277            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CIRCOR INTL INC       | COM            | 17273K10 | 8,842            | 374,520              | SH         |              | DEFINED                  | 1,2,5       |
| CIRRUS LOGIC INC      | COM            | 17275510 | 6,045            | 1,343,389            | SH         |              | DEFINED                  | 1,2,5,6     |
| CISCO SYS INC         | COM            | 17275R10 | 3,721,167        | 199,526,407          | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CIT GROUP INC         | COM            | 12558110 | 30,464           | 14,169,356           | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| CITI TRENDS INC       | COM            | 17306X10 | 5,401            | 208,678              | SH         |              | DEFINED                  | 1,2,6       |
| CITIGROUP INC         | COM            | 17296710 | 637,396          | 214,611,455          | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| CITIZENS & NORTHN CO  | COM            | 17292210 | 3,004            | 146,053              | SH         |              | DEFINED                  | 1,2         |
| CITIZENS FIRST BANCO  | COM            | 17461R10 | 16               | 19,125               | SH         |              | DEFINED                  | 1           |
| CITIZENS HLDG CO MIS  | COM            | 17471510 | 1,206            | 38,656               | SH         |              | DEFINED                  | 1,2         |

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|                      |      |          |         |           |    |         |             |
|----------------------|------|----------|---------|-----------|----|---------|-------------|
| CITIZENS INC         | CL A | 17474010 | 3,051   | 501,804   | SH | DEFINED | 1,2,5,6     |
| CITIZENS REPUBLIC BA | COM  | 17442010 | 3,922   | 5,524,092 | SH | DEFINED | 1,2,5       |
| CITRIX SYS INC       | COM  | 17737610 | 181,872 | 5,703,112 | SH | DEFINED | 1,2,5,6,7,8 |
| CITY BK LYNNWOOD WAS | COM  | 17770A10 | 70      | 29,835    | SH | DEFINED | 1           |
| CITY HLDG CO         | COM  | 17783510 | 10,425  | 343,376   | SH | DEFINED | 1,2,5       |
| CITY NATL CORP       | COM  | 17856610 | 42,051  | 1,141,770 | SH | DEFINED | 1,2,5,6,8,1 |
| CKE RESTAURANTS INC  | COM  | 12561E10 | 8,236   | 971,247   | 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 PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| CKX INC              | COM            | 12562M10 | 5,541         | 779,391           | SH                                      | DEFINED 1,2,5,6     |
| CLARCOR INC          | COM            | 17989510 | 25,791        | 883,555           | SH                                      | DEFINED 1,2,5,6     |
| CLARIENT INC         | COM            | 18048910 | 1,069         | 287,460           | SH                                      | DEFINED 1,2         |
| CLEAN ENERGY FUELS C | COM            | 18449910 | 3,113         | 361,564           | SH                                      | DEFINED 1,2,5,6     |
| CLEAN HARBORS INC    | COM            | 18449610 | 29,352        | 543,660           | SH                                      | DEFINED 1,2,5,6     |
| CLEAR CHANNEL OUTDOO | CL A           | 18451C10 | 2,101         | 396,380           | SH                                      | DEFINED 1,2,5,6,10  |
| CLEARWATER PAPER COR | COM            | 18538R10 | 4,856         | 192,017           | SH                                      | DEFINED 1,2,5       |
| CLEARWIRE CORP NEW   | CL A           | 18538Q10 | 3,359         | 607,370           | SH                                      | DEFINED 1,2,5,10    |
| CLECO CORP NEW       | COM            | 12561W10 | 35,176        | 1,568,965         | SH                                      | DEFINED 1,2,5       |
| CLIFFS NATURAL RESOU | COM            | 18683K10 | 113,406       | 4,634,492         | SH                                      | DEFINED 1,2,5,6,7,8 |
| CLIFTON SVGS BANCORP | COM            | 18712Q10 | 2,189         | 203,464           | SH                                      | DEFINED 1,2         |
| CLINICAL DATA INC NE | COM            | 18725U10 | 1,503         | 136,404           | SH                                      | DEFINED 1,2,6       |
| CLOROX CO DEL        | COM            | 18905410 | 264,573       | 4,738,898         | SH                                      | DEFINED 1,2,5,6,7,8 |
| CME GROUP INC        | COM            | 12572Q10 | 708,312       | 2,276,651         | SH                                      | DEFINED 1,2,5,6,7,8 |
| CMS ENERGY CORP      | COM            | 12589610 | 132,789       | 10,992,472        | SH                                      | DEFINED 1,2,5,6,7,1 |
| CNA FINL CORP        | COM            | 12611710 | 5,341         | 345,221           | SH                                      | DEFINED 1,2,5,7,8,1 |
| CNA SURETY CORP      | COM            | 12612L10 | 4,066         | 301,425           | SH                                      | DEFINED 1,2,5       |
| CNB FINL CORP PA     | COM            | 12612810 | 1,291         | 91,138            | SH                                      | DEFINED 1,2         |
| CNH GLOBAL N V       | SHS NEW        | N2093520 | 142           | 10,140            | SH                                      | DEFINED 1,5,6       |
| CNOOC LTD            | SPONSORED      | 12613210 | 474           | 3,850             | SH                                      | DEFINED 1,6         |
| CNX GAS CORP         | COM            | 12618H30 | 10,500        | 399,688           | SH                                      | DEFINED 1,2,5,6,10  |
| COACH INC            | COM            | 18975410 | 279,512       | 10,398,524        | SH                                      | DEFINED 1,2,5,6,7,8 |
| COBIZ FINANCIAL INC  | COM            | 19089710 | 1,958         | 305,477           | SH                                      | DEFINED 1,2,5       |
| COBRA ELECTRS CORP   | COM            | 19104210 | 13            | 10,846            | SH                                      | DEFINED 1           |
| COCA COLA BOTTLING C | COM            | 19109810 | 3,566         | 64,688            | SH                                      | DEFINED 1,2,6       |
| COCA COLA CO         | COM            | 19121610 | 3,477,760     | 72,468,424        | SH                                      | DEFINED 1,2,5,6,7,8 |
| COCA COLA ENTERPRISE | COM            | 19121910 | 224,894       | 13,507,124        | SH                                      | DEFINED 1,2,5,6,7,8 |
| COEUR D ALENE MINES  | COM NEW        | 19210850 | 41,527        | 3,376,187         | SH                                      | DEFINED 1,2,5       |
| COGDELL SPENCER INC  | COM            | 19238U10 | 1,631         | 380,199           | SH                                      | DEFINED 1,2,3       |
| COGENT COMM GROUP IN | COM NEW        | 19239V30 | 6,241         | 765,721           | SH                                      | DEFINED 1,2,5,6     |
| COGENT INC           | COM            | 19239Y10 | 7,809         | 727,759           | SH                                      | DEFINED 1,2,5,6     |
| COGNEX CORP          | COM            | 19242210 | 11,302        | 799,888           | SH                                      | DEFINED 1,2,5       |
| COGNIZANT TECHNOLOGY | CL A           | 19244610 | 244,966       | 9,174,746         | SH                                      | DEFINED 1,2,5,6,7,8 |
| COGO GROUP INC       | COM            | 19244810 | 2,899         | 485,532           | SH                                      | DEFINED 1,2,5,6     |
| COHEN & STEERS INC   | COM            | 19247A10 | 3,586         | 239,873           | SH                                      | DEFINED 1,2,5,6     |
| COHERENT INC         | COM            | 19247910 | 10,231        | 494,738           | SH                                      | DEFINED 1,2,5,6     |
| COHU INC             | COM            | 19257610 | 3,608         | 401,797           | SH                                      | DEFINED 1,2,5       |
| COINSTAR INC         | COM            | 19259P30 | 13,111        | 491,040           | SH                                      | DEFINED 1,2,5,6     |
| COLDWATER CREEK INC  | COM            | 19306810 | 7,133         | 1,169,275         | SH                                      | DEFINED 1,2,5,6     |
| COLE KENNETH PRODINS | CL A           | 19329410 | 906           | 128,816           | SH                                      | DEFINED 1,2         |
| COLEMAN CABLE INC    | COM            | 19345930 | 90            | 31,900            | SH                                      | DEFINED 1           |

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|                      |            |          |           |            |    |         |             |
|----------------------|------------|----------|-----------|------------|----|---------|-------------|
| COLFAX CORP          | COM        | 19401410 | 2,473     | 320,281    | SH | DEFINED | 1,2,5       |
| COLGATE PALMOLIVE CO | COM        | 19416210 | 1,230,922 | 17,400,646 | SH | DEFINED | 1,2,5,6,7,8 |
| COLLECTIVE BRANDS IN | COM        | 19421W10 | 46,944    | 3,221,937  | SH | DEFINED | 1,2,5       |
| COLONIAL BANCGROUP I | COM        | 19549330 | 1,937     | 3,123,890  | SH | DEFINED | 1,2,5,6,8   |
| COLONIAL PPTYS TR    | COM SH BEN | 19587210 | 12,078    | 1,632,150  | SH | DEFINED | 1,2,3,5,6,8 |
| COLUMBIA BKG SYS INC | COM        | 19723610 | 3,101     | 303,130    | SH | DEFINED | 1,2,5       |
| COLUMBIA LABS INC    | COM        | 19777910 | 59        | 52,029     | SH | DEFINED | 1,5         |
| COLUMBIA SPORTSWEAR  | COM        | 19851610 | 6,483     | 209,661    | SH | DEFINED | 1,2,5       |
| COLUMBUS MCKINNON CO | COM        | 19933310 | 3,483     | 275,320    | SH | DEFINED | 1,2,5       |
| COMARCO INC          | COM        | 20008010 | 23        | 13,186     | SH | DEFINED | 1           |
| COMBINATORX INC      | COM        | 20010A10 | 16        | 19,600     | SH | DEFINED | 1           |
| COMCAST CORP NEW     | CL A       | 20030N10 | 1,279,462 | 88,482,852 | SH | DEFINED | 1,2,5,6,7,8 |
| COMCAST CORP NEW     | CL A SPL   | 20030N20 | 67,993    | 4,822,228  | SH | DEFINED | 1,2,5,6,7,8 |

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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| COMERICA INC         | COM            | 20034010 | 140,127       | 6,625,408         | SH                                      | DEFINED 1,2,5,6,7,8 |
| COMFORT SYS USA INC  | COM            | 19990810 | 8,963         | 874,452           | SH                                      | DEFINED 1,2,5,6     |
| COMMERCE BANCSHARES  | COM            | 20052510 | 57,482        | 1,805,911         | SH                                      | DEFINED 1,2,5,6,7,8 |
| COMMERCIAL METALS CO | COM            | 20172310 | 63,783        | 3,979,001         | SH                                      | DEFINED 1,2,5,6,8,1 |
| COMMERCIAL VEH GROUP | COM            | 20260810 | 23            | 16,184            | SH                                      | DEFINED 1           |
| COMMSCOPE INC        | COM            | 20337210 | 50,075        | 1,906,907         | SH                                      | DEFINED 1,2,5,6,7,1 |
| COMMUNICATIONS SYS I | COM            | 20390010 | 672           | 68,573            | SH                                      | DEFINED 1,2         |
| COMMUNITY BANCORP NE | COM            | 20343T10 | 13            | 13,600            | SH                                      | DEFINED 1           |
| COMMUNITY BK SYS INC | COM            | 20360710 | 18,349        | 1,260,212         | SH                                      | DEFINED 1,2,5       |
| COMMUNITY HEALTH SYS | COM            | 20366810 | 54,463        | 2,156,951         | SH                                      | DEFINED 1,2,5,6,8,1 |
| COMMUNITY TR BANCORP | COM            | 20414910 | 6,852         | 256,142           | SH                                      | DEFINED 1,2,5       |
| COMMVAULT SYSTEMS IN | COM            | 20416610 | 10,676        | 643,532           | SH                                      | DEFINED 1,2,5,6     |
| COMPANHIA BRASILEIRA | SPON ADR P     | 20440T20 | 11,166        | 290,315           | SH                                      | DEFINED 1,2,6,7     |
| COMPANHIA DE BEBIDAS | SPON ADR P     | 20441W20 | 28,059        | 432,813           | SH                                      | DEFINED 1,2,6,7     |
| COMPANHIA ENERGETICA | SP ADR N-V     | 20440960 | 19,475        | 1,449,025         | SH                                      | DEFINED 1,2,6,7     |
| COMPANHIA PARANAENSE | SPON ADR P     | 20441B40 | 31,098        | 2,200,847         | SH                                      | DEFINED 1,2,6,7     |
| COMPANHIA SIDERURGIC | SPONSORED      | 20440W10 | 28,990        | 1,297,114         | SH                                      | DEFINED 1,2,6,7     |
| COMPANIA CERVECERIAS | SPONSORED      | 20442910 | 8,903         | 254,368           | SH                                      | DEFINED 1,2,5,6,7   |
| COMPANIA DE MINAS BU | SPONSORED      | 20444810 | 2,452         | 102,027           | SH                                      | DEFINED 1,2,5,6,7,1 |
| COMPASS DIVERSIFIED  | SH BEN INT     | 20451Q10 | 4,924         | 608,705           | SH                                      | DEFINED 1,2         |
| COMPASS MINERALS INT | COM            | 20451N10 | 48,221        | 878,188           | SH                                      | DEFINED 1,2,5,6,7,1 |
| COMPELLENT TECHNOLOG | COM            | 20452A10 | 3,690         | 241,944           | SH                                      | DEFINED 1,2,6       |
| COMPLETE PRODUCTION  | COM            | 20453E10 | 7,076         | 1,112,509         | SH                                      | DEFINED 1,2,5       |
| COMPUCREDIT CORP     | COM            | 20478N10 | 648           | 281,796           | SH                                      | DEFINED 1,2,5       |
| COMPUTER PROGRAMS &  | COM            | 20530610 | 5,635         | 147,096           | SH                                      | DEFINED 1,2,5       |
| COMPUTER SCIENCES CO | COM            | 20536310 | 262,472       | 5,924,875         | SH                                      | DEFINED 1,2,5,6,7,8 |
| COMPUTER TASK GROUP  | COM            | 20547710 | 659           | 107,875           | SH                                      | DEFINED 1,2         |
| COMPUWARE CORP       | COM            | 20563810 | 54,709        | 7,975,002         | SH                                      | DEFINED 1,2,5,6,7,8 |
| COMSCORE INC         | COM            | 20564W10 | 3,776         | 283,514           | SH                                      | DEFINED 1,2,6       |
| COMSTOCK RES INC     | COM NEW        | 20576820 | 40,970        | 1,239,631         | SH                                      | DEFINED 1,2,5,6,10  |
| COMSYS IT PARTNERS I | COM            | 20581E10 | 1,292         | 220,851           | SH                                      | DEFINED 1,2         |
| COMTECH TELECOMMUNIC | COM NEW        | 20582620 | 14,436        | 452,836           | SH                                      | DEFINED 1,2,5,6     |
| COMVERGE INC         | COM            | 20585910 | 3,137         | 259,259           | SH                                      | DEFINED 1,2,6       |
| CONAGRA FOODS INC    | COM            | 20588710 | 415,862       | 21,818,566        | SH                                      | DEFINED 1,2,5,6,7,8 |
| CONCEPTUS INC        | COM            | 20601610 | 7,152         | 423,182           | SH                                      | DEFINED 1,2,5,6     |

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|                      |         |          |           |            |    |         |             |
|----------------------|---------|----------|-----------|------------|----|---------|-------------|
| CONCHO RES INC       | COM     | 20605P10 | 20,968    | 730,849    | SH | DEFINED | 1,2,5,6,10  |
| CONCUR TECHNOLOGIES  | COM     | 20670810 | 21,758    | 700,078    | SH | DEFINED | 1,2,5,6     |
| CONEXANT SYSTEMS INC | COM NEW | 20714230 | 79        | 55,124     | SH | DEFINED | 1,2         |
| CONMED CORP          | COM     | 20741010 | 9,501     | 612,188    | SH | DEFINED | 1,2,5       |
| CONNECTICUT WTR SVC  | COM     | 20779710 | 2,951     | 136,052    | SH | DEFINED | 1,2,5       |
| CONNS INC            | COM     | 20824210 | 1,890     | 151,200    | SH | DEFINED | 1,2,5       |
| CONOCOPHILLIPS       | COM     | 20825C10 | 2,204,718 | 52,418,397 | SH | DEFINED | 1,2,5,6,7,8 |
| CONSECO INC          | COM NEW | 20846488 | 9,430     | 3,978,752  | SH | DEFINED | 1,2,5,6,7,8 |
| CONSOL ENERGY INC    | COM     | 20854P10 | 242,488   | 7,140,404  | SH | DEFINED | 1,2,5,6,7,8 |
| CONSOLIDATED COMM HL | COM     | 20903410 | 4,060     | 346,712    | SH | DEFINED | 1,2         |
| CONSOLIDATED EDISON  | COM     | 20911510 | 392,004   | 10,475,798 | SH | DEFINED | 1,2,5,6,7,8 |
| CONSOLIDATED GRAPHIC | COM     | 20934110 | 3,978     | 228,336    | SH | DEFINED | 1,2,5       |
| CONSOLIDATED TOMOKA  | COM     | 21022610 | 2,736     | 78,001     | SH | DEFINED | 1,2,6       |
| CONSOLIDATED WATER C | ORD     | G2377310 | 2,410     | 152,053    | SH | DEFINED | 1,2         |
| CONSTANT CONTACT INC | COM     | 21031310 | 6,130     | 308,971    | SH | DEFINED | 1,2,6       |
| CONSTELLATION BRANDS | CL A    | 21036P10 | 85,805    | 6,766,974  | SH | DEFINED | 1,2,5,6,7,8 |
| CONSTELLATION ENERGY | COM     | 21037110 | 186,419   | 7,013,499  | SH | DEFINED | 1,2,5,6,7,8 |
| CONTANGO OIL & GAS C | COM NEW | 21075N20 | 8,738     | 205,637    | SH | DEFINED | 1,2,5,6     |
| CONTINENTAL AIRLS IN | CL B    | 21079530 | 12,608    | 1,423,000  | SH | DEFINED | 1,2,5,6,8,1 |

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 MANAG |
|----------------------|----------------|----------|---------------|-------------------|---------------------|------------|-------------|
| CONTINENTAL RESOURCE | COM            | 21201510 | 9,570         | 344,866           | SH                  | DEFINED    | 1,2,5,6,10, |
| CONTINUICARE CORP    | COM            | 21217210 | 574           | 246,235           | SH                  | DEFINED    | 1,2         |
| CONVERA CORP         | CL A           | 21191910 | 4             | 20,138            | SH                  | DEFINED    | 1           |
| CONVERGYS CORP       | COM            | 21248510 | 41,944        | 4,519,800         | SH                  | DEFINED    | 1,2,5,6,7,8 |
| CON-WAY INC          | COM            | 20594410 | 35,322        | 1,000,342         | SH                  | DEFINED    | 1,2,5,6,8,1 |
| COOPER COS INC       | COM NEW        | 21664840 | 16,337        | 660,603           | SH                  | DEFINED    | 1,2,5,6,10  |
| COOPER INDS LTD      | CL A           | G2418210 | 155,092       | 4,994,904         | SH                  | DEFINED    | 1,2,5,6,7,8 |
| COOPER TIRE & RUBR C | COM            | 21683110 | 9,233         | 930,768           | SH                  | DEFINED    | 1,2,5       |
| COPA HOLDINGS SA     | CL A           | P3107610 | 43,409        | 1,063,420         | SH                  | DEFINED    | 1,4,5,7,10  |
| COPANO ENERGY L L C  | COM UNITS      | 21720210 | 862           | 53,733            | SH                  | DEFINED    | 1,2         |
| COPART INC           | COM            | 21720410 | 47,361        | 1,366,049         | SH                  | DEFINED    | 1,2,5,6,10  |
| CORE LABORATORIES N  | COM            | N2271710 | 3,481         | 39,937            | SH                  | DEFINED    | 1,2,5,6     |
| CORE MARK HOLDING CO | COM            | 21868110 | 3,732         | 143,197           | SH                  | DEFINED    | 1,2,6,8     |
| CORINTHIAN COLLEGES  | COM            | 21886810 | 34,276        | 2,024,570         | SH                  | DEFINED    | 1,2,5,6     |
| CORN PRODS INTL INC  | COM            | 21902310 | 37,808        | 1,411,262         | SH                  | DEFINED    | 1,2,5,6,8,1 |
| CORNELL COMPANIES IN | COM            | 21914110 | 2,765         | 170,543           | SH                  | DEFINED    | 1,2,5,6     |
| CORNERSTONE THERAPEU | COM            | 21924P10 | 810           | 73,712            | SH                  | DEFINED    | 1,2         |
| CORNING INC          | COM            | 21935010 | 824,175       | 51,318,474        | SH                  | DEFINED    | 1,2,5,6,7,8 |
| CORPBANCA            | SP ADR REG     | 21987A20 | 1,075         | 36,437            | SH                  | DEFINED    | 1,2,5       |
| CORPORATE EXECUTIVE  | COM            | 21988R10 | 20,809        | 1,002,378         | SH                  | DEFINED    | 1,2,5,6     |
| CORPORATE OFFICE PPT | SH BEN INT     | 22002T10 | 59,478        | 2,027,905         | SH                  | DEFINED    | 1,2,3,5,8,1 |
| CORRECTIONS CORP AME | COM NEW        | 22025Y40 | 57,412        | 3,379,189         | SH                  | DEFINED    | 1,2,3,5,6,7 |
| CORUS BANKSHARES INC | COM            | 22087310 | 18            | 64,952            | SH                  | DEFINED    | 1           |
| CORVEL CORP          | COM            | 22100610 | 3,486         | 153,096           | SH                  | DEFINED    | 1,2,5,6     |
| COSI INC             | COM            | 22122P10 | 16            | 25,700            | SH                  | DEFINED    | 1           |
| COST PLUS INC CALIF  | COM            | 22148510 | 42            | 28,329            | SH                  | DEFINED    | 1           |
| COSTAR GROUP INC     | COM            | 22160N10 | 10,935        | 274,255           | SH                  | DEFINED    | 1,2,5,6     |
| COSTCO WHSL CORP NEW | COM            | 22160K10 | 647,843       | 14,151,222        | SH                  | DEFINED    | 1,2,5,6,7,8 |
| COUGAR BIOTECHNOLOGY | COM            | 22208310 | 8,633         | 200,946           | SH                  | DEFINED    | 1,2,6       |

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|                      |             |          |         |           |    |         |              |
|----------------------|-------------|----------|---------|-----------|----|---------|--------------|
| COURIER CORP         | COM         | 22266010 | 3,458   | 226,624   | SH | DEFINED | 1,2,5        |
| COUSINS PPTYS INC    | COM         | 22279510 | 15,110  | 1,777,639 | SH | DEFINED | 1,2,3,5,8    |
| COVANCE INC          | COM         | 22281610 | 78,340  | 1,592,279 | SH | DEFINED | 1,2,5,6,7,8  |
| COVANTA HLDG CORP    | COM         | 22282E10 | 21,998  | 1,297,078 | SH | DEFINED | 1,2,5,6,10   |
| COVENANT TRANSN GROU | CL A        | 22284P10 | 69      | 12,631    | SH | DEFINED | 1            |
| COVENTRY HEALTH CARE | COM         | 22286210 | 111,559 | 5,962,552 | SH | DEFINED | 1,2,5,6,7,8  |
| COVIDIEN PLC         | SHS         | G2554F10 | 114,552 | 3,059,613 | SH | DEFINED | 1,2,5,6,7,8  |
| COWEN GROUP INC      | COM         | 22362110 | 128     | 15,360    | SH | DEFINED | 1            |
| CP HOLDRS            | DEP RCPTS   | 12616K10 | 217     | 2,407     | SH | DEFINED | 1            |
| CPFL ENERGIA S A     | SPONSORED   | 12615310 | 313     | 6,471     | SH | DEFINED | 1,6          |
| CPI CORP             | COM         | 12590210 | 792     | 46,610    | SH | DEFINED | 1,2          |
| CPI INTERNATIONAL IN | COM         | 12618M10 | 1,074   | 123,567   | SH | DEFINED | 1,2          |
| CRA INTL INC         | COM         | 12618T10 | 4,824   | 173,766   | SH | DEFINED | 1,2,5,6      |
| CRACKER BARREL OLD C | COM         | 22410J10 | 11,307  | 405,265   | SH | DEFINED | 1,2,5        |
| CRANE CO             | COM         | 22439910 | 22,735  | 1,019,071 | SH | DEFINED | 1,2,5,6,7,10 |
| CRAWFORD & CO        | CL B        | 22463310 | 1,525   | 317,650   | SH | DEFINED | 1,2,5,6      |
| CRAY INC             | COM NEW     | 22522330 | 4,607   | 584,601   | SH | DEFINED | 1,2,5        |
| CREDICORP LTD        | COM         | G2519Y10 | 68,257  | 1,172,804 | SH | DEFINED | 1,2,4,6,7,10 |
| CREDIT ACCEP CORP MI | COM         | 22531010 | 2,060   | 94,286    | SH | DEFINED | 1,2,5,6      |
| CREDIT SUISSE GROUP  | SPONSORED   | 22540110 | 1,080   | 23,614    | SH | DEFINED | 1            |
| CREDO PETE CORP      | COM PAR \$0 | 22543920 | 667     | 62,478    | SH | DEFINED | 1,2          |
| CREE INC             | COM         | 22544710 | 56,794  | 1,931,758 | SH | DEFINED | 1,2,5,6,10   |
| CROCS INC            | COM         | 22704610 | 6,778   | 1,993,614 | SH | DEFINED | 1,2,5,6      |
| CROSS CTRY HEALTHCAR | COM         | 22748310 | 3,525   | 513,112   | SH | DEFINED | 1,2,5        |
| CROSSTEX ENERGY INC  | COM         | 22765Y10 | 2,816   | 675,388   | SH | DEFINED | 1,2,5        |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|-------------|-------------|
| CROSSTEX ENERGY L P  | COM            | 22765U10 | 126           | 40,417            | SH                             | DEFINED     | 1,2         |
| CROWN CASTLE INTL CO | COM            | 22822710 | 95,103        | 3,959,344         | SH                             | DEFINED     | 1,2,5,6,7,8 |
| CROWN HOLDINGS INC   | COM            | 22836810 | 85,719        | 3,550,919         | SH                             | DEFINED     | 1,2,5,6,7,8 |
| CROWN MEDIA HLDGS IN | CL A           | 22841110 | 340           | 203,874           | SH                             | DEFINED     | 1,2,5       |
| CRYOLIFE INC         | COM            | 22890310 | 2,493         | 450,079           | SH                             | DEFINED     | 1,2,6       |
| CSG SYS INTL INC     | COM            | 12634910 | 10,917        | 824,532           | SH                             | DEFINED     | 1,2,5,6     |
| CSS INDS INC         | COM            | 12590610 | 2,534         | 124,356           | SH                             | DEFINED     | 1,2,5       |
| CSX CORP             | COM            | 12640810 | 468,481       | 13,528,183        | SH                             | DEFINED     | 1,2,5,6,7,8 |
| CTC MEDIA INC        | COM            | 12642X10 | 5,239         | 442,834           | SH                             | DEFINED     | 1,2,5,6,10  |
| CTRIIP COM INTL LTD  | ADR            | 22943F10 | 17,455        | 376,992           | SH                             | DEFINED     | 1,2,4,5,6   |
| CTS CORP             | COM            | 12650110 | 4,635         | 707,621           | SH                             | DEFINED     | 1,2,5       |
| CUBIC CORP           | COM            | 22966910 | 10,354        | 289,298           | SH                             | DEFINED     | 1,2,5,6     |
| CUBIC ENERGY INC     | COM            | 22967510 | 267           | 247,600           | SH                             | DEFINED     | 1,2         |
| CUBIST PHARMACEUTICA | COM            | 22967810 | 37,174        | 2,028,055         | SH                             | DEFINED     | 1,2,5,6     |
| CULLEN FROST BANKERS | COM            | 22989910 | 68,316        | 1,481,266         | SH                             | DEFINED     | 1,2,5,6,10  |
| CULP INC             | COM            | 23021510 | 56            | 11,213            | SH                             | DEFINED     | 1           |
| CUMMINS INC          | COM            | 23102110 | 590,490       | 16,770,525        | SH                             | DEFINED     | 1,2,5,6,7,8 |
| CUMULUS MEDIA INC    | CL A           | 23108210 | 43            | 45,763            | SH                             | DEFINED     | 1,2         |
| CURAGEN CORP         | COM            | 23126R10 | 820           | 569,298           | SH                             | DEFINED     | 1           |
| CURIS INC            | COM            | 23126910 | 931           | 582,118           | SH                             | DEFINED     | 1,2         |
| CURTISS WRIGHT CORP  | COM            | 23156110 | 25,256        | 849,511           | SH                             | DEFINED     | 1,2,5       |
| CUTERA INC           | COM            | 23210910 | 1,323         | 153,455           | SH                             | DEFINED     | 1,2         |
| CVB FINL CORP        | COM            | 12660010 | 15,165        | 2,540,163         | SH                             | DEFINED     | 1,2,5       |

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|                      |             |          |           |            |    |         |             |
|----------------------|-------------|----------|-----------|------------|----|---------|-------------|
| CVR ENERGY INC       | COM         | 12662P10 | 3,156     | 430,586    | SH | DEFINED | 1,2,5,8     |
| CVS CAREMARK CORPORA | COM         | 12665010 | 1,572,728 | 49,348,230 | SH | DEFINED | 1,2,5,6,7,8 |
| CYBERONICS INC       | COM         | 23251P10 | 7,419     | 446,149    | SH | DEFINED | 1,2,5,6     |
| CYBERSOURCE CORP     | COM         | 23251J10 | 19,663    | 1,285,172  | SH | DEFINED | 1,2,5,6     |
| CYMER INC            | COM         | 23257210 | 18,244    | 613,654    | SH | DEFINED | 1,2,5,6     |
| CYNOSURE INC         | CL A        | 23257720 | 1,277     | 166,879    | SH | DEFINED | 1,2         |
| CYPRESS BIOSCIENCES  | COM PAR \$. | 23267450 | 5,137     | 545,348    | SH | DEFINED | 1,2,5,6     |
| CYPRESS SEMICONDUCTO | COM         | 23280610 | 30,897    | 3,358,412  | SH | DEFINED | 1,2,5,6,7,8 |
| CYTEC INDS INC       | COM         | 23282010 | 18,025    | 968,035    | SH | DEFINED | 1,2,5,6,8,1 |
| CYTOKINETICS INC     | COM         | 23282W10 | 1,497     | 528,956    | SH | DEFINED | 1,2         |
| CYTORI THERAPEUTICS  | COM         | 23283K10 | 986       | 273,192    | SH | DEFINED | 1,2         |
| CYTRX CORP           | COM NEW     | 23282830 | 78        | 72,369     | SH | DEFINED | 1           |
| D & E COMMUNICATIONS | COM         | 23286010 | 2,029     | 198,328    | SH | DEFINED | 1,2         |
| D R HORTON INC       | COM         | 23331A10 | 116,564   | 12,453,459 | SH | DEFINED | 1,2,5,6,7,8 |
| DAIMLER AG           | REG SHS     | D1668R12 | 1,205     | 33,235     | SH | DEFINED | 1           |
| DAKTRONICS INC       | COM         | 23426410 | 4,185     | 543,462    | SH | DEFINED | 1,2,5,6     |
| DANA HOLDING CORP    | COM         | 23582520 | 1,666     | 1,301,301  | SH | DEFINED | 1,2         |
| DANAHER CORP DEL     | NOTE        | 235851AF | 502       | 550,000    | SH | DEFINED | 1,2         |
| DANAHER CORP DEL     | COM         | 23585110 | 486,251   | 7,875,789  | SH | DEFINED | 1,2,5,6,7,8 |
| DANVERS BANCORP INC  | COM         | 23644210 | 3,299     | 245,252    | SH | DEFINED | 1,2,6       |
| DARDEN RESTAURANTS I | COM         | 23719410 | 159,280   | 4,829,601  | SH | DEFINED | 1,2,5,6,7,8 |
| DARLING INTL INC     | COM         | 23726610 | 12,507    | 1,895,035  | SH | DEFINED | 1,2,5,6     |
| DATA DOMAIN INC      | COM         | 23767P10 | 23,701    | 710,034    | SH | DEFINED | 1,2,5,6     |
| DATARAM CORP         | COM PAR \$1 | 23810820 | 21        | 14,300     | SH | DEFINED | 1           |
| DAVITA INC           | COM         | 23918K10 | 166,148   | 3,359,231  | SH | DEFINED | 1,2,5,6,7,8 |
| DAWSON GEOPHYSICAL C | COM         | 23935910 | 3,950     | 132,325    | SH | DEFINED | 1,2,5,6     |
| DCP MIDSTREAM PARTNE | COM UT LTD  | 23311P10 | 539       | 24,878     | SH | DEFINED | 1,2         |
| DCT INDUSTRIAL TRUST | COM         | 23315310 | 24,572    | 6,022,517  | SH | DEFINED | 1,2,3,5,8   |
| DDI CORP             | COM 0.0001  | 23316250 | 612       | 134,995    | SH | DEFINED | 1,2         |
| DEALERTRACK HLDGS IN | COM         | 24230910 | 10,717    | 630,772    | SH | DEFINED | 1,2,5,6     |
| DEAN FOODS CO NEW    | COM         | 24237010 | 161,589   | 8,420,468  | SH | DEFINED | 1,2,5,6,7,8 |

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 MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| DEARBORN BANCORP INC | COM            | 24242R10 | 20            | 11,040            | SH                                      | DEFINED     | 1           |
| DECKERS OUTDOOR CORP | COM            | 24353710 | 16,292        | 231,843           | SH                                      | DEFINED     | 1,2,5,6     |
| DECORATOR INDS INC   | COM PAR \$0    | 24363120 | 9             | 11,400            | SH                                      | DEFINED     | 1           |
| DEERE & CO           | COM            | 24419910 | 516,321       | 12,924,192        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DEL MONTE FOODS CO   | COM            | 24522P10 | 27,545        | 2,936,594         | SH                                      | DEFINED     | 1,2,5,6,10  |
| DELCATH SYS INC      | COM            | 24661P10 | 667           | 186,189           | SH                                      | DEFINED     | 1,2         |
| DELEK US HLDGS INC   | COM            | 24664710 | 2,264         | 266,943           | SH                                      | DEFINED     | 1,2,5       |
| DELIA'S INC NEW      | COM            | 24691110 | 78            | 32,909            | SH                                      | DEFINED     | 1           |
| DELL INC             | COM            | 24702R10 | 774,011       | 56,373,709        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DELPHI FINL GROUP IN | CL A           | 24713110 | 19,415        | 999,245           | SH                                      | DEFINED     | 1,2,5       |
| DELTA AIR LINES INC  | COM NEW        | 24736170 | 46,879        | 8,096,590         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DELTA PETE CORP      | COM NEW        | 24790720 | 4,690         | 2,429,903         | SH                                      | DEFINED     | 1,2,5,6     |
| DELTEK INC           | COM            | 24784L10 | 901           | 207,635           | SH                                      | DEFINED     | 1,2         |
| DELTIC TIMBER CORP   | COM            | 24785010 | 5,919         | 166,881           | SH                                      | DEFINED     | 1,2,5,6     |
| DELUXE CORP          | COM            | 24801910 | 19,340        | 1,509,742         | SH                                      | DEFINED     | 1,2,5       |
| DEMANDTEC INC        | COM NEW        | 24802R50 | 2,346         | 266,634           | SH                                      | DEFINED     | 1,2,6       |
| DENBURY RES INC      | COM NEW        | 24791620 | 145,146       | 9,853,749         | SH                                      | DEFINED     | 1,2,5,6,7,8 |

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|                      |            |          |         |            |    |         |             |
|----------------------|------------|----------|---------|------------|----|---------|-------------|
| DENDREON CORP        | COM        | 24823Q10 | 44,019  | 1,760,771  | SH | DEFINED | 1,2,5,6,10  |
| DENNYS CORP          | COM        | 24869P10 | 3,250   | 1,511,721  | SH | DEFINED | 1,2,5,6     |
| DENTSPLY INTL INC NE | COM        | 24903010 | 142,611 | 4,665,076  | SH | DEFINED | 1,2,5,6,7,8 |
| DEPOMED INC          | COM        | 24990810 | 2,600   | 799,877    | SH | DEFINED | 1,2         |
| DESARROLLADORA HOMEX | SPONSORED  | 25030W10 | 37,850  | 1,357,134  | SH | DEFINED | 1,4,6       |
| DESIGN WITHIN REACH  | COM        | 25055710 | 10      | 13,900     | SH | DEFINED | 1           |
| DESTINATION MATERNIT | COM        | 25065D10 | 760     | 45,585     | SH | DEFINED | 1,2,5       |
| DEUTSCHE BANK AG     | NAMEN AKT  | D1819089 | 218     | 3,572      | SH | DEFINED | 1           |
| DEUTSCHE TELEKOM AG  | SPONSORED  | 25156610 | 622     | 52,679     | SH | DEFINED | 1           |
| DEVELOPERS DIVERSIFI | NOTE 3.00  | 251591AS | 348     | 500,000    | SH | DEFINED | 2           |
| DEVELOPERS DIVERSIFI | COM        | 25159110 | 22,807  | 4,673,513  | SH | DEFINED | 1,2,3,5,6,8 |
| DEVON ENERGY CORP NE | COM        | 25179M10 | 835,082 | 15,322,610 | SH | DEFINED | 1,2,5,6,7,8 |
| DEVRY INC DEL        | COM        | 25189310 | 93,639  | 1,871,286  | SH | DEFINED | 1,2,5,6,7,8 |
| DEXCOM INC           | COM        | 25213110 | 3,501   | 565,599    | SH | DEFINED | 1,2,6       |
| DG FASTCHANNEL INC   | COM        | 23326R10 | 4,357   | 238,109    | SH | DEFINED | 1,2,5,6     |
| DHT MARITIME INC     | COM        | Y2065G10 | 3,203   | 614,728    | SH | DEFINED | 1,2         |
| DIAGEO P L C         | SPON ADR N | 25243Q20 | 437     | 7,627      | SH | DEFINED | 1           |
| DIAMOND FOODS INC    | COM        | 25260310 | 7,228   | 259,070    | SH | DEFINED | 1,2,6       |
| DIAMOND HILL INVESTM | COM NEW    | 25264R20 | 1,199   | 29,851     | SH | DEFINED | 1,2         |
| DIAMOND MGMT & TECHN | COM        | 25269L10 | 993     | 236,547    | SH | DEFINED | 1,2         |
| DIAMOND OFFSHORE DRI | COM        | 25271C10 | 220,059 | 2,649,721  | SH | DEFINED | 1,2,5,6,7,8 |
| DIAMONDROCK HOSPITAL | COM        | 25278430 | 23,373  | 3,733,745  | SH | DEFINED | 1,2,3,5,8   |
| DIANA SHIPPING INC   | COM        | Y2066G10 | 272     | 20,394     | SH | DEFINED | 1,5,6       |
| DICE HLDGS INC       | COM        | 25301710 | 866     | 186,210    | SH | DEFINED | 1,2,6       |
| DICKS SPORTING GOODS | COM        | 25339310 | 47,970  | 2,788,925  | SH | DEFINED | 1,2,5,6,10  |
| DIEBOLD INC          | COM        | 25365110 | 48,192  | 1,828,242  | SH | DEFINED | 1,2,5,6,8,1 |
| DIEDRICH COFFEE INC  | COM NEW    | 25367520 | 673     | 28,297     | SH | DEFINED | 1,2         |
| DIGI INTL INC        | COM        | 25379810 | 5,600   | 574,324    | SH | DEFINED | 1,2,5,6     |
| DIGITAL RIV INC      | COM        | 25388B10 | 38,237  | 1,052,774  | SH | DEFINED | 1,2,5,6     |
| DIGITAL RLTY TR INC  | COM        | 25386810 | 77,360  | 2,157,879  | SH | DEFINED | 1,2,3,5,6,7 |
| DIGITALGLOBE INC     | COM NEW    | 25389M87 | 3,483   | 181,382    | SH | DEFINED | 1,2         |
| DILLARDS INC         | CL A       | 25406710 | 11,020  | 1,197,799  | SH | DEFINED | 1,2,5,8     |
| DIME CMNTY BANCSHARE | COM        | 25392210 | 5,138   | 563,976    | SH | DEFINED | 1,2,5       |
| DINEEQUITY INC       | COM        | 25442310 | 9,668   | 309,965    | SH | DEFINED | 1,2,5,6     |
| DIODES INC           | COM        | 25454310 | 7,593   | 485,510    | SH | DEFINED | 1,2,5,6     |
| DIONEX CORP          | COM        | 25454610 | 19,171  | 314,129    | SH | DEFINED | 1,2,5,6     |
| DIRECTV GROUP INC    | COM        | 25459L10 | 638,417 | 25,836,395 | SH | DEFINED | 1,2,5,6,7,8 |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| DISCOVER FINL SVCS   | COM            | 25470910 | 173,794       | 16,922,456        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DISCOVERY COMMUNICAT | COM SER A      | 25470F10 | 20,796        | 923,858           | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DISCOVERY COMMUNICAT | COM SER C      | 25470F30 | 58,906        | 2,869,261         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DISCOVERY LABORATORI | COM            | 25466810 | 1,458         | 1,375,554         | SH                                      | DEFINED     | 1,2,5       |
| DISH NETWORK CORP    | CL A           | 25470M10 | 69,458        | 4,284,898         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DISNEY WALT CO       | COM DISNEY     | 25468710 | 1,485,157     | 63,658,701        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| DITECH NETWORKS INC  | COM            | 25500T10 | 32            | 25,885            | SH                                      | DEFINED     | 1           |
| DIVX INC             | COM            | 25541310 | 2,916         | 531,102           | SH                                      | DEFINED     | 1,2,5,6     |
| DIXIE GROUP INC      | CL A           | 25551910 | 41            | 13,964            | SH                                      | DEFINED     | 1           |
| DOLAN MEDIA CO       | COM            | 25659P40 | 4,692         | 366,881           | SH                                      | DEFINED     | 1,2,6       |
| DOLBY LABORATORIES I | COM            | 25659T10 | 27,352        | 733,682           | SH                                      | DEFINED     | 1,2,5,6,7,8 |



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|                      |             |          |         |            |    |         |             |
|----------------------|-------------|----------|---------|------------|----|---------|-------------|
| DOLLAR FINL CORP     | COM         | 25666410 | 4,773   | 346,153    | SH | DEFINED | 1,2,5,6     |
| DOLLAR THRIFTY AUTOM | COM         | 25674310 | 9,724   | 697,068    | SH | DEFINED | 1,2         |
| DOLLAR TREE INC      | COM         | 25674610 | 127,902 | 3,038,056  | SH | DEFINED | 1,2,5,6,7,8 |
| DOMINION RES INC VA  | COM         | 25746U10 | 719,892 | 21,540,765 | SH | DEFINED | 1,2,5,6,7,8 |
| DOMINOS PIZZA INC    | COM         | 25754A20 | 4,365   | 582,758    | SH | DEFINED | 1,2,5       |
| DOMTAR CORP          | COM NEW     | 25755920 | 13,444  | 810,875    | SH | DEFINED | 1,2,5,6,7,8 |
| DONALDSON INC        | COM         | 25765110 | 51,945  | 1,499,558  | SH | DEFINED | 1,2,5,6,10  |
| DONEGAL GROUP INC    | CL A        | 25770120 | 2,824   | 185,692    | SH | DEFINED | 1,2         |
| DONNELLEY R R & SONS | COM         | 25786710 | 82,279  | 7,080,842  | SH | DEFINED | 1,2,5,6,7,8 |
| DORAL FINL CORP      | COM NEW     | 25811P88 | 164     | 65,629     | SH | DEFINED | 1,2         |
| DORCHESTER MINERALS  | COM UNIT    | 25820R10 | 764     | 33,485     | SH | DEFINED | 1,2         |
| DORMAN PRODUCTS INC  | COM         | 25827810 | 1,919   | 138,725    | SH | DEFINED | 1,2         |
| DOT HILL SYS CORP    | COM         | 25848T10 | 41      | 51,627     | SH | DEFINED | 1           |
| DOUBLE EAGLE PETE CO | COM PAR \$0 | 25857020 | 55      | 11,025     | SH | DEFINED | 1,2,5       |
| DOUBLE-TAKE SOFTWARE | COM         | 25859810 | 1,918   | 221,723    | SH | DEFINED | 1,2,6       |
| DOUGLAS EMMETT INC   | COM         | 25960P10 | 33,797  | 3,759,396  | SH | DEFINED | 1,2,3,5,7,8 |
| DOVER CORP           | COM         | 26000310 | 208,119 | 6,289,475  | SH | DEFINED | 1,2,5,6,7,8 |
| DOVER DOWNS GAMING & | COM         | 26009510 | 1,358   | 292,036    | SH | DEFINED | 1,2,5       |
| DOVER MOTORSPORTS IN | COM         | 26017410 | 41      | 29,199     | SH | DEFINED | 1           |
| DOW CHEM CO          | COM         | 26054310 | 595,805 | 36,914,778 | SH | DEFINED | 1,2,5,6,7,8 |
| DPL INC              | COM         | 23329310 | 60,195  | 2,597,992  | SH | DEFINED | 1,2,5,6,7,8 |
| DR PEPPER SNAPPLE GR | COM         | 26138E10 | 202,869 | 9,573,826  | SH | DEFINED | 1,2,5,6,7,8 |
| DR REDDYS LABS LTD   | ADR         | 25613520 | 6,565   | 387,319    | SH | DEFINED | 1,2,4,5,6   |
| DRDGOLD LIMITED      | SPON ADR N  | 26152H30 | 78      | 10,307     | SH | DEFINED | 1           |
| DREAMWORKS ANIMATION | CL A        | 26153C10 | 40,992  | 1,485,773  | SH | DEFINED | 1,2,5,10    |
| DRESS BARN INC       | COM         | 26157010 | 36,691  | 2,565,812  | SH | DEFINED | 1,2,5,6     |
| DRESSER-RAND GROUP I | COM         | 26160810 | 33,116  | 1,268,797  | SH | DEFINED | 1,2,5,6,10  |
| DREW INDS INC        | COM NEW     | 26168L20 | 3,515   | 288,818    | SH | DEFINED | 1,2,5,6     |
| DRI CORPORATION      | COM         | 23330F10 | 26      | 16,137     | SH | DEFINED | 1           |
| DRIL-QUIP INC        | COM         | 26203710 | 28,615  | 751,037    | SH | DEFINED | 1,2,5,6     |
| DRUGSTORE COM INC    | COM         | 26224110 | 1,743   | 952,287    | SH | DEFINED | 1,2         |
| DRYSHIPS INC         | SHS         | Y2109Q10 | 180     | 31,129     | SH | DEFINED | 1,5,6       |
| DSP GROUP INC        | COM         | 23332B10 | 4,384   | 648,501    | SH | DEFINED | 1,2,5       |
| DST SYS INC DEL      | COM         | 23332610 | 38,402  | 1,039,298  | SH | DEFINED | 1,2,5,6,7,8 |
| DSW INC              | CL A        | 23334L10 | 2,078   | 211,015    | SH | DEFINED | 1,2,5,6     |
| DTE ENERGY CO        | COM         | 23333110 | 196,336 | 6,135,503  | SH | DEFINED | 1,2,5,6,7,8 |
| DTS INC              | COM         | 23335C10 | 6,883   | 254,267    | SH | DEFINED | 1,2,5,6     |
| DU PONT E I DE NEMOU | COM         | 26353410 | 957,753 | 37,383,002 | SH | DEFINED | 1,2,5,6,7,8 |
| DUCOMMUN INC DEL     | COM         | 26414710 | 3,515   | 187,063    | SH | DEFINED | 1,2,5       |
| DUFF & PHELPS CORP N | CL A        | 26433B10 | 3,507   | 197,268    | SH | DEFINED | 1,2,6       |
| DUKE ENERGY CORP NEW | COM         | 26441C10 | 711,938 | 48,796,327 | SH | DEFINED | 1,2,5,6,7,8 |
| DUKE REALTY CORP     | COM NEW     | 26441150 | 81,982  | 9,347,953  | SH | DEFINED | 1,2,3,5,6,7 |
| DUN & BRADSTREET COR | COM         | 26483E10 | 136,544 | 1,681,374  | SH | DEFINED | 1,2,5,6,7,8 |

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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| DUNCAN ENERGY PARTNE | COM UNITS      | 26502610 | 227           | 14,029            | SH                                      | DEFINED 1,2         |
| DUPONT FABROS TECHNO | COM            | 26613Q10 | 9,934         | 1,054,538         | SH                                      | DEFINED 1,2,3,5,6,8 |
| DURECT CORP          | COM            | 26660510 | 2,792         | 1,173,271         | SH                                      | DEFINED 1,2,5,6     |
| DXP ENTERPRISES INC  | COM NEW        | 23337740 | 1,495         | 130,365           | SH                                      | DEFINED 1,2,5       |
| DYAX CORP            | COM            | 26746E10 | 1,525         | 712,398           | SH                                      | DEFINED 1,2,5       |

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|                      |            |          |           |            |    |         |             |
|----------------------|------------|----------|-----------|------------|----|---------|-------------|
| DYCOM INDS INC       | COM        | 26747510 | 12,425    | 1,122,383  | SH | DEFINED | 1,2,5,6     |
| DYNAMEX INC          | COM        | 26784F10 | 2,192     | 142,457    | SH | DEFINED | 1,2         |
| DYNAMIC MATLS CORP   | COM        | 26788810 | 3,727     | 193,298    | SH | DEFINED | 1,2,5,6     |
| DYNAMICS RESH CORP   | COM        | 26805710 | 726       | 72,514     | SH | DEFINED | 1,2         |
| DYNAVAX TECHNOLOGIES | COM        | 26815810 | 43        | 33,691     | SH | DEFINED | 1           |
| DYNCORP INTL INC     | CL A       | 26817C10 | 7,175     | 427,356    | SH | DEFINED | 1,2,5,6     |
| DYNEGY INC DEL       | CL A       | 26817G10 | 39,070    | 17,211,610 | SH | DEFINED | 1,2,5,6,7,8 |
| DYNEX CAP INC        | COM NEW    | 26817Q50 | 889       | 108,381    | SH | DEFINED | 1,2         |
| E HOUSE CHINA HLDGS  | ADR        | 26852W10 | 688       | 44,590     | SH | DEFINED | 1,2,6       |
| E M C CORP MASS      | NOTE 1.75  | 268648AM | 2,703     | 2,650,000  | SH | DEFINED | 1,2         |
| E M C CORP MASS      | COM        | 26864810 | 856,660   | 65,393,860 | SH | DEFINED | 1,2,5,6,7,8 |
| E TRADE FINANCIAL CO | COM        | 26924610 | 38,398    | 29,765,542 | SH | DEFINED | 1,2,5,6,10, |
| EAGLE BANCORP INC MD | COM        | 26894810 | 723       | 82,463     | SH | DEFINED | 1,2         |
| EAGLE BULK SHIPPING  | COM        | Y2187A10 | 2,491     | 528,910    | SH | DEFINED | 1,2,5       |
| EAGLE MATERIALS INC  | COM        | 26969P10 | 14,302    | 566,649    | SH | DEFINED | 1,2,5,6,7,1 |
| EAGLE ROCK ENERGY PA | UNIT       | 26985R10 | 103       | 32,311     | SH | DEFINED | 1,2         |
| EARTHLINK INC        | COM        | 27032110 | 20,466    | 2,761,965  | SH | DEFINED | 1,2,5       |
| EAST WEST BANCORP IN | COM        | 27579R10 | 14,515    | 2,236,447  | SH | DEFINED | 1,2,5,6     |
| EASTERN CO           | COM        | 27631710 | 977       | 59,229     | SH | DEFINED | 1,2         |
| EASTERN INS HLDGS IN | COM        | 27653410 | 751       | 79,823     | SH | DEFINED | 1,2         |
| EASTGROUP PPTY INC   | COM        | 27727610 | 24,967    | 756,109    | SH | DEFINED | 1,2,3,5,8   |
| EASTMAN CHEM CO      | COM        | 27743210 | 120,223   | 3,172,099  | SH | DEFINED | 1,2,5,6,7,8 |
| EASTMAN KODAK CO     | NOTE 3.37  | 277461BE | 121       | 150,000    | SH | DEFINED | 1           |
| EASTMAN KODAK CO     | COM        | 27746110 | 30,705    | 10,373,170 | SH | DEFINED | 1,2,5,6,7,8 |
| EATON CORP           | COM        | 27805810 | 228,724   | 5,127,202  | SH | DEFINED | 1,2,5,6,7,8 |
| EATON VANCE CORP     | COM NON VT | 27826510 | 78,199    | 2,923,341  | SH | DEFINED | 1,2,5,6,7,8 |
| EBAY INC             | COM        | 27864210 | 629,819   | 36,767,011 | SH | DEFINED | 1,2,5,6,7,8 |
| EBIX INC             | COM NEW    | 27871520 | 4,406     | 140,674    | SH | DEFINED | 1,2,6       |
| ECHELON CORP         | COM        | 27874N10 | 3,770     | 444,588    | SH | DEFINED | 1,2,5,6     |
| ECHOSTAR CORP        | CL A       | 27876810 | 9,031     | 566,572    | SH | DEFINED | 1,2,5,6,8,1 |
| ECLIPSYS CORP        | COM        | 27885610 | 15,351    | 863,398    | SH | DEFINED | 1,2,5,6     |
| ECOLAB INC           | COM        | 27886510 | 250,634   | 6,428,164  | SH | DEFINED | 1,2,5,6,7,8 |
| ECOPETROL S A        | SPONSORED  | 27915810 | 3,562     | 146,058    | SH | DEFINED | 1,5,6,10    |
| EDGE PETE CORP DEL   | COM        | 27986210 | 18        | 31,206     | SH | DEFINED | 1           |
| EDGEWATER TECHNOLOGY | COM        | 28035810 | 44        | 17,022     | SH | DEFINED | 1           |
| EDISON INTL          | COM        | 28102010 | 1,138,614 | 36,192,430 | SH | DEFINED | 1,2,5,6,7,8 |
| EDUCATION RLTY TR IN | COM        | 28140H10 | 5,050     | 1,177,094  | SH | DEFINED | 1,2,3,5,8   |
| EDWARDS LIFESCIENCES | COM        | 28176E10 | 137,118   | 2,015,547  | SH | DEFINED | 1,2,5,6,7,8 |
| EF JOHNSON TECHNOLOG | COM        | 26843B10 | 20        | 31,750     | SH | DEFINED | 1           |
| EHEALTH INC          | COM        | 28238P10 | 6,140     | 347,669    | SH | DEFINED | 1,2,5,6     |
| EINSTEIN NOAH REST G | COM        | 28257U10 | 552       | 63,822     | SH | DEFINED | 1,2         |
| EL PASO CORP         | COM        | 28336L10 | 276,694   | 29,977,727 | SH | DEFINED | 1,2,5,6,7,8 |
| EL PASO ELEC CO      | COM NEW    | 28367785 | 14,288    | 1,023,467  | SH | DEFINED | 1,2,5       |
| EL PASO PIPELINE PAR | COM UNIT L | 28370210 | 608       | 34,662     | SH | DEFINED | 1,2         |
| ELAN PLC             | ADR        | 28413120 | 69        | 10,785     | SH | DEFINED | 1,5         |
| ELECTRO OPTICAL SCIE | COM        | 28519210 | 1,421     | 182,415    | SH | DEFINED | 1,2         |
| ELECTRO RENT CORP    | COM        | 28521810 | 2,954     | 311,240    | SH | DEFINED | 1,2,5       |
| ELECTRO SCIENTIFIC I | COM        | 28522910 | 4,912     | 437,777    | SH | DEFINED | 1,2,5,6     |
| ELECTRONIC ARTS INC  | COM        | 28551210 | 217,794   | 10,027,359 | SH | DEFINED | 1,2,5,6,7,8 |

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 MANAG |
|----------------|----------------|-------|---------------|-------------------|---|-------------|
|----------------|----------------|-------|---------------|-------------------|---|-------------|

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|                      |            |          |         |            |    |         |             |
|----------------------|------------|----------|---------|------------|----|---------|-------------|
| ELECTRONICS FOR IMAG | COM        | 28608210 | 8,932   | 837,932    | SH | DEFINED | 1,2,5       |
| ELIXIR GAMING TECHNO | COM        | 28661G10 | 12      | 75,800     | SH | DEFINED | 1           |
| ELIZABETH ARDEN INC  | COM        | 28660G10 | 3,405   | 390,030    | SH | DEFINED | 1,2,5       |
| ELLIS PERRY INTL INC | COM        | 28885310 | 1,359   | 186,637    | SH | DEFINED | 1,2         |
| ELOYALTY CORP        | COM NEW    | 29015130 | 484     | 61,382     | SH | DEFINED | 1,2         |
| EMBARQ CORP          | COM        | 29078E10 | 188,684 | 4,486,064  | SH | DEFINED | 1,2,5,6,7,8 |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 184     | 12,486     | SH | DEFINED | 1,2,6       |
| EMBOTELLADORA ANDINA | SPON ADR B | 29081P30 | 546     | 31,777     | SH | DEFINED | 1,2,5,6     |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 527     | 31,818     | SH | DEFINED | 1,2,6       |
| EMC INS GROUP INC    | COM        | 26866410 | 1,672   | 80,351     | SH | DEFINED | 1,2         |
| EMCOR GROUP INC      | COM        | 29084Q10 | 34,195  | 1,699,565  | SH | DEFINED | 1,2,5,6,8   |
| EMCORE CORP          | COM        | 29084610 | 1,189   | 943,639    | SH | DEFINED | 1,2,5,6     |
| EMERGENCY MEDICAL SV | CL A       | 29100P10 | 5,457   | 148,204    | SH | DEFINED | 1,2,5,6     |
| EMERGENT BIOSOLUTION | COM        | 29089Q10 | 5,345   | 373,006    | SH | DEFINED | 1,2,6       |
| EMERITUS CORP        | COM        | 29100510 | 3,727   | 282,122    | SH | DEFINED | 1,2,5,6     |
| EMERSON ELEC CO      | COM        | 29101110 | 773,611 | 23,876,894 | SH | DEFINED | 1,2,5,6,7,8 |
| EMERSON RADIO CORP   | COM NEW    | 29108720 | 6       | 10,566     | SH | DEFINED | 1           |
| EMMIS COMMUNICATIONS | CL A       | 29152510 | 35      | 117,422    | SH | DEFINED | 1           |
| EMPIRE DIST ELEC CO  | COM        | 29164110 | 9,411   | 569,685    | SH | DEFINED | 1,2,5       |
| EMPIRE RESORTS INC   | COM        | 29205210 | 85      | 46,946     | SH | DEFINED | 1,5         |
| EMPLOYERS HOLDINGS I | COM        | 29221810 | 12,784  | 943,460    | SH | DEFINED | 1,2,5       |
| EMPRESA NACIONAL DE  | SPONSORED  | 29244T10 | 14,802  | 297,293    | SH | DEFINED | 1,2,5,6,7   |
| EMS TECHNOLOGIES INC | COM        | 26873N10 | 4,691   | 224,473    | SH | DEFINED | 1,2,6       |
| EMULEX CORP          | COM NEW    | 29247520 | 11,457  | 1,171,503  | SH | DEFINED | 1,2,5       |
| ENBRIDGE ENERGY MANA | SHS UNITS  | 29250X10 | 727     | 20,066     | SH | DEFINED | 1,2,5       |
| ENBRIDGE ENERGY PART | COM        | 29250R10 | 2,707   | 70,161     | SH | DEFINED | 1,2         |
| ENCORE ACQUISITION C | COM        | 29255W10 | 44,570  | 1,444,741  | SH | DEFINED | 1,2,5,6,10  |
| ENCORE BANCSHARES IN | COM        | 29255V20 | 234     | 32,396     | SH | DEFINED | 1           |
| ENCORE CAP GROUP INC | COM        | 29255410 | 4,204   | 317,251    | SH | DEFINED | 1,2,5       |
| ENCORE ENERGY PARTNE | COM UNIT   | 29257A10 | 335     | 23,417     | SH | DEFINED | 1,2         |
| ENCORE WIRE CORP     | COM        | 29256210 | 9,017   | 422,347    | SH | DEFINED | 1,2,5       |
| ENDEAVOUR INTL CORP  | COM        | 29259G10 | 2,003   | 1,473,049  | SH | DEFINED | 1,2,6       |
| ENDO PHARMACEUTICALS | COM        | 29264F20 | 47,427  | 2,646,586  | SH | DEFINED | 1,2,5,6,7,1 |
| ENDOLOGIX INC        | COM        | 29266S10 | 1,540   | 459,704    | SH | DEFINED | 1,2         |
| ENDURANCE SPECIALTY  | SHS        | G3039710 | 19,103  | 651,983    | SH | DEFINED | 1,2,5,6,7,8 |
| ENDWAVE CORP         | COM NEW    | 29264A20 | 43      | 16,728     | SH | DEFINED | 1           |
| ENER1 INC            | COM NEW    | 29267A20 | 3,204   | 586,870    | SH | DEFINED | 1,2,6       |
| ENERGEN CORP         | COM        | 29265N10 | 64,905  | 1,626,692  | SH | DEFINED | 1,2,5,6,7,8 |
| ENERGIZER HLDGS INC  | COM        | 29266R10 | 92,710  | 1,774,686  | SH | DEFINED | 1,2,5,6,7,8 |
| ENERGY CONVERSION DE | COM        | 29265910 | 9,936   | 702,173    | SH | DEFINED | 1,2,5,6     |
| ENERGY RECOVERY INC  | COM        | 29270J10 | 2,465   | 348,166    | SH | DEFINED | 1,2,6       |
| ENERGY TRANSFER EQUI | COM UT LTD | 29273V10 | 4,659   | 183,642    | SH | DEFINED | 1,2,8       |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 3,951   | 97,590     | SH | DEFINED | 1,2         |
| ENERGYSOLUTIONS INC  | COM        | 29275620 | 10,651  | 1,157,713  | SH | DEFINED | 1,2,5       |
| ENERNOC INC          | COM        | 29276410 | 3,035   | 140,049    | SH | DEFINED | 1,2,5,6     |
| ENERPLUS RES FD      | UNIT TR G  | 29274D60 | 836     | 38,900     | SH | DEFINED | 7           |
| ENERSIS S A          | SPONSORED  | 29274F10 | 19,782  | 1,071,049  | SH | DEFINED | 1,2,5,6,7   |
| ENERSYS              | COM        | 29275Y10 | 16,267  | 894,258    | SH | DEFINED | 1,2,5       |
| ENGLOBAL CORP        | COM        | 29330610 | 1,584   | 321,933    | SH | DEFINED | 1,2,5       |
| ENI S P A            | SPONSORED  | 26874R10 | 1,451   | 30,615     | SH | DEFINED | 1,2         |
| ENNIS INC            | COM        | 29338910 | 5,005   | 401,689    | SH | DEFINED | 1,2,5       |
| ENPRO INDS INC       | COM        | 29355X10 | 10,850  | 602,470    | SH | DEFINED | 1,2,5       |
| ENSCO INTL INC       | COM        | 26874Q10 | 210,060 | 6,024,079  | SH | DEFINED | 1,2,5,6,7,8 |
| ENSIGN GROUP INC     | COM        | 29358P10 | 1,968   | 138,320    | 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 MANAG           |
|----------------------|----------------|----------|---------------|-------------------|---|-----------------------|
| ENSTAR GROUP LIMITED | SHS            | G3075P10 | 4,427         | 75,230            | SH                                      | DEFINED 1,2,5         |
| ENTEGRIS INC         | COM            | 29362U10 | 5,142         | 1,890,542         | SH                                      | DEFINED 1,2,5,6       |
| ENTERCOM COMMUNICATI | CL A           | 29363910 | 65            | 42,491            | SH                                      | DEFINED 1             |
| ENERGY CORP NEW      | COM            | 29364G10 | 532,697       | 6,871,731         | SH                                      | DEFINED 1,2,5,6,7,8   |
| ENTEROMEDICS INC     | COM            | 29365M10 | 414           | 124,413           | SH                                      | DEFINED 1,2           |
| ENTERPRISE BANCORP I | COM            | 29366810 | 471           | 39,897            | SH                                      | DEFINED 1,2           |
| ENTERPRISE FINL SVCS | COM            | 29371210 | 1,295         | 142,441           | SH                                      | DEFINED 1,2           |
| ENTERPRISE GP HLDGS  | UNIT LP IN     | 29371610 | 971           | 38,624            | SH                                      | DEFINED 1,2,8         |
| ENTERPRISE PRODS PAR | COM            | 29379210 | 7,318         | 293,438           | SH                                      | DEFINED 1,2,8         |
| ENTERTAINMENT PTYS   | COM SH BEN     | 29380T10 | 14,541        | 705,858           | SH                                      | DEFINED 1,2,3,5,8     |
| ENTORIAN TECHNOLOGIE | COM            | 29383P10 | 4             | 13,199            | SH                                      | DEFINED 1             |
| ENTRAVISION COMMUNIC | CL A           | 29382R10 | 29            | 59,481            | SH                                      | DEFINED 1             |
| ENTREMED INC         | COM            | 29382F10 | 11            | 23,290            | SH                                      | DEFINED 1             |
| ENTROPIC COMMUNICATI | COM            | 29384R10 | 1,180         | 524,455           | SH                                      | DEFINED 1,2           |
| ENTRUST INC          | COM            | 29384810 | 1,218         | 673,191           | SH                                      | DEFINED 1,2,5         |
| ENZO BIOCHEM INC     | COM            | 29410010 | 2,246         | 507,002           | SH                                      | DEFINED 1,2,5,6       |
| ENZON PHARMACEUTICAL | COM            | 29390410 | 9,020         | 1,140,346         | SH                                      | DEFINED 1,2,5,6       |
| EOG RES INC          | COM            | 26875P10 | 594,875       | 8,758,465         | SH                                      | DEFINED 1,2,5,6,7,8   |
| EPICEPT CORP         | COM            | 29426420 | 20            | 25,527            | SH                                      | DEFINED 1             |
| EPICOR SOFTWARE CORP | COM            | 29426L10 | 4,865         | 917,957           | SH                                      | DEFINED 1,2,5,6       |
| EPIQ SYS INC         | COM            | 26882D10 | 8,189         | 532,438           | SH                                      | DEFINED 1,2,5,6       |
| EPLUS INC            | COM            | 29426810 | 539           | 36,974            | SH                                      | DEFINED 1,2           |
| EPOCH HOLDING CORP   | COM            | 29428R10 | 1,219         | 141,055           | SH                                      | DEFINED 1,2           |
| EQT CORP             | COM            | 26884L10 | 165,219       | 4,732,718         | SH                                      | DEFINED 1,2,5,6,7,8   |
| EQUIFAX INC          | COM            | 29442910 | 126,679       | 4,853,593         | SH                                      | DEFINED 1,2,5,6,7,8   |
| EQUINIX INC          | COM NEW        | 29444U50 | 34,458        | 473,718           | SH                                      | DEFINED 1,2,5,6,8,1   |
| EQUITY LIFESTYLE PPT | COM            | 29472R10 | 27,532        | 740,511           | SH                                      | DEFINED 1,2,3,5,6,8   |
| EQUITY ONE           | COM            | 29475210 | 18,374        | 1,385,685         | SH                                      | DEFINED 1,2,3,5,8     |
| EQUITY RESIDENTIAL   | SH BEN INT     | 29476L10 | 298,763       | 13,439,618        | SH                                      | DEFINED 1,2,3,5,6,7,8 |
| ERESEARCHTECHNOLOGY  | COM            | 29481V10 | 5,135         | 828,176           | SH                                      | DEFINED 1,2,5,6       |
| ERICSSON L M TEL CO  | ADR B SEK      | 29482160 | 5,446         | 556,826           | SH                                      | DEFINED 1,2           |
| ERIE INDY CO         | CL A           | 29530P10 | 12,625        | 353,061           | SH                                      | DEFINED 1,2,5,6,8,1   |
| ESB FINL CORP        | COM            | 26884F10 | 1,461         | 111,359           | SH                                      | DEFINED 1,2           |
| ESCO TECHNOLOGIES IN | COM            | 29631510 | 19,408        | 433,219           | SH                                      | DEFINED 1,2,5,6       |
| ESSA BANCORP INC     | COM            | 29667D10 | 3,057         | 223,635           | SH                                      | DEFINED 1,2           |
| ESSEX PPTY TR INC    | COM            | 29717810 | 61,627        | 990,318           | SH                                      | DEFINED 1,2,3,5,6,8   |
| ESTERLINE TECHNOLOGI | COM            | 29742510 | 14,359        | 530,433           | SH                                      | DEFINED 1,2,5,6       |
| ETHAN ALLEN INTERIOR | COM            | 29760210 | 4,745         | 458,041           | SH                                      | DEFINED 1,2,5         |
| EUROBANCSHARES INC   | COM            | 29871610 | 22            | 10,800            | SH                                      | DEFINED 1             |
| EURONET WORLDWIDE IN | COM            | 29873610 | 14,225        | 733,611           | SH                                      | DEFINED 1,2,5,6       |
| EV ENERGY PARTNERS L | COM UNITS      | 26926V10 | 196           | 10,384            | SH                                      | DEFINED 1,2           |
| EV3 INC              | COM            | 26928A20 | 12,578        | 1,170,070         | SH                                      | DEFINED 1,2,5,6       |
| EVANS & SUTHERLAND C | COM            | 29909610 | 8             | 16,128            | SH                                      | DEFINED 1             |
| EVERCORE PARTNERS IN | CLASS A        | 29977A10 | 3,173         | 161,574           | SH                                      | DEFINED 1,2,6         |
| EVEREST RE GROUP LTD | COM            | G3223R10 | 88,579        | 1,237,656         | SH                                      | DEFINED 1,2,5,6,7,8   |
| EVERGREEN ENERGY INC | COM            | 30024B10 | 1,530         | 1,560,829         | SH                                      | DEFINED 1,2           |
| EVERGREEN SOLAR INC  | COM            | 30033R10 | 5,422         | 2,498,749         | SH                                      | DEFINED 1,2,5,6       |
| EVOLVING SYS INC     | COM            | 30049R10 | 70            | 26,876            | SH                                      | DEFINED 1             |
| EXACT SCIENCES CORP  | COM            | 30063P10 | 55            | 20,617            | SH                                      | DEFINED 1             |
| EXACTECH INC         | COM            | 30064E10 | 1,397         | 96,341            | SH                                      | DEFINED 1,2,6         |
| EXAR CORP            | COM            | 30064510 | 4,569         | 635,510           | SH                                      | DEFINED 1,2,5         |
| EXCEL MARITIME CARRI | COM            | V3267N10 | 170           | 25,231            | SH                                      | DEFINED 1,2,5,6       |
| EXCO RESOURCES INC   | COM            | 26927940 | 29,024        | 2,246,402         | SH                                      | DEFINED 1,2,5,6,10    |
| EXELIXIS INC         | COM            | 30161Q10 | 8,337         | 1,712,004         | SH                                      | DEFINED 1,2,5,6       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------|
| EXELON CORP          | COM            | 30161N10 | 1,202,618        | 23,484,045           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| EXIDE TECHNOLOGIES   | COM NEW        | 30205120 | 3,590            | 962,562              | SH         |              | DEFINED                  | 1,2,5,8     |
| EXLSERVICE HOLDINGS  | COM            | 30208110 | 2,389            | 213,120              | SH         |              | DEFINED                  | 1,2,5,6     |
| EXPEDIA INC DEL      | COM            | 30212P10 | 120,558          | 7,978,705            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| EXPEDITORS INTL WASH | COM            | 30213010 | 217,108          | 6,511,937            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| EXPONENT INC         | COM            | 30214U10 | 4,724            | 192,733              | SH         |              | DEFINED                  | 1,2,6       |
| EXPRESS SCRIPTS INC  | COM            | 30218210 | 631,372          | 9,183,594            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| EXTERRAN HLDGS INC   | COM            | 30225X10 | 30,406           | 1,895,654            | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| EXTERRAN PARTNERS LP | COM UNITS      | 30225N10 | 154              | 11,216               | SH         |              | DEFINED                  | 1,2         |
| EXTRA SPACE STORAGE  | COM            | 30225T10 | 22,053           | 2,641,031            | SH         |              | DEFINED                  | 1,2,3,5,8   |
| EXTREME NETWORKS INC | COM            | 30226D10 | 2,630            | 1,315,091            | SH         |              | DEFINED                  | 1,2,5       |
| EXXON MOBIL CORP     | COM            | 30231G10 | 11,901,548       | 170,240,994          | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| EZCORP INC           | CL A NON V     | 30230110 | 12,823           | 1,189,560            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| F M C CORP           | COM NEW        | 30249130 | 83,614           | 1,767,737            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| F5 NETWORKS INC      | COM            | 31561610 | 56,976           | 1,646,233            | SH         |              | DEFINED                  | 1,2,5,6,10  |
| FACET BIOTECH CORP   | SHS            | 30303Q10 | 4,063            | 437,357              | SH         |              | DEFINED                  | 1,2,5,6     |
| FACTSET RESH SYS INC | COM            | 30307510 | 41,595           | 834,075              | SH         |              | DEFINED                  | 1,2,5,6,10  |
| FAIR ISAAC CORP      | COM            | 30325010 | 22,181           | 1,434,737            | SH         |              | DEFINED                  | 1,2,5,6     |
| FAIRCHILD SEMICONDC  | COM            | 30372610 | 18,613           | 2,662,747            | SH         |              | DEFINED                  | 1,2,5,6,7,1 |
| FAIRPOINT COMMUNICAT | COM            | 30556010 | 972              | 1,619,749            | SH         |              | DEFINED                  | 1,2,5,6     |
| FALCONSTOR SOFTWARE  | COM            | 30613710 | 2,349            | 494,597              | SH         |              | DEFINED                  | 1,2,5,6     |
| FAMILY DLR STORES IN | COM            | 30700010 | 172,801          | 6,106,051            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| FAMOUS DAVES AMER IN | COM            | 30706810 | 72               | 11,790               | SH         |              | DEFINED                  | 1           |
| FARMER BROS CO       | COM            | 30767510 | 2,074            | 90,636               | SH         |              | DEFINED                  | 1,2,5       |
| FARMERS CAP BK CORP  | COM            | 30956210 | 2,658            | 105,604              | SH         |              | DEFINED                  | 1,2         |
| FARO TECHNOLOGIES IN | COM            | 31164210 | 4,029            | 259,444              | SH         |              | DEFINED                  | 1,2,5,6     |
| FASTENAL CO          | COM            | 31190010 | 135,755          | 4,092,718            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| FBL FINL GROUP INC   | CL A           | 30239F10 | 1,791            | 216,828              | SH         |              | DEFINED                  | 1,2,5       |
| FBR CAPITAL MARKETS  | COM            | 30247C30 | 1,658            | 352,700              | SH         |              | DEFINED                  | 1,2,5,6     |
| FCSTONE GROUP INC    | COM            | 31308T10 | 1,532            | 387,838              | SH         |              | DEFINED                  | 1,2,5,6     |
| FEDERAL HOME LN MTG  | COM            | 31340030 | 1,173            | 1,891,609            | SH         |              | DEFINED                  | 1,2,5,6,10  |
| FEDERAL MOGUL CORP   | COM            | 31354940 | 3,298            | 348,977              | SH         |              | DEFINED                  | 1,2,5,8,10  |
| FEDERAL NATL MTG ASS | COM            | 31358610 | 1,960            | 3,379,992            | SH         |              | DEFINED                  | 1,2,5,6,10  |
| FEDERAL REALTY INVT  | SH BEN INT     | 31374720 | 114,957          | 2,231,306            | SH         |              | DEFINED                  | 1,2,3,5,6,7 |
| FEDERAL SIGNAL CORP  | COM            | 31385510 | 10,202           | 1,333,542            | SH         |              | DEFINED                  | 1,2,5       |
| FEDERATED INVS INC P | CL B           | 31421110 | 68,295           | 2,835,001            | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| FEDEX CORP           | COM            | 31428X10 | 554,697          | 9,972,979            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| FEI CO               | COM            | 30241L10 | 13,494           | 589,254              | SH         |              | DEFINED                  | 1,2,5,6     |
| FELCOR LODGING TR IN | COM            | 31430F10 | 5,339            | 2,170,155            | SH         |              | DEFINED                  | 1,2,3,5,8   |
| FEMALE HEALTH CO     | COM            | 31446210 | 536              | 111,599              | SH         |              | DEFINED                  | 1,2         |
| FERRELLGAS PARTNERS  | UNIT LTD P     | 31529310 | 899              | 55,350               | SH         |              | DEFINED                  | 1,2         |
| FERRO CORP           | COM            | 31540510 | 1,902            | 691,729              | SH         |              | DEFINED                  | 1,2,5       |
| FGX INTERNATIONAL HL | ORD SHS        | G3396L10 | 2,157            | 189,559              | SH         |              | DEFINED                  | 1,2         |
| FIBERNET TELECOM GRP | COM PAR \$0    | 31565340 | 701              | 56,423               | SH         |              | DEFINED                  | 1,2         |
| FIBERTOWER CORP      | COM            | 31567R10 | 56               | 111,254              | SH         |              | DEFINED                  | 1,6         |
| FIDELITY NATIONAL FI | CL A           | 31620R10 | 88,923           | 6,572,319            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| FIDELITY NATL INFORM | COM            | 31620M10 | 123,376          | 6,181,147            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| FIFTH STREET FINANCE | COM            | 31678A10 | 2,729            | 271,800              | SH         |              | DEFINED                  | 1,2         |
| FIFTH THIRD BANCORP  | COM            | 31677310 | 217,578          | 30,644,819           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |

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|                      |      |          |       |         |    |         |         |
|----------------------|------|----------|-------|---------|----|---------|---------|
| FINANCIAL FED CORP   | COM  | 31749210 | 8,588 | 417,922 | SH | DEFINED | 1,2,5   |
| FINANCIAL INSTNS INC | COM  | 31758540 | 2,174 | 159,158 | SH | DEFINED | 1,2     |
| FINISAR              | COM  | 31787A10 | 391   | 685,620 | SH | DEFINED | 1,2,5,6 |
| FINISH LINE INC      | CL A | 31792310 | 5,629 | 758,682 | SH | DEFINED | 1,2,5   |
| FIRST ACCEPTANCE COR | COM  | 31845710 | 505   | 237,046 | 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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| FIRST ADVANTAGE CORP | CL A           | 31845F10 | 2,469         | 162,296           | SH                                      | DEFINED 1,2         |
| FIRST AMERN CORP     | CAL COM        | 31852230 | 76,343        | 2,946,456         | SH                                      | DEFINED 1,2,5,6,7,8 |
| FIRST BANCORP INC    | ME COM         | 31866P10 | 2,914         | 149,664           | SH                                      | DEFINED 1,2         |
| FIRST BANCORP N C    | COM            | 31891010 | 3,429         | 218,697           | SH                                      | DEFINED 1,2,5       |
| FIRST BANCORP P R    | COM            | 31867210 | 6,621         | 1,676,270         | SH                                      | DEFINED 1,2,5       |
| FIRST BUSEY CORP     | COM            | 31938310 | 3,013         | 409,994           | SH                                      | DEFINED 1,2,5       |
| FIRST CALIFORNIA FIN | COM NEW        | 31939510 | 288           | 46,743            | SH                                      | DEFINED 1,2         |
| FIRST CASH FINL SVCS | COM            | 31942D10 | 6,788         | 387,453           | SH                                      | DEFINED 1,2,5,6     |
| FIRST CMNTY BANCSTAR | COM            | 31983A10 | 2,080         | 162,013           | SH                                      | DEFINED 1,2,5       |
| FIRST COMWLTH FINL C | COM            | 31982910 | 18,518        | 2,920,751         | SH                                      | DEFINED 1,2,5       |
| FIRST CTZNS BANCSTAR | CL A           | 31946M10 | 8,637         | 64,626            | SH                                      | DEFINED 1,2,5,6,7,1 |
| FIRST DEFIANCE FINL  | COM            | 32006W10 | 1,011         | 77,785            | SH                                      | DEFINED 1,2         |
| FIRST FINANCIAL NORT | COM            | 32022K10 | 4,545         | 581,238           | SH                                      | DEFINED 1,2         |
| FIRST FINL BANCORP O | COM            | 32020910 | 5,684         | 754,857           | SH                                      | DEFINED 1,2,5       |
| FIRST FINL BANKSHARE | COM            | 32020R10 | 17,035        | 338,269           | SH                                      | DEFINED 1,2,5,6     |
| FIRST FINL CORP IND  | COM            | 32021810 | 6,245         | 197,754           | SH                                      | DEFINED 1,2,5,6     |
| FIRST FINL HLDGS INC | COM            | 32023910 | 1,762         | 187,487           | SH                                      | DEFINED 1,2         |
| FIRST FINL SVC CORP  | COM            | 32022D10 | 738           | 42,418            | SH                                      | DEFINED 1,2         |
| FIRST HORIZON NATL C | COM            | 32051710 | 94,860        | 7,905,012         | SH                                      | DEFINED 1,2,5,6,8,1 |
| FIRST INDUSTRIAL REA | COM            | 32054K10 | 5,753         | 1,322,569         | SH                                      | DEFINED 1,2,3,5,8   |
| FIRST LONG IS CORP   | COM            | 32073410 | 1,469         | 63,498            | SH                                      | DEFINED 1,2         |
| FIRST MARBLEHEAD COR | COM            | 32077110 | 2,047         | 1,013,235         | SH                                      | DEFINED 1,2,5       |
| FIRST MERCHANTS CORP | COM            | 32081710 | 2,853         | 355,241           | SH                                      | DEFINED 1,2,5       |
| FIRST MERCURY FINANC | COM            | 32084110 | 3,329         | 241,779           | SH                                      | DEFINED 1,2         |
| FIRST MIDWEST BANCOR | COM            | 32086710 | 13,605        | 1,861,191         | SH                                      | DEFINED 1,2,5       |
| FIRST NIAGARA FINL G | COM            | 33582V10 | 43,792        | 3,834,669         | SH                                      | DEFINED 1,2,5,10    |
| FIRST PL FINL CORP   | COM            | 33610T10 | 130           | 41,754            | SH                                      | DEFINED 1           |
| FIRST POTOMAC RLTY T | COM            | 33610F10 | 10,498        | 1,076,690         | SH                                      | DEFINED 1,2,3,8     |
| FIRST SEC GROUP INC  | COM            | 33631210 | 64            | 16,800            | SH                                      | DEFINED 1           |
| FIRST SOLAR INC      | COM            | 33643310 | 111,330       | 686,376           | SH                                      | DEFINED 1,2,5,6,7,8 |
| FIRST SOUTH BANCORP  | COM            | 33646W10 | 1,629         | 140,408           | SH                                      | DEFINED 1,2         |
| FIRST ST BANCORPORAT | COM            | 33645310 | 23            | 11,662            | SH                                      | DEFINED 1           |
| FIRSTENERGY CORP     | COM            | 33793210 | 803,829       | 20,743,984        | SH                                      | DEFINED 1,2,5,6,7,8 |
| FIRSTMERIT CORP      | COM            | 33791510 | 49,919        | 2,936,433         | SH                                      | DEFINED 1,2,5,6     |
| FISERV INC           | COM            | 33773810 | 233,045       | 5,098,342         | SH                                      | DEFINED 1,2,5,6,7,8 |
| FISHER COMMUNICATION | COM            | 33775620 | 1,349         | 105,500           | SH                                      | DEFINED 1,2,5,6     |
| FIVE STAR QUALITY CA | COM            | 33832D10 | 70            | 36,554            | SH                                      | DEFINED 1           |
| FLAGSTAR BANCORP INC | COM            | 33793010 | 729           | 1,071,979         | SH                                      | DEFINED 1,2         |
| FLAGSTONE REINSURANC | SHS            | G3529T10 | 5,788         | 561,982           | SH                                      | DEFINED 1,2         |
| FLANDERS CORP        | COM            | 33849410 | 1,235         | 202,097           | SH                                      | DEFINED 1,2         |
| FLEXSTEEL INDS INC   | COM            | 33938210 | 158           | 18,861            | SH                                      | DEFINED 1           |
| FLEXTRONICS INTL LTD | ORD            | Y2573F10 | 30,875        | 7,439,854         | SH                                      | DEFINED 1,2,5,6,7,8 |
| FLIR SYS INC         | COM            | 30244510 | 104,014       | 4,610,537         | SH                                      | DEFINED 1,2,5,6,7,8 |

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|                      |            |          |         |           |    |         |             |
|----------------------|------------|----------|---------|-----------|----|---------|-------------|
| FLORIDA PUB UTILS CO | COM        | 34113510 | 878     | 62,582    | SH | DEFINED | 1,2         |
| FLOTEK INDS INC DEL  | COM        | 34338910 | 52      | 25,751    | SH | DEFINED | 1,5         |
| FLOW INTL CORP       | COM        | 34346810 | 1,199   | 510,146   | SH | DEFINED | 1,2         |
| FLOWERS FOODS INC    | COM        | 34349810 | 31,971  | 1,463,882 | SH | DEFINED | 1,2,5,6,10  |
| FLOWERVE CORP        | COM        | 34354P10 | 130,023 | 1,862,531 | SH | DEFINED | 1,2,5,6,7,8 |
| FLUOR CORP NEW       | COM        | 34341210 | 309,564 | 6,035,561 | SH | DEFINED | 1,2,5,6,7,8 |
| FLUSHING FINL CORP   | COM        | 34387310 | 3,278   | 350,632   | SH | DEFINED | 1,2,5       |
| FMC TECHNOLOGIES INC | COM        | 30249U10 | 177,712 | 4,728,901 | SH | DEFINED | 1,2,5,6,7,8 |
| FNB CORP PA          | COM        | 30252010 | 22,267  | 3,597,291 | SH | DEFINED | 1,2,5       |
| FOCUS MEDIA HLDG LTD | SPONSORED  | 34415V10 | 1,152   | 142,923   | SH | DEFINED | 1,2,6       |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 21,873  | 678,441   | SH | DEFINED | 1,2,6,7     |

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 MANAG         |
|-----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| FOOT LOCKER INC       | COM            | 34484910 | 57,136        | 5,457,083         | SH                                      | DEFINED 1,2,5,6,7,8 |
| FORCE PROTECTION INC  | COM NEW        | 34520320 | 12,943        | 1,464,119         | SH                                      | DEFINED 1,2,5,6     |
| FORD MTR CO CAP TR I  | PFD TR CV6     | 34539520 | 573           | 26,000            | SH                                      | DEFINED 1,2         |
| FORD MTR CO DEL       | NOTE 4.25      | 345370CF | 338           | 400,000           | SH                                      | DEFINED 2           |
| FORD MTR CO DEL       | COM PAR \$0    | 34537086 | 632,178       | 104,148,014       | SH                                      | DEFINED 1,2,5,6,7,8 |
| FOREST CITY ENTERPRI  | CL A           | 34555010 | 8,345         | 1,264,463         | SH                                      | DEFINED 1,2,3,5,6,8 |
| FOREST LABS INC       | COM            | 34583810 | 291,211       | 11,597,418        | SH                                      | DEFINED 1,2,5,6,7,8 |
| FOREST OIL CORP       | COM PAR \$0    | 34609170 | 38,105        | 2,553,972         | SH                                      | DEFINED 1,2,5,6,7,1 |
| FORESTAR GROUP INC    | COM            | 34623310 | 7,474         | 629,115           | SH                                      | DEFINED 1,2,5,6     |
| FORGENT NETWORKS INC  | COM            | 34629U10 | 3             | 12,271            | SH                                      | DEFINED 1           |
| FORMFACTOR INC        | COM            | 34637510 | 12,982        | 751,260           | SH                                      | DEFINED 1,2,5,6     |
| FORRESTER RESH INC    | COM            | 34656310 | 9,140         | 372,299           | SH                                      | DEFINED 1,2,5,6     |
| FORTRESS INVESTMENT   | CL A           | 34958B10 | 310           | 90,697            | SH                                      | DEFINED 1,2,8       |
| FORTUNE BRANDS INC    | COM            | 34963110 | 166,869       | 4,803,369         | SH                                      | DEFINED 1,2,5,6,7,8 |
| FORWARD AIR CORP      | COM            | 34985310 | 11,263        | 528,271           | SH                                      | DEFINED 1,2,5,6,8   |
| FORWARD INDS INC N Y  | COM NEW        | 34986230 | 21            | 12,523            | SH                                      | DEFINED 1           |
| FOSSIL INC            | COM            | 34988210 | 27,709        | 1,150,726         | SH                                      | DEFINED 1,2,5,6,8   |
| FOSTER L B CO         | COM            | 35006010 | 5,380         | 178,930           | SH                                      | DEFINED 1,2,5,6     |
| FOSTER WHEELER AG     | COM            | H2717810 | 21,106        | 888,692           | SH                                      | DEFINED 1,2,5,7,8,1 |
| FOUNDATION COAL HLDG  | COM            | 35039W10 | 43,066        | 1,532,035         | SH                                      | DEFINED 1,2,5,6,10  |
| FOX CHASE BANCORP     | COM            | 35137P10 | 1,761         | 183,663           | SH                                      | DEFINED 1,2         |
| FPIC INS GROUP INC    | COM            | 30256310 | 4,953         | 161,773           | SH                                      | DEFINED 1,2,5       |
| FPL GROUP INC         | COM            | 30257110 | 833,849       | 14,664,957        | SH                                      | DEFINED 1,2,5,6,7,8 |
| FRANCE TELECOM        | SPONSORED      | 35177Q10 | 921           | 40,363            | SH                                      | DEFINED 1,2         |
| FRANKLIN COVEY CO     | COM            | 35346910 | 518           | 83,184            | SH                                      | DEFINED 1,2         |
| FRANKLIN ELEC INC     | COM            | 35351410 | 8,829         | 340,637           | SH                                      | DEFINED 1,2,5       |
| FRANKLIN RES INC      | COM            | 35461310 | 389,959       | 5,415,344         | SH                                      | DEFINED 1,2,5,6,7,8 |
| FRANKLIN STREET PPTY  | COM            | 35471R10 | 14,412        | 1,087,695         | SH                                      | DEFINED 1,2,3,5     |
| FREDS INC             | CL A           | 35610810 | 9,083         | 718,629           | SH                                      | DEFINED 1,2,5       |
| FREEMPORT-MCMORAN COP | PFD CONV       | 35671D78 | 1,708         | 21,500            | SH                                      | DEFINED 1,2         |
| FREEMPORT-MCMORAN COP | COM            | 35671D85 | 731,977       | 14,607,400        | SH                                      | DEFINED 1,2,5,6,7,8 |
| FREIGHTCAR AMER INC   | COM            | 35702310 | 3,017         | 179,455           | SH                                      | DEFINED 1,2,5       |
| FRESENIUS KABI PHARM  | RIGHT 06/3     | 35802M11 | 23            | 84,455            | SH                                      | DEFINED 1,2         |
| FRESENIUS MED CARE A  | SPONSORED      | 35802910 | 211           | 4,694             | SH                                      | DEFINED 1           |
| FRESH DEL MONTE PROD  | ORD            | G3673810 | 9,240         | 568,247           | SH                                      | DEFINED 1,2,5       |
| FRIEDMAN INDS INC     | COM            | 35843510 | 61            | 11,240            | SH                                      | DEFINED 1           |
| FRISCHS RESTAURANTS   | COM            | 35874810 | 665           | 22,524            | SH                                      | DEFINED 1,2         |

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|                      |         |          |        |           |    |         |             |
|----------------------|---------|----------|--------|-----------|----|---------|-------------|
| FRONTIER COMMUNICATI | COM     | 35906A10 | 64,799 | 9,075,524 | SH | DEFINED | 1,2,5,6,8,1 |
| FRONTIER FINL CORP W | COM     | 35907K10 | 190    | 161,437   | SH | DEFINED | 1,2         |
| FRONTIER OIL CORP    | COM     | 35914P10 | 56,188 | 4,285,852 | SH | DEFINED | 1,2,5,6,7,8 |
| FRONTLINE LTD        | SHS     | G3682E12 | 8,031  | 329,663   | SH | DEFINED | 1,5,8,10    |
| FROZEN FOOD EXPRESS  | COM     | 35936010 | 46     | 14,321    | SH | DEFINED | 1,5         |
| FSI INTL INC         | COM     | 30263310 | 20     | 49,179    | SH | DEFINED | 1           |
| FTI CONSULTING INC   | COM     | 30294110 | 59,713 | 1,177,299 | SH | DEFINED | 1,2,5,6,7,8 |
| FUEL SYS SOLUTIONS I | COM     | 35952W10 | 3,400  | 168,412   | SH | DEFINED | 1,2,5,6     |
| FUEL TECH INC        | COM     | 35952310 | 2,488  | 256,452   | SH | DEFINED | 1,2,5,6     |
| FUELCELL ENERGY INC  | COM     | 35952H10 | 5,615  | 1,343,224 | SH | DEFINED | 1,2,5,6     |
| FULLER H B CO        | COM     | 35969410 | 16,947 | 902,864   | SH | DEFINED | 1,2,5       |
| FULTON FINL CORP PA  | COM     | 36027110 | 28,899 | 5,568,135 | SH | DEFINED | 1,2,5,6,8,1 |
| FUQI INTERNATIONAL I | COM NEW | 36102A20 | 2,123  | 102,512   | SH | DEFINED | 1,2         |
| FURMANITE CORPORATIO | COM     | 36108610 | 2,179  | 488,618   | SH | DEFINED | 1,2,5,6     |
| FURNITURE BRANDS INT | COM     | 36092110 | 2,035  | 671,491   | SH | DEFINED | 1,2,5       |
| FUSHI COPPERWELD INC | COM     | 36113E10 | 1,464  | 177,052   | SH | DEFINED | 1,2,6       |
| FX ENERGY INC        | COM     | 30269510 | 2,101  | 550,097   | SH | DEFINED | 1,2,5       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| G & K SVCS INC       | CL A           | 36126810 | 7,010         | 331,431           | SH                                      | DEFINED 1,2,5       |
| GAIAM INC            | CL A           | 36268Q10 | 1,347         | 246,330           | SH                                      | DEFINED 1,2,6       |
| GALLAGHER ARTHUR J & | COM            | 36357610 | 43,359        | 2,031,805         | SH                                      | DEFINED 1,2,5,6,8,1 |
| GAMCO INVESTORS INC  | COM            | 36143810 | 4,709         | 97,086            | SH                                      | DEFINED 1,2,5,6     |
| GAMESTOP CORP NEW    | CL A           | 36467W10 | 125,486       | 5,701,326         | SH                                      | DEFINED 1,2,5,6,7,8 |
| GANDER MOUNTAIN CO   | COM            | 36471P10 | 224           | 37,304            | SH                                      | DEFINED 1,2         |
| GANNETT INC          | COM            | 36473010 | 36,333        | 10,177,219        | SH                                      | DEFINED 1,2,5,6,7,8 |
| GAP INC DEL          | COM            | 36476010 | 318,498       | 19,420,632        | SH                                      | DEFINED 1,2,5,6,7,8 |
| GARDNER DENVER INC   | COM            | 36555810 | 23,355        | 927,875           | SH                                      | DEFINED 1,2,5,6,7,1 |
| GARMIN LTD           | ORD            | G3726010 | 37,231        | 1,563,005         | SH                                      | DEFINED 1,2,5,6,7,8 |
| GARTNER INC          | COM            | 36665110 | 29,400        | 1,926,599         | SH                                      | DEFINED 1,2,5,6,7,8 |
| GASCO ENERGY INC     | COM            | 36722010 | 36            | 128,969           | SH                                      | DEFINED 1,2,5       |
| GASTAR EXPL LTD      | COM            | 36729910 | 50            | 124,316           | SH                                      | DEFINED 1,2         |
| GATX CORP            | COM            | 36144810 | 25,212        | 980,231           | SH                                      | DEFINED 1,2,5,6,10  |
| GAYLORD ENTMT CO NEW | COM            | 36790510 | 8,001         | 629,538           | SH                                      | DEFINED 1,2,5       |
| GENAERA CORP         | COM NEW        | 36867G20 | 1             | 10,523            | SH                                      | DEFINED 1           |
| GENCO SHIPPING & TRA | SHS            | Y2685T10 | 7,522         | 346,322           | SH                                      | DEFINED 1,2,5       |
| GENCORP INC          | COM            | 36868210 | 1,857         | 972,139           | SH                                      | DEFINED 1,2,6,8     |
| GENERAL CABLE CORP D | COM            | 36930010 | 32,206        | 857,000           | SH                                      | DEFINED 1,2,5,6,10  |
| GENERAL COMMUNICATIO | CL A           | 36938510 | 7,544         | 1,088,615         | SH                                      | DEFINED 1,2,5,6     |
| GENERAL DYNAMICS COR | COM            | 36955010 | 651,071       | 11,754,302        | SH                                      | DEFINED 1,2,5,6,7,8 |
| GENERAL ELECTRIC CO  | COM            | 36960410 | 4,029,732     | 343,833,762       | SH                                      | DEFINED 1,2,5,6,7,8 |
| GENERAL MARITIME COR | SHS            | Y2693R10 | 7,053         | 713,154           | SH                                      | DEFINED 1,2,5,8     |
| GENERAL MLS INC      | COM            | 37033410 | 1,059,716     | 18,916,737        | SH                                      | DEFINED 1,2,5,6,7,8 |
| GENERAL MOLY INC     | COM            | 37037310 | 1,920         | 864,729           | SH                                      | DEFINED 1,2,6       |
| GENERAL STEEL HOLDIN | COM            | 37085310 | 565           | 142,337           | SH                                      | DEFINED 1,2         |
| GENESCO INC          | COM            | 37153210 | 7,788         | 414,927           | SH                                      | DEFINED 1,2,5       |
| GENESEE & WYO INC    | CL A           | 37155910 | 14,181        | 534,915           | SH                                      | DEFINED 1,2,5,6     |
| GENESIS ENERGY L P   | UNIT LTD P     | 37192710 | 421           | 33,113            | SH                                      | DEFINED 1,2         |
| GENOMIC HEALTH INC   | COM            | 37244C10 | 3,925         | 226,465           | SH                                      | DEFINED 1,2,5,6     |
| GENOPTIX INC         | COM            | 37243V10 | 7,368         | 230,321           | SH                                      | DEFINED 1,2,5,6     |



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|                      |             |          |         |            |    |         |             |
|----------------------|-------------|----------|---------|------------|----|---------|-------------|
| GENPACT LIMITED      | SHS         | G3922B10 | 5,271   | 448,559    | SH | DEFINED | 1,2,5,10    |
| GEN-PROBE INC NEW    | COM         | 36866T10 | 45,546  | 1,058,967  | SH | DEFINED | 1,2,5,6,10  |
| GENTEK INC           | COM NEW     | 37245X20 | 2,952   | 132,187    | SH | DEFINED | 1,2,6       |
| GENTEX CORP          | COM         | 37190110 | 34,118  | 2,941,243  | SH | DEFINED | 1,2,5,6,8,1 |
| GENTIVA HEALTH SERVI | COM         | 37247A10 | 8,899   | 540,620    | SH | DEFINED | 1,2,5,6     |
| GENUINE PARTS CO     | COM         | 37246010 | 171,529 | 5,111,110  | SH | DEFINED | 1,2,5,6,7,8 |
| GENVEC INC           | COM         | 37246C10 | 52      | 70,855     | SH | DEFINED | 1,5         |
| GENWORTH FINL INC    | COM CL A    | 37247D10 | 110,444 | 15,800,313 | SH | DEFINED | 1,2,5,6,8,1 |
| GENZYME CORP         | COM         | 37291710 | 492,159 | 8,840,642  | SH | DEFINED | 1,2,5,6,7,8 |
| GEO GROUP INC        | COM         | 36159R10 | 15,202  | 818,185    | SH | DEFINED | 1,2,5,6     |
| GEOEYE INC           | COM         | 37250W10 | 5,927   | 251,589    | SH | DEFINED | 1,2,6       |
| GEOKINETICS INC      | COM PAR \$0 | 37291030 | 930     | 68,142     | SH | DEFINED | 1,2         |
| GEOMET INC DEL       | COM         | 37250U20 | 28      | 25,500     | SH | DEFINED | 1           |
| GEORESOURCES INC     | COM         | 37247610 | 881     | 86,334     | SH | DEFINED | 1,2         |
| GEORGIA GULF CORP    | COM PAR \$0 | 37320020 | 14      | 22,107     | SH | DEFINED | 1           |
| GERBER SCIENTIFIC IN | COM         | 37373010 | 129     | 51,470     | SH | DEFINED | 1           |
| GERDAU S A           | SPONSORED   | 37373710 | 16,461  | 1,572,189  | SH | DEFINED | 1,2,6,7     |
| GERMAN AMERN BANCORP | COM         | 37386510 | 1,936   | 134,358    | SH | DEFINED | 1,2         |
| GERON CORP           | COM         | 37416310 | 11,289  | 1,471,838  | SH | DEFINED | 1,2,5,6     |
| GETTY RLTY CORP NEW  | COM         | 37429710 | 7,924   | 419,948    | SH | DEFINED | 1,2,3,5,8   |
| GFI GROUP INC        | COM         | 36165220 | 6,569   | 974,606    | SH | DEFINED | 1,2,5       |
| GIANT INTERACTIVE GR | ADR         | 37451110 | 338     | 41,582     | SH | DEFINED | 1,2,6       |
| GIBRALTAR INDS INC   | COM         | 37468910 | 4,493   | 651,220    | SH | DEFINED | 1,2,5       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| G-III APPAREL GROUP  | COM            | 36237H10 | 2,191         | 190,679           | SH                                      | DEFINED 1,2         |
| GILAT SATELLITE NETW | SHS NEW        | M5147411 | 56            | 12,550            | SH                                      | DEFINED 1           |
| GILDAN ACTIVEWEAR IN | COM            | 37591610 | 1,093         | 73,870            | SH                                      | DEFINED 1,7         |
| GILEAD SCIENCES INC  | NOTE 0.62      | 375558AH | 1,356         | 1,050,000         | SH                                      | DEFINED 1,2         |
| GILEAD SCIENCES INC  | COM            | 37555810 | 1,396,897     | 29,822,727        | SH                                      | DEFINED 1,2,5,6,7,8 |
| GLACIER BANCORP INC  | COM            | 37637Q10 | 26,115        | 1,768,136         | SH                                      | DEFINED 1,2,5,6     |
| GLADSTONE CAPITAL CO | COM            | 37653510 | 2,143         | 284,651           | SH                                      | DEFINED 1,2         |
| GLADSTONE COML CORP  | COM            | 37653610 | 1,364         | 105,216           | SH                                      | DEFINED 1,2,3,5     |
| GLADSTONE INVT CORP  | COM            | 37654610 | 1,510         | 312,552           | SH                                      | DEFINED 1,2         |
| GLATFELTER           | COM            | 37731610 | 8,830         | 992,080           | SH                                      | DEFINED 1,2,5       |
| GLAXOSMITHKLINE PLC  | SPONSORED      | 37733W10 | 550,087       | 15,565,562        | SH                                      | DEFINED 1,2         |
| GLG PARTNERS INC     | COM            | 37929X10 | 12,937        | 3,163,030         | SH                                      | DEFINED 1,2,6,7,10  |
| GLIMCHER RLTY TR     | SH BEN INT     | 37930210 | 2,354         | 811,877           | SH                                      | DEFINED 1,2,3,8     |
| GLOBAL CASH ACCESS H | COM            | 37896710 | 8,506         | 1,068,630         | SH                                      | DEFINED 1,2,5,6     |
| GLOBAL CROSSING LTD  | SHS NEW        | G3921A17 | 4,046         | 440,695           | SH                                      | DEFINED 1,2,5       |
| GLOBAL INDS LTD      | COM            | 37933610 | 9,819         | 1,734,779         | SH                                      | DEFINED 1,2,5,6     |
| GLOBAL PMTS INC      | COM            | 37940X10 | 58,126        | 1,551,672         | SH                                      | DEFINED 1,2,5,6,10  |
| GLOBAL SOURCES LTD   | ORD            | G3930010 | 1,136         | 157,530           | SH                                      | DEFINED 1,2         |
| GLOBALSTAR INC       | COM            | 37897340 | 95            | 90,114            | SH                                      | DEFINED 1           |
| GLOBECOMM SYSTEMS IN | COM            | 37956X10 | 2,044         | 284,307           | SH                                      | DEFINED 1,2         |
| GMX RES INC          | COM            | 38011M10 | 3,328         | 312,741           | SH                                      | DEFINED 1,2,5,6     |
| GOL LINHAS AEREAS IN | SP ADR REP     | 38045R10 | 61            | 10,805            | SH                                      | DEFINED 1,6         |
| GOLAR LNG LTD BERMUD | SHS            | G9456A10 | 3,123         | 365,248           | SH                                      | DEFINED 1           |
| GOLD FIELDS LTD NEW  | SPONSORED      | 38059T10 | 374           | 31,068            | SH                                      | DEFINED 1,6         |
| GOLDMAN SACHS GROUP  | COM            | 38141G10 | 2,739,283     | 18,578,971        | SH                                      | DEFINED 1,2,5,6,7,8 |

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|                      |            |          |           |           |    |         |             |
|----------------------|------------|----------|-----------|-----------|----|---------|-------------|
| GOODRICH CORP        | COM        | 38238810 | 198,854   | 3,979,459 | SH | DEFINED | 1,2,5,6,7,8 |
| GOODRICH PETE CORP   | COM NEW    | 38241040 | 11,200    | 455,475   | SH | DEFINED | 1,2,5,6     |
| GOODYEAR TIRE & RUBR | COM        | 38255010 | 84,718    | 7,523,767 | SH | DEFINED | 1,2,5,6,7,8 |
| GOOGLE INC           | CL A       | 38259P50 | 3,210,047 | 7,614,144 | SH | DEFINED | 1,2,5,6,7,8 |
| GORMAN RUPP CO       | COM        | 38308210 | 3,998     | 198,219   | SH | DEFINED | 1,2,5,6     |
| GOVERNMENT PPTYS INC | COM SHS BE | 38376A10 | 228       | 11,123    | SH | DEFINED | 1,2,3       |
| GP STRATEGIES CORP   | COM        | 36225V10 | 798       | 135,400   | SH | DEFINED | 1,2         |
| GRACE W R & CO DEL N | COM        | 38388F10 | 14,853    | 1,200,751 | SH | DEFINED | 1,2,5,6     |
| GRACO INC            | COM        | 38410910 | 27,219    | 1,236,101 | SH | DEFINED | 1,2,5,6,10  |
| GRAFTECH INTL LTD    | COM        | 38431310 | 28,893    | 2,554,637 | SH | DEFINED | 1,2,5,6     |
| GRAHAM CORP          | COM        | 38455610 | 2,782     | 209,173   | SH | DEFINED | 1,2         |
| GRAINGER W W INC     | COM        | 38480210 | 163,055   | 1,991,393 | SH | DEFINED | 1,2,5,6,7,8 |
| GRAMERCY CAP CORP    | COM        | 38487110 | 1,068     | 663,111   | SH | DEFINED | 1,2,3       |
| GRAN TIERRA ENERGY I | COM        | 38500T10 | 11,344    | 3,288,141 | SH | DEFINED | 1,2         |
| GRAND CANYON ED INC  | COM        | 38526M10 | 3,465     | 206,522   | SH | DEFINED | 1,2,6       |
| GRANITE CONSTR INC   | COM        | 38732810 | 40,709    | 1,223,233 | SH | DEFINED | 1,2,5,7,8   |
| GRAPHIC PACKAGING HL | COM        | 38868910 | 3,275     | 1,789,525 | SH | DEFINED | 1,2,5       |
| GRAY TELEVISION INC  | COM        | 38937510 | 15        | 30,758    | SH | DEFINED | 1           |
| GREAT ATLANTIC & PAC | COM        | 39006410 | 3,005     | 707,082   | SH | DEFINED | 1,2,5,6,8   |
| GREAT LAKES DREDGE & | COM        | 39060710 | 2,472     | 517,103   | SH | DEFINED | 1,2         |
| GREAT PLAINS ENERGY  | COM        | 39116410 | 40,247    | 2,588,219 | SH | DEFINED | 1,2,5,6,10  |
| GREAT SOUTHN BANCORP | COM        | 39090510 | 2,674     | 130,106   | SH | DEFINED | 1,2         |
| GREAT WOLF RESORTS I | COM        | 39152310 | 885       | 433,679   | SH | DEFINED | 1,2         |
| GREATBATCH INC       | COM        | 39153L10 | 10,503    | 464,513   | SH | DEFINED | 1,2,5       |
| GREEN BANKSHARES INC | COM NEW    | 39436120 | 134       | 29,966    | SH | DEFINED | 1           |
| GREEN MTN COFFEE ROA | COM        | 39312210 | 18,926    | 320,128   | SH | DEFINED | 1,2,5,6,10  |
| GREEN PLAINS RENEWAB | COM        | 39322210 | 642       | 98,089    | SH | DEFINED | 1,2         |
| GREENBRIER COS INC   | COM        | 39365710 | 1,757     | 244,310   | SH | DEFINED | 1,2         |
| GREENHILL & CO INC   | COM        | 39525910 | 17,055    | 236,182   | SH | DEFINED | 1,2,5,6,10  |

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| NAME OF ISSUER        | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PUT/ CALL DISCRETION | OTHER MANAG |
|-----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|-------------|
| GREENLIGHT CAPITAL R  | CLASS A        | G4095J10 | 9,739         | 562,650           | SH                  | DEFINED              | 1,2,6       |
| GREIF INC             | CL A           | 39762410 | 28,976        | 655,262           | SH                  | DEFINED              | 1,2,5,6,10  |
| GRIFFIN LD & NURSERI  | CL A           | 39823110 | 1,317         | 42,109            | SH                  | DEFINED              | 1,2         |
| GRIFFON CORP          | COM            | 39843310 | 6,801         | 817,381           | SH                  | DEFINED              | 1,2,5,6     |
| GROUP 1 AUTOMOTIVE I  | COM            | 39890510 | 31,385        | 1,206,173         | SH                  | DEFINED              | 1,2,5       |
| GROUPE CGI INC        | CL A SUB V     | 39945C10 | 192           | 21,670            | SH                  | DEFINED              | 1,7         |
| GRUBB & ELLIS CO      | COM PAR \$0    | 40009520 | 34            | 42,081            | SH                  | DEFINED              | 1           |
| GRUPO AEROPORTUARIO   | SPON ADR S     | 40051E20 | 1,964         | 50,362            | SH                  | DEFINED              | 1,4         |
| GRUPO FINANCIERO GAL  | SP ADR 10      | 39990910 | 113           | 34,307            | SH                  | DEFINED              | 1,2         |
| GRUPO TELEVISIA SA DE | SP ADR REP     | 40049J20 | 65,685        | 3,863,798         | SH                  | DEFINED              | 1,2,4,6,7   |
| GSE SYS INC           | COM            | 36227K10 | 909           | 134,666           | SH                  | DEFINED              | 1,2         |
| GSI COMMERCE INC      | COM            | 36238G10 | 5,816         | 408,148           | SH                  | DEFINED              | 1,2,5,6     |
| GSI TECHNOLOGY        | COM            | 36241U10 | 717           | 185,759           | SH                  | DEFINED              | 1,2         |
| GT SOLAR INTL INC     | COM            | 3623E020 | 3,322         | 623,211           | SH                  | DEFINED              | 1,2,5,6     |
| GTX INC DEL           | COM            | 40052B10 | 2,350         | 254,617           | SH                  | DEFINED              | 1,2,5,6     |
| GUARANTY BANCORP DEL  | COM            | 40075T10 | 1,659         | 868,621           | SH                  | DEFINED              | 1,2         |
| GUARANTY FINL GROUP   | COM            | 40108N10 | 30            | 160,200           | SH                  | DEFINED              | 1,2,6,13    |
| GUESS INC             | COM            | 40161710 | 50,309        | 1,951,472         | SH                  | DEFINED              | 1,2,5,6,10  |
| GULF ISLAND FABRICAT  | COM            | 40230710 | 3,331         | 210,453           | SH                  | DEFINED              | 1,2,5       |

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|                                |          |         |               |         |             |
|--------------------------------|----------|---------|---------------|---------|-------------|
| GULFMARK OFFSHORE IN COM       | 40262910 | 9,387   | 340,093 SH    | DEFINED | 1,2,5,6     |
| GULFPORT ENERGY CORP COM NEW   | 40263530 | 2,421   | 353,369 SH    | DEFINED | 1,2,5,6     |
| GYMBOREE CORP COM              | 40377710 | 38,828  | 1,094,370 SH  | DEFINED | 1,2,5,6     |
| H & E EQUIPMENT SERV COM       | 40403010 | 4,892   | 523,165 SH    | DEFINED | 1,2,5       |
| HACKETT GROUP INC COM          | 40460910 | 1,293   | 554,875 SH    | DEFINED | 1,2,5       |
| HAEMONETICS CORP COM           | 40502410 | 27,368  | 480,132 SH    | DEFINED | 1,2,5,6     |
| HAIN CELESTIAL GROUP COM       | 40521710 | 10,241  | 656,026 SH    | DEFINED | 1,2,5       |
| HALLIBURTON CO COM             | 40621610 | 786,592 | 37,999,603 SH | DEFINED | 1,2,5,6,7,8 |
| HALLMARK FINL SVCS I COM NEW   | 40624Q20 | 592     | 82,819 SH     | DEFINED | 1,2         |
| HALOZYME THERAPEUTIC COM       | 40637H10 | 6,226   | 892,041 SH    | DEFINED | 1,2,5,6     |
| HAMPTON ROADS BANKSH COM       | 40932110 | 1,846   | 223,790 SH    | DEFINED | 1,2         |
| HANA BIOSCIENCES INC COM       | 40963P10 | 11      | 22,892 SH     | DEFINED | 1           |
| HANCOCK HLDG CO COM            | 41012010 | 28,730  | 884,262 SH    | DEFINED | 1,2,5,6     |
| HANESBRANDS INC COM            | 41034510 | 29,311  | 1,952,777 SH  | DEFINED | 1,2,5,6,8,1 |
| HANGER ORTHOPEDIC GR COM NEW   | 41043F20 | 6,037   | 444,213 SH    | DEFINED | 1,2,5,6     |
| HANMI FINL CORP COM            | 41049510 | 478     | 273,254 SH    | DEFINED | 1,2         |
| HANOVER INS GROUP IN COM       | 41086710 | 39,324  | 1,031,845 SH  | DEFINED | 1,2,5,6,7,8 |
| HANSEN MEDICAL INC COM         | 41130710 | 1,557   | 315,264 SH    | DEFINED | 1,2,5,6     |
| HANSEN NAT CORP COM            | 41131010 | 53,333  | 1,728,228 SH  | DEFINED | 1,2,5,6,7,8 |
| HARBIN ELECTRIC INC COM        | 41145W10 | 1,640   | 104,889 SH    | DEFINED | 1,2         |
| HARLEY DAVIDSON INC COM        | 41282210 | 121,607 | 7,501,972 SH  | DEFINED | 1,2,5,6,7,8 |
| HARLEYSVILLE GROUP I COM       | 41282410 | 8,539   | 302,590 SH    | DEFINED | 1,2,5       |
| HARLEYSVILLE NATL CO COM       | 41285010 | 3,415   | 722,006 SH    | DEFINED | 1,2,5       |
| HARMAN INTL INDS INC COM       | 41308610 | 37,163  | 1,976,740 SH  | DEFINED | 1,2,5,6,8,1 |
| HARMONIC INC COM               | 41316010 | 11,657  | 1,979,034 SH  | DEFINED | 1,2,5,6     |
| HARMONY GOLD MNG LTD SPONSORED | 41321630 | 240     | 23,296 SH     | DEFINED | 1,6         |
| HARRIS & HARRIS GROU COM       | 41383310 | 1,914   | 328,315 SH    | DEFINED | 1,2         |
| HARRIS CORP DEL COM            | 41387510 | 133,707 | 4,714,633 SH  | DEFINED | 1,2,5,6,7,8 |
| HARRIS INTERACTIVE I COM       | 41454910 | 11      | 25,764 SH     | DEFINED | 1           |
| HARRIS STRATEX NTRWK CL A      | 41457P10 | 8,423   | 1,299,822 SH  | DEFINED | 1,2,5,7,8,1 |
| HARSCO CORP COM                | 41586410 | 70,887  | 2,504,845 SH  | DEFINED | 1,2,5,6,7,8 |
| HARTE-HANKS INC COM            | 41619610 | 10,072  | 1,088,818 SH  | DEFINED | 1,2,5       |
| HARTFORD FINL SVCS G COM       | 41651510 | 246,401 | 20,758,261 SH | DEFINED | 1,2,5,6,7,8 |
| HARVARD BIOSCIENCE I COM       | 41690610 | 868     | 219,840 SH    | DEFINED | 1,2         |
| HARVEST NATURAL RESO COM       | 41754V10 | 2,241   | 508,211 SH    | DEFINED | 1,2,5       |

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|------------------------------|----------------|----------|---------------|-------------------|---|-------------|
| HASBRO INC                   | COM            | 41805610 | 106,653       | 4,399,885 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| HATTERAS FINL CORP           | COM            | 41902R10 | 19,220        | 672,255 SH        | DEFINED                                 | 1,2,5       |
| HAVERTY FURNITURE IN COM     | 41959610       | 2,554    | 279,105 SH    | DEFINED           | 1,2                                     |             |
| HAWAIIAN ELEC INDUST COM     | 41987010       | 36,493   | 1,914,635 SH  | DEFINED           | 1,2,5,6,8,1                             |             |
| HAWAIIAN HOLDINGS IN COM     | 41987910       | 6,336    | 1,052,436 SH  | DEFINED           | 1,2,6                                   |             |
| HAWK CORP CL A               | 42008910       | 727      | 52,521 SH     | DEFINED           | 1,2                                     |             |
| HAWKINS INC COM              | 42026110       | 2,348    | 104,005 SH    | DEFINED           | 1,2                                     |             |
| HAYNES INTERNATIONAL COM NEW | 42087720       | 4,125    | 174,036 SH    | DEFINED           | 1,2,5,6                                 |             |
| HCC INS HLDGS INC COM        | 40413210       | 56,964   | 2,372,520 SH  | DEFINED           | 1,2,5,6,7,8                             |             |
| HCP INC COM                  | 40414L10       | 303,347  | 14,315,592 SH | DEFINED           | 1,2,3,5,6,7                             |             |
| HDFC BANK LTD ADR REPS 3     | 40415F10       | 17,350   | 168,239 SH    | DEFINED           | 1,2,4,5,6,8                             |             |
| HEADWATERS INC COM           | 42210P10       | 2,345    | 697,832 SH    | DEFINED           | 1,2,5                                   |             |
| HEALTH CARE REIT INC COM     | 42217K10       | 187,858  | 5,509,037 SH  | DEFINED           | 1,2,3,5,6,7                             |             |

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|                      |            |          |           |             |    |         |             |
|----------------------|------------|----------|-----------|-------------|----|---------|-------------|
| HEALTH GRADES INC    | COM        | 42218Q10 | 847       | 216,513     | SH | DEFINED | 1,2,5       |
| HEALTH MGMT ASSOC IN | CL A       | 42193310 | 32,712    | 6,621,837   | SH | DEFINED | 1,2,5,6,8,1 |
| HEALTH NET INC       | COM        | 42222G10 | 34,414    | 2,213,112   | SH | DEFINED | 1,2,5,6,7,8 |
| HEALTHCARE RLTY TR   | COM        | 42194610 | 33,382    | 1,983,510   | SH | DEFINED | 1,2,3,5,8   |
| HEALTHCARE SVCS GRP  | COM        | 42190610 | 11,737    | 656,453     | SH | DEFINED | 1,2,5,6     |
| HEALTHSOUTH CORP     | COM NEW    | 42192430 | 19,902    | 1,378,251   | SH | DEFINED | 1,2,5,6     |
| HEALTHSPRING INC     | COM        | 42224N10 | 13,912    | 1,281,021   | SH | DEFINED | 1,2,5       |
| HEALTHTRONICS INC    | COM        | 42222L10 | 75        | 37,393      | SH | DEFINED | 1           |
| HEALTHWAYS INC       | COM        | 42224510 | 8,221     | 611,250     | SH | DEFINED | 1,2,5,6     |
| HEARTLAND EXPRESS IN | COM        | 42234710 | 16,750    | 1,137,884   | SH | DEFINED | 1,2,5,6     |
| HEARTLAND FINL USA I | COM        | 42234Q10 | 2,574     | 180,281     | SH | DEFINED | 1,2         |
| HEARTLAND PMT SYS IN | COM        | 42235N10 | 4,816     | 503,266     | SH | DEFINED | 1,2,5,6     |
| HEARTWARE INTL INC   | COM        | 42236810 | 1,123     | 40,230      | SH | DEFINED | 1,2         |
| HECKMANN CORP        | COM        | 42268010 | 3,932     | 1,048,648   | SH | DEFINED | 1,2,5       |
| HECLA MNG CO         | COM        | 42270410 | 34,024    | 12,695,665  | SH | DEFINED | 1,2,5,6     |
| HEELYS INC           | COM        | 42279M10 | 35        | 17,400      | SH | DEFINED | 1           |
| HEICO CORP NEW       | COM        | 42280610 | 10,674    | 294,373     | SH | DEFINED | 1,2,5,6     |
| HEICO CORP NEW       | CL A       | 42280620 | 962       | 32,864      | SH | DEFINED | 1,2,5,6     |
| HEIDRICK & STRUGGLES | COM        | 42281910 | 6,594     | 361,290     | SH | DEFINED | 1,2,5,6     |
| HEINZ H J CO         | COM        | 42307410 | 366,642   | 10,270,097  | SH | DEFINED | 1,2,5,6,7,8 |
| HELEN OF TROY CORP L | COM        | G4388N10 | 8,119     | 483,539     | SH | DEFINED | 1,2,5,7,8   |
| HELIX ENERGY SOLUTIO | COM        | 42330P10 | 29,048    | 2,672,333   | SH | DEFINED | 1,2,5,6,10  |
| HELLENIC TELECOM ORG | SPONSORED  | 42332530 | 952       | 124,403     | SH | DEFINED | 1,2         |
| HELMERICH & PAYNE IN | COM        | 42345210 | 88,252    | 2,858,839   | SH | DEFINED | 1,2,5,6,7,8 |
| HEMISPHERX BIOPHARMA | COM        | 42366C10 | 3,510     | 1,382,047   | SH | DEFINED | 1,2         |
| HENRY JACK & ASSOC I | COM        | 42628110 | 41,266    | 1,988,732   | SH | DEFINED | 1,2,5,6     |
| HERBALIFE LTD        | COM USD SH | G4412G10 | 20,638    | 654,351     | SH | DEFINED | 1,2,5,7,10  |
| HERCULES OFFSHORE IN | COM        | 42709310 | 7,022     | 1,773,192   | SH | DEFINED | 1,2,5,6     |
| HERCULES TECH GROWTH | COM        | 42709650 | 6,137     | 730,653     | SH | DEFINED | 1,2         |
| HERITAGE COMMERCE CO | COM        | 42692710 | 85        | 22,901      | SH | DEFINED | 1           |
| HERITAGE CRYSTAL CLE | COM        | 42726M10 | 152       | 12,540      | SH | DEFINED | 1,2         |
| HERITAGE FINL CORP W | COM        | 42722X10 | 668       | 57,828      | SH | DEFINED | 1,2         |
| HERLEY INDS INC DEL  | COM        | 42739810 | 2,125     | 193,679     | SH | DEFINED | 1,2         |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 3,327     | 1,341,656   | SH | DEFINED | 1,2,3,5     |
| HERSHEY CO           | COM        | 42786610 | 191,156   | 5,309,901   | SH | DEFINED | 1,2,5,6,7,8 |
| HERTZ GLOBAL HOLDING | COM        | 42805T10 | 21,078    | 2,638,023   | SH | DEFINED | 1,2,5,6,7,8 |
| HESS CORP            | COM        | 42809H10 | 542,642   | 10,095,657  | SH | DEFINED | 1,2,5,6,7,8 |
| HEWITT ASSOCS INC    | COM        | 42822Q10 | 55,226    | 1,854,462   | SH | DEFINED | 1,2,5,6,7,8 |
| HEWLETT PACKARD CO   | COM        | 42823610 | 4,288,619 | 110,960,383 | SH | DEFINED | 1,2,5,6,7,8 |
| HEXCEL CORP NEW      | COM        | 42829110 | 17,571    | 1,843,715   | SH | DEFINED | 1,2,5,6     |
| HFF INC              | CL A       | 40418F10 | 47        | 12,100      | 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 MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| HHGREGG INC          | COM            | 42833L10 | 2,947         | 194,389           | SH                                      | DEFINED     | 1,2,6       |
| HIBBETT SPORTS INC   | COM            | 42856710 | 7,793         | 432,924           | SH                                      | DEFINED     | 1,2,5,6     |
| HICKORY TECH CORP    | COM            | 42906010 | 967           | 125,971           | SH                                      | DEFINED     | 1,2         |
| HIGHWOODS PPTYS INC  | COM            | 43128410 | 61,983        | 2,770,797         | SH                                      | DEFINED     | 1,2,3,5,6,8 |
| HILL INTERNATIONAL I | COM            | 43146610 | 1,463         | 340,124           | SH                                      | DEFINED     | 1,2,5,6     |
| HILL ROM HLDGS INC   | COM            | 43147510 | 24,590        | 1,516,020         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| HILLENBRAND INC      | COM            | 43157110 | 13,613        | 818,112           | SH                                      | DEFINED     | 1,2,5,6,7,1 |

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|                       |             |          |           |            |    |         |             |
|-----------------------|-------------|----------|-----------|------------|----|---------|-------------|
| HILLTOP HOLDINGS INC  | COM         | 43274810 | 8,068     | 679,694    | SH | DEFINED | 1,2,3,5,6   |
| HIMAX TECHNOLOGIES I  | SPONSORED   | 43289P10 | 126       | 33,681     | SH | DEFINED | 2           |
| HI-TECH PHARMACAL IN  | COM         | 42840B10 | 584       | 65,638     | SH | DEFINED | 1,2         |
| HITTITE MICROWAVE CO  | COM         | 43365Y10 | 10,677    | 307,244    | SH | DEFINED | 1,2,5,6     |
| HLTH CORPORATION      | COM         | 40422Y10 | 15,762    | 1,203,218  | SH | DEFINED | 1,2,5,6,8,1 |
| HMS HLDGS CORP        | COM         | 40425J10 | 16,972    | 416,800    | SH | DEFINED | 1,2,5,6     |
| HNI CORP              | COM         | 40425110 | 21,550    | 1,193,266  | SH | DEFINED | 1,2,5,6     |
| HOKU SCIENTIFIC INC   | COM         | 43471210 | 42        | 16,600     | SH | DEFINED | 1           |
| HOLLIS-EDEN PHARMACE  | COM         | 43590210 | 12        | 23,507     | SH | DEFINED | 1           |
| HOLLY CORP            | COM PAR \$0 | 43575830 | 18,877    | 1,049,893  | SH | DEFINED | 1,2,5,6,10  |
| HOLLY ENERGY PARTNER  | COM UT LTD  | 43576310 | 248       | 7,804      | SH | DEFINED | 1,2         |
| HOLLYWOOD MEDIA CORP  | COM         | 43623310 | 24        | 15,519     | SH | DEFINED | 1           |
| HOLOGIC INC           | FRNT 2.00   | 436440AA | 1,704     | 2,400,000  | SH | DEFINED | 1,2         |
| HOLOGIC INC           | COM         | 43644010 | 86,499    | 6,070,088  | SH | DEFINED | 1,2,5,6,7,8 |
| HOME BANCORP INC      | COM         | 43689E10 | 1,044     | 87,461     | SH | DEFINED | 1,2         |
| HOME BANCSHARES INC   | COM         | 43689320 | 4,319     | 226,830    | SH | DEFINED | 1,2,5,6     |
| HOME DEPOT INC        | COM         | 43707610 | 1,429,827 | 60,508,955 | SH | DEFINED | 1,2,5,6,7,8 |
| HOME DIAGNOSTICS INC  | COM         | 43708010 | 671       | 109,244    | SH | DEFINED | 1,2         |
| HOME FED BANCORP INC  | COM         | 43710G10 | 1,933     | 189,655    | SH | DEFINED | 1,2         |
| HOME INNS & HOTELS M  | SPON ADR    | 43713W10 | 192       | 12,072     | SH | DEFINED | 1,2,6       |
| HOME PROPERTIES INC   | COM         | 43730610 | 39,128    | 1,147,462  | SH | DEFINED | 1,2,3,5,8   |
| HONDA MOTOR LTD       | AMERN SHS   | 43812830 | 1,069     | 39,049     | SH | DEFINED | 1,2         |
| HONEYWELL INTL INC    | COM         | 43851610 | 2,509,754 | 79,928,476 | SH | DEFINED | 1,2,5,6,7,8 |
| HOOKER FURNITURE COR  | COM         | 43903810 | 2,226     | 193,925    | SH | DEFINED | 1,2         |
| HOOPER HOLMES INC     | COM         | 43910410 | 30        | 68,456     | SH | DEFINED | 1           |
| HORACE MANN EDUCATOR  | COM         | 44032710 | 11,002    | 1,103,461  | SH | DEFINED | 1,2,5       |
| HORIZON FINL CORP WA  | COM         | 44041F10 | 12        | 10,914     | SH | DEFINED | 1,2         |
| HORIZON LINES INC     | COM         | 44044K10 | 2,052     | 531,491    | SH | DEFINED | 1,2,5       |
| HORMEL FOODS CORP     | COM         | 44045210 | 76,995    | 2,229,146  | SH | DEFINED | 1,2,5,6,7,8 |
| HORNBECK OFFSHORE SV  | COM         | 44054310 | 9,102     | 425,507    | SH | DEFINED | 1,2,5,6     |
| HORSEHEAD HLDG CORP   | COM         | 44069430 | 4,541     | 609,564    | SH | DEFINED | 1,2,6       |
| HOSPIRA INC           | COM         | 44106010 | 219,395   | 5,695,609  | SH | DEFINED | 1,2,5,6,7,8 |
| HOSPITALITY PPTYS TR  | COM SH BEN  | 44106M10 | 50,538    | 4,250,495  | SH | DEFINED | 1,2,3,5,6,8 |
| HOST HOTELS & RESORT  | COM         | 44107P10 | 251,067   | 29,924,525 | SH | DEFINED | 1,2,3,5,6,7 |
| HOT TOPIC INC         | COM         | 44133910 | 8,553     | 1,170,088  | SH | DEFINED | 1,2,5,6     |
| HOUSTON AMERN ENERGY  | COM         | 44183U10 | 39        | 21,228     | SH | DEFINED | 1,2         |
| HOUSTON WIRE & CABLE  | COM         | 44244K10 | 4,821     | 404,775    | SH | DEFINED | 1,2,6       |
| HOVNIANIAN ENTERPRISE | CL A        | 44248720 | 1,601     | 678,472    | SH | DEFINED | 1,2,5,6     |
| HQ SUSTAINABLE MARIT  | COM NEW     | 40426A20 | 648       | 70,801     | SH | DEFINED | 1,2         |
| HRPT PPTYS TR         | COM SH BEN  | 40426W10 | 29,255    | 7,205,744  | SH | DEFINED | 1,2,3,5,6,7 |
| HSBC HLDGS PLC        | SPON ADR N  | 40428040 | 3,409     | 81,602     | SH | DEFINED | 1,2         |
| HSN INC               | COM         | 40430310 | 7,889     | 746,311    | SH | DEFINED | 1,2,5,6,7   |
| HSW INTERNATIONAL IN  | COM         | 40431N10 | 4         | 15,895     | SH | DEFINED | 1           |
| HUANENG PWR INTL INC  | SPON ADR H  | 44330410 | 242       | 8,638      | SH | DEFINED | 1,6         |
| HUB GROUP INC         | CL A        | 44332010 | 12,811    | 620,694    | SH | DEFINED | 1,2,5,6     |
| HUBBELL INC           | CL B        | 44351020 | 34,748    | 1,083,854  | SH | DEFINED | 1,2,5,6,10  |
| HUDSON CITY BANCORP   | COM         | 44368310 | 279,020   | 20,994,707 | SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|----------------|----------|---------------|-------------------|---|-------------|
| HUDSON HIGHLAND GROU | COM            | 44379210 | 53            | 27,048            | SH                                      | DEFINED 1   |

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|                                 |          |         |               |         |             |
|---------------------------------|----------|---------|---------------|---------|-------------|
| HUGHES COMMUNICATION COM        | 44439810 | 2,763   | 121,019 SH    | DEFINED | 1,2,5,6     |
| HUGOTON RTY TR TEX UNIT BEN I   | 44471710 | 748     | 51,756 SH     | DEFINED | 1,2,5       |
| HUMAN GENOME SCIENCE COM        | 44490310 | 6,287   | 2,190,718 SH  | DEFINED | 1,2,5,6     |
| HUMANA INC COM                  | 44485910 | 180,680 | 5,600,734 SH  | DEFINED | 1,2,5,6,7,8 |
| HUNT J B TRANS SVCS COM         | 44565810 | 65,190  | 2,133,866 SH  | DEFINED | 1,2,5,6,7,8 |
| HUNTINGTON BANCSHARE COM        | 44615010 | 102,425 | 24,503,558 SH | DEFINED | 1,2,5,6,7,8 |
| HUNTSMAN CORP COM               | 44701110 | 9,759   | 1,940,219 SH  | DEFINED | 1,2,5,8,10  |
| HURCO COMPANIES INC COM         | 44732410 | 1,389   | 88,892 SH     | DEFINED | 1,2         |
| HURON CONSULTING GRO COM        | 44746210 | 14,490  | 313,434 SH    | DEFINED | 1,2,5,6     |
| HUTCHINSON TECHNOLOG COM        | 44840710 | 186     | 95,546 SH     | DEFINED | 1,2         |
| HYPERCOM CORP COM               | 44913M10 | 85      | 56,978 SH     | DEFINED | 1,2         |
| HYTHIAM INC COM                 | 44919F10 | 8       | 26,772 SH     | DEFINED | 1           |
| I2 TECHNOLOGIES INC COM NEW     | 46575420 | 2,741   | 218,400 SH    | DEFINED | 1,2,5       |
| IAC INTERACTIVECORP COM PAR \$. | 44919P50 | 34,530  | 2,151,418 SH  | DEFINED | 1,2,5,6,7,8 |
| IAMGOLD CORP COM                | 45091310 | 1,185   | 117,100 SH    | DEFINED | 7           |
| IBASIS INC COM NEW              | 45073220 | 570     | 435,431 SH    | DEFINED | 1,2         |
| IBERIABANK CORP COM             | 45082810 | 17,826  | 452,333 SH    | DEFINED | 1,2,5       |
| ICAD INC COM                    | 44934S10 | 54      | 41,690 SH     | DEFINED | 1,2         |
| ICAHN ENTERPRISES LP DEPOSITRY  | 45110010 | 375     | 9,568 SH      | DEFINED | 1,2,8       |
| ICF INTL INC COM                | 44925C10 | 2,694   | 97,651 SH     | DEFINED | 1,2,6       |
| ICICI BK LTD ADR                | 45104G10 | 28,422  | 963,466 SH    | DEFINED | 1,2,5,6,7,8 |
| ICO GLOBAL COMM HLDG CL A       | 44930K10 | 80      | 129,134 SH    | DEFINED | 1,2,6       |
| ICO INC NEW COM                 | 44929310 | 925     | 339,927 SH    | DEFINED | 1,2         |
| ICON PUB LTD CO SPONSORED       | 45103T10 | 1,008   | 46,727 SH     | DEFINED | 5           |
| ICONIX BRAND GROUP I COM        | 45105510 | 18,973  | 1,233,626 SH  | DEFINED | 1,2,5,6     |
| ICT GROUP INC COM               | 44929Y10 | 931     | 106,668 SH    | DEFINED | 1,2         |
| ICU MED INC COM                 | 44930G10 | 9,244   | 224,639 SH    | DEFINED | 1,2,5,6     |
| ICX TECHNOLOGIES INC COM        | 44934T10 | 1,041   | 173,422 SH    | DEFINED | 1,2,6       |
| IDACORP INC COM                 | 45110710 | 37,667  | 1,440,954 SH  | DEFINED | 1,2,5,8     |
| IDENIX PHARMACEUTICA COM        | 45166R20 | 1,502   | 408,142 SH    | DEFINED | 1,2,6       |
| IDERA PHARMACEUTICAL COM NEW    | 45168K30 | 1,453   | 247,874 SH    | DEFINED | 1,2         |
| IDEX CORP COM                   | 45167R10 | 39,776  | 1,618,881 SH  | DEFINED | 1,2,5,6,10  |
| IDEXX LABS INC COM              | 45168D10 | 58,814  | 1,273,030 SH  | DEFINED | 1,2,5,6,10  |
| IDT CORP CL B NEW               | 44894750 | 64      | 39,424 SH     | DEFINED | 1           |
| IESI BFC LTD COM                | 44951D10 | 241     | 20,700 SH     | DEFINED | 1           |
| I-FLOW CORP COM NEW             | 44952030 | 2,313   | 333,267 SH    | DEFINED | 1,2         |
| IGATE CORP COM                  | 45169U10 | 2,716   | 410,265 SH    | DEFINED | 1,2         |
| IGO INC COM                     | 44959310 | 19      | 26,437 SH     | DEFINED | 1           |
| IHS INC CL A                    | 45173410 | 33,042  | 662,557 SH    | DEFINED | 1,2,5,6,7,8 |
| II VI INC COM                   | 90210410 | 9,333   | 419,843 SH    | DEFINED | 1,2,5,6     |
| IKANOS COMMUNICATION COM        | 45173E10 | 20      | 12,200 SH     | DEFINED | 1           |
| ILLINOIS TOOL WKS IN COM        | 45230810 | 462,790 | 12,393,942 SH | DEFINED | 1,2,5,6,7,8 |
| ILLUMINA INC COM                | 45232710 | 73,214  | 1,880,171 SH  | DEFINED | 1,2,5,6,7,8 |
| IMATION CORP COM                | 45245A10 | 6,852   | 900,438 SH    | DEFINED | 1,2,5       |
| IMERGENT INC COM                | 45247Q10 | 514     | 73,373 SH     | DEFINED | 1,2,5       |
| IMMERSION CORP COM              | 45252110 | 1,965   | 397,845 SH    | DEFINED | 1,2,5       |
| IMMUCOR INC COM                 | 45252610 | 23,896  | 1,736,633 SH  | DEFINED | 1,2,5,6     |
| IMMUNOGEN INC COM               | 45253H10 | 6,662   | 772,862 SH    | DEFINED | 1,2,5,6     |
| IMMUNOMEDICS INC COM            | 45290710 | 2,109   | 830,267 SH    | DEFINED | 1,2,5       |
| IMPAX LABORATORIES I COM        | 45256B10 | 5,952   | 808,638 SH    | DEFINED | 1,2         |
| IMPERIAL OIL LTD COM NEW        | 45303840 | 1,105   | 28,719 SH     | DEFINED | 1           |
| IMPERIAL SUGAR CO NE COM NEW    | 45309620 | 1,977   | 163,244 SH    | DEFINED | 1,2         |
| IMS HEALTH INC COM              | 44993410 | 78,662  | 6,193,873 SH  | DEFINED | 1,2,5,6,7,8 |

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|----------------------|----------------|----------|---------------|-------------------|---|-------------|
| INCONTACT INC        | COM            | 45336E10 | 480           | 175,254 SH        | DEFINED                                 | 1,2         |
| INCYTE CORP          | COM            | 45337C10 | 3,815         | 1,159,658 SH      | DEFINED                                 | 1,2,5,6     |
| INDEPENDENCE HLDG CO | COM NEW        | 45344030 | 582           | 91,554 SH         | DEFINED                                 | 1,2         |
| INDEPENDENT BANK COR | COM            | 45383610 | 6,814         | 345,877 SH        | DEFINED                                 | 1,2,5       |
| INDEPENDENT BANK COR | COM            | 45383810 | 55            | 41,487 SH         | DEFINED                                 | 1           |
| INERGY HLDGS L P     | COM            | 45661Q10 | 413           | 10,060 SH         | DEFINED                                 | 1,2         |
| INERGY L P           | UNIT LTD P     | 45661510 | 1,422         | 55,802 SH         | DEFINED                                 | 1,2         |
| INFINERA CORPORATION | COM            | 45667G10 | 12,857        | 1,408,252 SH      | DEFINED                                 | 1,2,5,6     |
| INFINITY PHARMACEUTI | COM            | 45665G30 | 995           | 170,335 SH        | DEFINED                                 | 1,2         |
| INFINITY PPTY & CAS  | COM            | 45665Q10 | 9,463         | 259,537 SH        | DEFINED                                 | 1,2,5       |
| INFOGROUP INC        | COM            | 45670G10 | 5,945         | 1,041,212 SH      | DEFINED                                 | 1,2,5       |
| INFORMATICA CORP     | COM            | 45666Q10 | 28,948        | 1,683,999 SH      | DEFINED                                 | 1,2,5,6     |
| INFORMATION SERVICES | COM            | 45675Y10 | 689           | 229,038 SH        | DEFINED                                 | 1,2         |
| INFOSPACE INC        | COM PAR \$.    | 45678T30 | 4,406         | 664,491 SH        | DEFINED                                 | 1,2,5,6     |
| INFOSYS TECHNOLOGIES | SPONSORED      | 45678810 | 52,486        | 1,427,020 SH      | DEFINED                                 | 1,2,4,5,6,8 |
| ING GROEP N V        | SPONSORED      | 45683710 | 562           | 55,426 SH         | DEFINED                                 | 1           |
| INGERSOLL-RAND COMPA | CL A           | G4776G10 | 91,305        | 4,368,680 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| INGLES MKTS INC      | CL A           | 45703010 | 3,047         | 199,942 SH        | DEFINED                                 | 1,2,5       |
| INGRAM MICRO INC     | CL A           | 45715310 | 85,259        | 4,871,928 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| INLAND REAL ESTATE C | COM NEW        | 45746120 | 15,137        | 2,162,414 SH      | DEFINED                                 | 1,2,3,5,8   |
| INNERWORKINGS INC    | COM            | 45773Y10 | 1,845         | 388,415 SH        | DEFINED                                 | 1,2,5,6     |
| INNODATA ISOGEN INC  | COM NEW        | 45764220 | 764           | 174,318 SH        | DEFINED                                 | 1,2         |
| INNOPHOS HOLDINGS IN | COM            | 45774N10 | 6,654         | 393,941 SH        | DEFINED                                 | 1,2,5,6     |
| INNOSPEC INC         | COM            | 45768S10 | 3,509         | 326,383 SH        | DEFINED                                 | 1,2,5       |
| INNOTRAC CORP        | COM            | 45767M10 | 19            | 10,328 SH         | DEFINED                                 | 1           |
| INNOVATIVE SOLUTIONS | COM            | 45769N10 | 107           | 23,870 SH         | DEFINED                                 | 1           |
| INSIGHT ENTERPRISES  | COM            | 45765U10 | 8,369         | 866,315 SH        | DEFINED                                 | 1,2,5       |
| INSITUFORM TECHNOLOG | CL A           | 45766710 | 11,701        | 689,532 SH        | DEFINED                                 | 1,2,5       |
| INSMED INC           | COM NEW        | 45766920 | 1,648         | 1,647,758 SH      | DEFINED                                 | 1,2,5       |
| INSPIRE PHARMACEUTIC | COM            | 45773310 | 3,441         | 618,936 SH        | DEFINED                                 | 1,2,5,6     |
| INSTEEL INDUSTRIES I | COM            | 45774W10 | 3,070         | 372,616 SH        | DEFINED                                 | 1,2,5       |
| INSULET CORP         | COM            | 45784P10 | 2,310         | 299,977 SH        | DEFINED                                 | 1,2,5,6     |
| INTEGRA BK CORP      | COM            | 45814P10 | 47            | 40,920 SH         | DEFINED                                 | 1,2         |
| INTEGRA LIFESCIENCES | COM NEW        | 45798520 | 7,895         | 297,808 SH        | DEFINED                                 | 1,2,5,6     |
| INTEGRAL SYS INC MD  | COM            | 45810H10 | 2,239         | 269,079 SH        | DEFINED                                 | 1,2         |
| INTEGRATED DEVICE TE | COM            | 45811810 | 20,118        | 3,330,777 SH      | DEFINED                                 | 1,2,5,6,10  |
| INTEGRATED ELECTRICA | COM            | 45811E30 | 906           | 115,975 SH        | DEFINED                                 | 1,2,5       |
| INTEGRATED SILICON S | COM            | 45812P10 | 52            | 19,649 SH         | DEFINED                                 | 1           |
| INTEGRYS ENERGY GROU | COM            | 45822P10 | 108,600       | 3,621,207 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| INTEL CORP           | SDCV 2.95      | 458140AD | 1,092         | 1,300,000 SH      | DEFINED                                 | 1,2         |
| INTEL CORP           | COM            | 45814010 | 3,120,034     | 188,521,679 SH    | DEFINED                                 | 1,2,5,6,7,8 |
| INTELLON CORP        | COM            | 45816W50 | 765           | 180,045 SH        | DEFINED                                 | 1,2         |
| INTER PARFUMS INC    | COM            | 45833410 | 1,700         | 231,548 SH        | DEFINED                                 | 1,2         |
| INTERACTIVE BROKERS  | COM            | 45841N10 | 7,519         | 484,189 SH        | DEFINED                                 | 1,2,5,6,10  |
| INTERACTIVE DATA COR | COM            | 45840J10 | 8,498         | 367,222 SH        | DEFINED                                 | 1,2,5,10    |
| INTERACTIVE INTELLIG | COM            | 45839M10 | 2,058         | 167,859 SH        | DEFINED                                 | 1,2,5,6     |
| INTERCONTINENTALEXCH | COM            | 45865V10 | 302,975       | 2,652,088 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| INTERDIGITAL INC     | COM            | 45867G10 | 21,433        | 876,962 SH        | DEFINED                                 | 1,2,5,6     |
| INTERFACE INC        | CL A           | 45866510 | 5,806         | 933,497 SH        | DEFINED                                 | 1,2,5       |
| INTERLEUKIN GENETICS | COM            | 45873810 | 6             | 12,342 SH         | DEFINED                                 | 1           |
| INTERLINE BRANDS INC | COM            | 45874310 | 6,925         | 506,236 SH        | DEFINED                                 | 1,2,5       |
| INTERMEC INC         | COM            | 45878610 | 11,753        | 911,120 SH        | DEFINED                                 | 1,2,5,6     |
| INTERMUNE INC        | COM            | 45884X10 | 8,498         | 559,107 SH        | DEFINED                                 | 1,2,5,6     |
| INTERNAP NETWORK SVC | COM PAR \$.    | 45885A30 | 3,925         | 1,124,540 SH      | DEFINED                                 | 1,2,5       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------|
| INTERNATIONAL ASSETS | COM            | 45902810 | 1,353            | 90,968               | SH         |              | DEFINED                  | 1,2         |
| INTERNATIONAL BANCSH | COM            | 45904410 | 16,371           | 1,587,862            | SH         |              | DEFINED                  | 1,2,5       |
| INTERNATIONAL BUSINE | COM            | 45920010 | 6,764,706        | 64,783,623           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INTERNATIONAL COAL G | COM            | 45928H10 | 5,092            | 1,780,305            | SH         |              | DEFINED                  | 1,2,5,6     |
| INTERNATIONAL FLAVOR | COM            | 45950610 | 89,867           | 2,746,556            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INTERNATIONAL GAME T | DBCV 2.60      | 459902AP | 518              | 525,000              | SH         |              | DEFINED                  | 1,2         |
| INTERNATIONAL GAME T | COM            | 45990210 | 146,792          | 9,232,175            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INTERNATIONAL RECTIF | COM            | 46025410 | 23,855           | 1,610,707            | SH         |              | DEFINED                  | 1,2,5,6,10  |
| INTERNATIONAL SHIPHO | COM NEW        | 46032120 | 2,086            | 77,388               | SH         |              | DEFINED                  | 1,2         |
| INTERNATIONAL SPEEDW | CL A           | 46033520 | 14,291           | 557,808              | SH         |              | DEFINED                  | 1,2,5,10    |
| INTERNET BRANDS INC  | COM CLASS      | 46060810 | 2,390            | 341,473              | SH         |              | DEFINED                  | 1,2,6       |
| INTERNET CAP GROUP I | COM NEW        | 46059C20 | 3,554            | 528,029              | SH         |              | DEFINED                  | 1,2,6       |
| INTERPUBLIC GROUP CO | COM            | 46069010 | 84,181           | 16,669,523           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INTERSIL CORP        | CL A           | 46069S10 | 34,517           | 2,745,945            | SH         |              | DEFINED                  | 1,2,5,6,10  |
| INTERVAL LEISURE GRO | COM            | 46113M10 | 6,831            | 732,963              | SH         |              | DEFINED                  | 1,2,5,6,7   |
| INTEVAC INC          | COM            | 46114810 | 2,997            | 344,098              | SH         |              | DEFINED                  | 1,2,5       |
| INTL PAPER CO        | COM            | 46014610 | 538,197          | 35,571,500           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INTREPID POTASH INC  | COM            | 46121Y10 | 12,544           | 446,710              | SH         |              | DEFINED                  | 1,2,5,6,10  |
| INTUIT               | COM            | 46120210 | 299,345          | 10,618,828           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INTUITIVE SURGICAL I | COM NEW        | 46120E60 | 196,258          | 1,199,184            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INVACARE CORP        | COM            | 46120310 | 17,054           | 966,227              | SH         |              | DEFINED                  | 1,2,5       |
| INVENTIV HEALTH INC  | COM            | 46122E10 | 8,427            | 622,851              | SH         |              | DEFINED                  | 1,2,5,6     |
| INVENTURE GROUP INC  | COM            | 46121410 | 43               | 17,407               | SH         |              | DEFINED                  | 1           |
| INVERNESS MED INNOVA | COM            | 46126P10 | 31,408           | 882,740              | SH         |              | DEFINED                  | 1,2,5,6,10  |
| INVESCO LTD          | SHS            | G491BT10 | 249,171          | 13,982,649           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| INVESTMENT TECHNOLOG | COM            | 46145F10 | 13,267           | 650,683              | SH         |              | DEFINED                  | 1,2,5,6,10  |
| INVESTORS BANCORP IN | COM            | 46146P10 | 7,142            | 776,273              | SH         |              | DEFINED                  | 1,2,5,6     |
| INVESTORS REAL ESTAT | SH BEN INT     | 46173010 | 8,717            | 980,592              | SH         |              | DEFINED                  | 1,2,3,5,8   |
| ION GEOPHYSICAL CORP | COM            | 46204410 | 4,416            | 1,718,402            | SH         |              | DEFINED                  | 1,2,5       |
| IOWA TELECOMM SERVIC | COM            | 46259420 | 6,723            | 537,392              | SH         |              | DEFINED                  | 1,2,5       |
| IPASS INC            | COM            | 46261V10 | 666              | 416,540              | SH         |              | DEFINED                  | 1,2         |
| IPC HLDGS LTD        | ORD            | G4933P10 | 25,372           | 928,035              | SH         |              | DEFINED                  | 1,2,5       |
| IPC THE HOSPITALIST  | COM            | 44984A10 | 5,833            | 218,561              | SH         |              | DEFINED                  | 1,2,6       |
| IPCS INC             | COM NEW        | 44980Y30 | 3,803            | 254,224              | SH         |              | DEFINED                  | 1,2,5,6     |
| IPG PHOTONICS CORP   | COM            | 44980X10 | 3,079            | 280,676              | SH         |              | DEFINED                  | 1,2,5,6     |
| IRIS INTL INC        | COM            | 46270W10 | 3,284            | 278,341              | SH         |              | DEFINED                  | 1,2,6       |
| IROBOT CORP          | COM            | 46272610 | 3,213            | 247,573              | SH         |              | DEFINED                  | 1,2,6       |
| IRON MTN INC         | COM            | 46284610 | 174,729          | 6,077,545            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| IRWIN FINL CORP      | COM            | 46411910 | 16               | 21,729               | SH         |              | DEFINED                  | 1           |
| ISHARES INC          | MSCI BRAZI     | 46428640 | 3,221            | 60,811               | SH         |              | DEFINED                  | 7           |
| ISHARES INC          | MSCI CDA I     | 46428650 | 8,722            | 407,200              | SH         |              | DEFINED                  | 2           |
| ISHARES INC          | MSCI BRIC      | 46428665 | 465              | 13,101               | SH         |              | DEFINED                  | 6           |
| ISHARES INC          | MSCI UTD K     | 46428669 | 7,614            | 576,348              | SH         |              | DEFINED                  | 1           |
| ISHARES INC          | MSCI TAIWA     | 46428673 | 6,986            | 692,414              | SH         |              | DEFINED                  | 1,6         |
| ISHARES INC          | MSCI S KOR     | 46428677 | 11,585           | 333,003              | SH         |              | DEFINED                  | 1,5,6       |
| ISHARES INC          | MSCI MALAY     | 46428683 | 282              | 31,655               | SH         |              | DEFINED                  | 6           |
| ISHARES TR           | BARCLYS TI     | 46428717 | 25,949           | 255,300              | SH         |              | DEFINED                  | 2           |
| ISHARES TR           | S&P 500 IN     | 46428720 | 50,118           | 542,692              | SH         |              | DEFINED                  | 2,6         |
| ISHARES TR           | MSCI EMERG     | 46428723 | 50,826           | 1,576,976            | SH         |              | DEFINED                  | 1,2,10      |
| ISHARES TR           | IBOXX INV      | 46428724 | 9,727            | 97,000               | SH         |              | DEFINED                  | 2           |
| ISHARES TR           | MSCI EAFE      | 46428746 | 78,208           | 1,707,216            | SH         |              | DEFINED                  | 2,6         |



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|            |            |          |        |         |    |         |   |
|------------|------------|----------|--------|---------|----|---------|---|
| ISHARES TR | S&P MIDCAP | 46428750 | 4,519  | 78,200  | SH | DEFINED | 2 |
| ISHARES TR | RUSSELL100 | 46428759 | 10,098 | 212,193 | SH | DEFINED | 2 |
| ISHARES TR | RUSSELL 20 | 46428765 | 554    | 10,840  | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)  
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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PUT/<br>INVESTMENT<br>DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|------------------|----------------------|---|---------------------|
| ISHARES TR           | S&P SMLCAP     | 46428780 | 27,969           | 629,500              | SH                                      | DEFINED 1,2         |
| ISHARES TR           | BARCLYS IN     | 46428861 | 5,664            | 54,407               | SH                                      | DEFINED 1           |
| ISHARES TR           | BARCLYS 1-     | 46428864 | 9,307            | 90,300               | SH                                      | DEFINED 2           |
| ISILON SYS INC       | COM            | 46432L10 | 1,187            | 279,972              | SH                                      | DEFINED 1,2,6       |
| ISIS PHARMACEUTICALS | COM            | 46433010 | 46,569           | 2,822,339            | SH                                      | DEFINED 1,2,5,6     |
| ISLE OF CAPRI CASINO | COM            | 46459210 | 4,609            | 346,030              | SH                                      | DEFINED 1,2,5,6     |
| ISRAMCO INC          | COM NEW        | 46514140 | 872              | 8,182                | SH                                      | DEFINED 1,2         |
| ISTA PHARMACEUTICALS | COM NEW        | 45031X20 | 1,466            | 349,129              | SH                                      | DEFINED 1,2         |
| ISTAR FINL INC       | COM            | 45031U10 | 5,763            | 2,029,318            | SH                                      | DEFINED 1,2,5       |
| ITAU UNIBANCO BANCO  | SPONS ADR      | 46556210 | 85,389           | 5,394,143            | SH                                      | DEFINED 1,2,4,5,6,7 |
| ITC HLDGS CORP       | COM            | 46568510 | 23,644           | 521,254              | SH                                      | DEFINED 1,2,5,6,10  |
| ITRON INC            | COM            | 46574110 | 42,120           | 764,846              | SH                                      | DEFINED 1,2,5,6,10  |
| ITT CORP NEW         | COM            | 45091110 | 254,684          | 5,723,226            | SH                                      | DEFINED 1,2,5,6,7,8 |
| ITT EDUCATIONAL SERV | COM            | 45068B10 | 91,373           | 907,739              | SH                                      | DEFINED 1,2,5,6,7,8 |
| ITURAN LOCATION AND  | SHS            | M6158M10 | 138              | 16,667               | SH                                      | DEFINED 1           |
| IXIA                 | COM            | 45071R10 | 3,601            | 534,247              | SH                                      | DEFINED 1,2,5,6     |
| IXYS CORP            | COM            | 46600W10 | 3,914            | 386,760              | SH                                      | DEFINED 1,2,5,6     |
| J & J SNACK FOODS CO | COM            | 46603210 | 10,894           | 303,450              | SH                                      | DEFINED 1,2,5       |
| J CREW GROUP INC     | COM            | 46612H40 | 56,566           | 2,093,485            | SH                                      | DEFINED 1,2,5,6     |
| J2 GLOBAL COMMUNICAT | COM NEW        | 46626E20 | 19,652           | 871,100              | SH                                      | DEFINED 1,2,5,6     |
| JABIL CIRCUIT INC    | COM            | 46631310 | 50,372           | 6,788,637            | SH                                      | DEFINED 1,2,5,6,8,1 |
| JACK IN THE BOX INC  | COM            | 46636710 | 22,399           | 997,726              | SH                                      | DEFINED 1,2,5,6     |
| JACKSON HEWITT TAX S | COM            | 46820210 | 3,453            | 551,618              | SH                                      | DEFINED 1,2,5       |
| JACO ELECTRS INC     | COM            | 46978310 | 17               | 19,600               | SH                                      | DEFINED 1           |
| JACOBS ENGR GROUP IN | COM            | 46981410 | 160,348          | 3,809,637            | SH                                      | DEFINED 1,2,5,6,7,8 |
| JAKKS PAC INC        | COM            | 47012E10 | 7,218            | 562,593              | SH                                      | DEFINED 1,2,5       |
| JAMBA INC            | COM            | 47023A10 | 13               | 11,001               | SH                                      | DEFINED 1           |
| JAMES RIVER COAL CO  | COM NEW        | 47035520 | 7,014            | 463,557              | SH                                      | DEFINED 1,2,5       |
| JANUS CAP GROUP INC  | COM            | 47102X10 | 64,288           | 5,639,311            | SH                                      | DEFINED 1,2,5,6,8,1 |
| JARDEN CORP          | COM            | 47110910 | 25,334           | 1,351,134            | SH                                      | DEFINED 1,2,5,6,7,1 |
| JAVELIN PHARMACEUTIC | COM            | 47189410 | 627              | 509,586              | SH                                      | DEFINED 1,2         |
| JAZZ PHARMACEUTICALS | COM            | 47214710 | 111              | 30,100               | SH                                      | DEFINED 1           |
| JDA SOFTWARE GROUP I | COM            | 46612K10 | 9,326            | 623,394              | SH                                      | DEFINED 1,2,5       |
| JDS UNIPHASE CORP    | COM PAR \$0    | 46612J50 | 45,674           | 7,984,907            | SH                                      | DEFINED 1,2,5,6,7,8 |
| JEFFERIES GROUP INC  | COM            | 47231910 | 58,549           | 2,744,915            | SH                                      | DEFINED 1,2,5,6,7,8 |
| JETBLUE AIRWAYS CORP | COM            | 47714310 | 25,093           | 5,876,640            | SH                                      | DEFINED 1,2,5       |
| JMP GROUP INC        | COM            | 46629U10 | 1,085            | 141,063              | SH                                      | DEFINED 1,2         |
| JO-ANN STORES INC    | COM            | 47758P30 | 11,147           | 539,285              | SH                                      | DEFINED 1,2,5       |
| JOES JEANS INC       | COM            | 47777N10 | 9                | 13,239               | SH                                      | DEFINED 1           |
| JOHN BEAN TECHNOLOGI | COM            | 47783910 | 15,609           | 1,246,747            | SH                                      | DEFINED 1,2,5,6,7   |
| JOHNSON & JOHNSON    | COM            | 47816010 | 7,329,137        | 129,034,100          | SH                                      | DEFINED 1,2,5,6,7,8 |
| JOHNSON CTLS INC     | COM            | 47836610 | 404,159          | 18,607,705           | SH                                      | DEFINED 1,2,5,6,7,8 |
| JONES APPAREL GROUP  | COM            | 48007410 | 16,686           | 1,555,056            | SH                                      | DEFINED 1,2,5,6,8   |
| JONES LANG LASALLE I | COM            | 48020Q10 | 31,131           | 951,141              | SH                                      | DEFINED 1,2,5,6,10  |
| JONES SODA CO        | COM            | 48023P10 | 30               | 27,800               | SH                                      | DEFINED 1           |

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|                           |          |           |                |         |             |
|---------------------------|----------|-----------|----------------|---------|-------------|
| JOS A BANK CLOTHIERS COM  | 48083810 | 27,529    | 798,859 SH     | DEFINED | 1,2,5,6     |
| JOURNAL COMMUNICATIO CL A | 48113010 | 743       | 707,626 SH     | DEFINED | 1,2         |
| JOY GLOBAL INC COM        | 48116510 | 98,911    | 2,769,056 SH   | DEFINED | 1,2,5,6,7,8 |
| JPMORGAN CHASE & CO COM   | 46625H10 | 5,040,949 | 147,785,078 SH | DEFINED | 1,2,5,6,7,8 |
| JUNIPER NETWORKS INC COM  | 48203R10 | 390,485   | 16,545,977 SH  | DEFINED | 1,2,5,6,7,8 |
| K FED BANCORP COM         | 48246S10 | 362       | 39,487 SH      | DEFINED | 1,2         |
| K SEA TRANSN PARTNER COM  | 48268Y10 | 256       | 13,034 SH      | DEFINED | 1,2         |
| K TRON INTL INC COM       | 48273010 | 2,859     | 35,736 SH      | DEFINED | 1,2,5,6     |
| K V PHARMACEUTICAL C CL A | 48274020 | 1,904     | 593,006 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 | OTHER MANAG |
|----------------------------------|----------------|----------|---------------|-------------------|---------------------|-------------|
| K12 INC                          | COM            | 48273U10 | 6,596         | 306,098 SH        | DEFINED             | 1,2,6       |
| KADANT INC                       | COM            | 48282T10 | 3,649         | 323,194 SH        | DEFINED             | 1,2         |
| KAISER ALUMINUM CORP COM PAR \$0 |                | 48300770 | 9,252         | 257,636 SH        | DEFINED             | 1,2,5       |
| KAMAN CORP                       | COM            | 48354810 | 7,317         | 439,486 SH        | DEFINED             | 1,2,5,6     |
| KANSAS CITY LIFE INS COM         |                | 48483610 | 2,452         | 91,126 SH         | DEFINED             | 1,2,5       |
| KANSAS CITY SOUTHERN COM NEW     |                | 48517030 | 29,099        | 1,806,267 SH      | DEFINED             | 1,2,5,6,10  |
| KAPSTONE PAPER & PAC COM         |                | 48562P10 | 1,114         | 237,533 SH        | DEFINED             | 1,2         |
| KAYDON CORP                      | COM            | 48658710 | 22,260        | 683,651 SH        | DEFINED             | 1,2,5       |
| KAYNE ANDERSON ENERG COM         |                | 48660Q10 | 2,031         | 153,175 SH        | DEFINED             | 1,2         |
| KB FINANCIAL GROUP I SPONSORED   |                | 48241A10 | 3,762         | 112,942 SH        | DEFINED             | 1,2,5,6     |
| KB HOME                          | COM            | 48666K10 | 52,146        | 3,811,861 SH      | DEFINED             | 1,2,5,6,10, |
| KBR INC                          | COM            | 48242W10 | 83,894        | 4,549,590 SH      | DEFINED             | 1,2,5,6,7,8 |
| KBW INC                          | COM            | 48242310 | 14,019        | 487,448 SH        | DEFINED             | 1,2,5,6     |
| KEARNY FINL CORP                 | COM            | 48716910 | 4,164         | 363,975 SH        | DEFINED             | 1,2,5       |
| KEITHLEY INSTRS INC              | COM            | 48758410 | 125           | 31,186 SH         | DEFINED             | 1           |
| KELLOGG CO                       | COM            | 48783610 | 391,165       | 8,399,509 SH      | DEFINED             | 1,2,5,6,7,8 |
| KELLY SVCS INC                   | CL A           | 48815220 | 8,336         | 761,286 SH        | DEFINED             | 1,2,5       |
| KENDLE INTERNATIONAL COM         |                | 48880L10 | 2,675         | 218,583 SH        | DEFINED             | 1,2,5,6     |
| KENEXA CORP                      | COM            | 48887910 | 4,316         | 373,035 SH        | DEFINED             | 1,2,5,6     |
| KENNAMETAL INC                   | COM            | 48917010 | 26,181        | 1,365,028 SH      | DEFINED             | 1,2,5,6,10  |
| KENSEY NASH CORP                 | COM            | 49005710 | 4,279         | 163,262 SH        | DEFINED             | 1,2,6       |
| KENTUCKY FIRST FED B COM         |                | 49129210 | 156           | 12,801 SH         | DEFINED             | 1,2         |
| KERYX BIOPHARMACEUTI COM         |                | 49251510 | 42            | 46,674 SH         | DEFINED             | 1           |
| KEY ENERGY SVCS INC COM          |                | 49291410 | 12,527        | 2,174,884 SH      | DEFINED             | 1,2,5,6,7   |
| KEYCORP NEW                      | COM            | 49326710 | 152,933       | 29,185,702 SH     | DEFINED             | 1,2,5,6,7,8 |
| KEYNOTE SYS INC                  | COM            | 49330810 | 1,398         | 183,043 SH        | DEFINED             | 1,2         |
| KFORCE INC                       | COM            | 49373210 | 4,928         | 595,847 SH        | DEFINED             | 1,2,5,6     |
| KILROY RLTY CORP                 | COM            | 49427F10 | 25,924        | 1,262,129 SH      | DEFINED             | 1,2,3,5,6,8 |
| KIMBALL INTL INC                 | CL B           | 49427410 | 3,583         | 572,350 SH        | DEFINED             | 1,2,5       |
| KIMBERLY CLARK CORP              | COM            | 49436810 | 767,497       | 14,638,506 SH     | DEFINED             | 1,2,5,6,7,8 |
| KIMCO REALTY CORP                | COM            | 49446R10 | 174,636       | 17,376,678 SH     | DEFINED             | 1,2,3,5,6,7 |
| KINDER MORGAN ENERGY UT LTD PAR  |                | 49455010 | 8,320         | 162,761 SH        | DEFINED             | 1,2,8       |
| KINDER MORGAN MANAGE SHS         |                | 49455U10 | 15,990        | 353,994 SH        | DEFINED             | 1,2,5,6,7,8 |
| KINDRED HEALTHCARE I COM         |                | 49458010 | 12,878        | 1,041,105 SH      | DEFINED             | 1,2,5,8     |
| KINETIC CONCEPTS INC COM NEW     |                | 49460W20 | 48,435        | 1,777,438 SH      | DEFINED             | 1,2,5,6,8,1 |
| KING PHARMACEUTICALS COM         |                | 49558210 | 85,569        | 8,885,662 SH      | DEFINED             | 1,2,5,6,7,8 |
| KINROSS GOLD CORP                | COM NO PAR     | 49690240 | 3,422         | 188,567 SH        | DEFINED             | 1,5,7,13    |
| KIRBY CORP                       | COM            | 49726610 | 23,945        | 753,233 SH        | DEFINED             | 1,2,5,6,10  |
| KIRKLANDS INC                    | COM            | 49749810 | 1,537         | 127,988 SH        | DEFINED             | 1,2         |

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|                      |           |          |         |            |    |         |             |
|----------------------|-----------|----------|---------|------------|----|---------|-------------|
| KITE RLTY GROUP TR   | COM       | 49803T10 | 4,540   | 1,554,846  | SH | DEFINED | 1,2,3,8     |
| KKR FINANCIAL HLDGS  | COM       | 48248A30 | 209     | 225,225    | SH | DEFINED | 1,2         |
| KLA-TENCOR CORP      | COM       | 48248010 | 134,612 | 5,331,173  | SH | DEFINED | 1,2,5,6,7,8 |
| KNIGHT CAPITAL GROUP | CL A      | 49900510 | 56,832  | 3,333,248  | SH | DEFINED | 1,2,5,6,7,8 |
| KNIGHT TRANSN INC    | COM       | 49906410 | 16,929  | 1,022,906  | SH | DEFINED | 1,2,5,6     |
| KNIGHTSBRIDGE TANKER | ORD       | G5299G10 | 2,834   | 207,768    | SH | DEFINED | 1,2,5       |
| KNOLL INC            | COM NEW   | 49890420 | 6,370   | 840,422    | SH | DEFINED | 1,2,5       |
| KNOLOGY INC          | COM       | 49918380 | 4,331   | 501,843    | SH | DEFINED | 1,2,5,6     |
| KNOT INC             | COM       | 49918410 | 3,523   | 447,130    | SH | DEFINED | 1,2,5,6     |
| KODIAK OIL & GAS COR | COM       | 50015Q10 | 62      | 56,500     | SH | DEFINED | 1           |
| KOHLBERG CAPITAL COR | COM       | 50023310 | 1,442   | 228,107    | SH | DEFINED | 1,2         |
| KOHL'S CORP          | COM       | 50025510 | 434,590 | 10,165,850 | SH | DEFINED | 1,2,5,6,7,8 |
| KONINKLIJKE PHILIPS  | NY REG SH | 50047230 | 812     | 44,107     | SH | DEFINED | 1,2         |
| KOPIN CORP           | COM       | 50060010 | 3,736   | 1,012,577  | SH | DEFINED | 1,2,5,6     |
| KOPPERS HOLDINGS INC | COM       | 50060P10 | 7,634   | 289,510    | SH | DEFINED | 1,2,5       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| KOREA ELECTRIC PWR   | SPONSORED      | 50063110 | 3,457         | 300,634           | SH                                      | DEFINED 1,2,6       |
| KORN FERRY INTL      | COM NEW        | 50064320 | 12,341        | 1,159,910         | SH                                      | DEFINED 1,2,5,6     |
| KOWABUNGA INC        | COM            | 50074710 | 18            | 65,900            | SH                                      | DEFINED 1           |
| KRAFT FOODS INC      | CL A           | 50075N10 | 1,762,978     | 69,572,921        | SH                                      | DEFINED 1,2,5,6,7,8 |
| KRATOS DEFENSE & SEC | COM            | 50077B10 | 47            | 52,992            | SH                                      | DEFINED 1           |
| KRISPY KREME DOUGHNU | COM            | 50101410 | 2,238         | 745,950           | SH                                      | DEFINED 1,2,6       |
| KROGER CO            | COM            | 50104410 | 528,956       | 23,988,927        | SH                                      | DEFINED 1,2,5,6,7,8 |
| KRONOS WORLDWIDE INC | COM            | 50105F10 | 96            | 14,372            | SH                                      | DEFINED 1,2         |
| K-SWISS INC          | CL A           | 48268610 | 3,264         | 383,970           | SH                                      | DEFINED 1,2,5       |
| KT CORP              | SPONSORED      | 48268K10 | 715           | 49,770            | SH                                      | DEFINED 1,2,5       |
| KUBOTA CORP          | ADR            | 50117320 | 212           | 5,180             | SH                                      | DEFINED 1           |
| KULICKE & SOFFA INDS | COM            | 50124210 | 3,057         | 899,126           | SH                                      | DEFINED 1,2,6       |
| KVH INDS INC         | COM            | 48273810 | 813           | 118,989           | SH                                      | DEFINED 1,2         |
| KYOCERA CORP         | ADR            | 50155620 | 391           | 5,235             | SH                                      | DEFINED 1,2         |
| L-1 IDENTITY SOLUTIO | COM            | 50212A10 | 8,970         | 1,158,940         | SH                                      | DEFINED 1,2,5       |
| L-3 COMMUNICATIONS C | DEBT 3.00      | 502413AW | 288           | 300,000           | SH                                      | DEFINED 1,2         |
| L-3 COMMUNICATIONS H | COM            | 50242410 | 247,084       | 3,561,313         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LA BARGE INC         | COM            | 50247010 | 1,382         | 149,097           | SH                                      | DEFINED 1,2         |
| LA JOLLA PHARMACEUTI | COM NEW        | 50345930 | 9             | 47,641            | SH                                      | DEFINED 1           |
| LA Z BOY INC         | COM            | 50533610 | 3,806         | 806,308           | SH                                      | DEFINED 1,2         |
| LABORATORY CORP AMER | COM NEW        | 50540R40 | 244,265       | 3,603,255         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LABRANCHE & CO INC   | COM            | 50544710 | 6,352         | 1,477,296         | SH                                      | DEFINED 1,2,5       |
| LACLEDE GROUP INC    | COM            | 50559710 | 14,544        | 439,002           | SH                                      | DEFINED 1,2,5       |
| LADENBURG THALMAN FI | COM            | 50575Q10 | 33            | 60,925            | SH                                      | DEFINED 1           |
| LADISH INC           | COM NEW        | 50575420 | 3,296         | 254,153           | SH                                      | DEFINED 1,2,5       |
| LAKELAND BANCORP INC | COM            | 51163710 | 3,220         | 358,136           | SH                                      | DEFINED 1,2,5       |
| LAKELAND FINL CORP   | COM            | 51165610 | 4,038         | 212,520           | SH                                      | DEFINED 1,2         |
| LAKES ENTMNT INC     | COM            | 51206P10 | 636           | 218,655           | SH                                      | DEFINED 1,2,5       |
| LAM RESEARCH CORP    | COM            | 51280710 | 85,738        | 3,297,597         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LAMAR ADVERTISING CO | CL A           | 51281510 | 23,552        | 1,542,369         | SH                                      | DEFINED 1,2,5,6,8,1 |
| LAN AIRLINES S A     | SPONSORED      | 50172310 | 15,253        | 1,267,911         | SH                                      | DEFINED 1,2,5,6,7   |
| LANCASTER COLONY COR | COM            | 51384710 | 23,524        | 533,793           | SH                                      | DEFINED 1,2,5       |
| LANCE INC            | COM            | 51460610 | 11,131        | 481,233           | SH                                      | DEFINED 1,2,5,6     |

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|                      |             |          |         |           |    |         |             |
|----------------------|-------------|----------|---------|-----------|----|---------|-------------|
| LANDAUER INC         | COM         | 51476K10 | 10,962  | 178,709   | SH | DEFINED | 1,2,5,6     |
| LANDEC CORP          | COM         | 51476610 | 2,183   | 321,449   | SH | DEFINED | 1,2,6       |
| LANDRYS RESTAURANTS  | COM         | 51508L10 | 1,457   | 169,468   | SH | DEFINED | 1,2,5       |
| LANDSTAR SYS INC     | COM         | 51509810 | 39,705  | 1,103,518 | SH | DEFINED | 1,2,5,6,10  |
| LANNET INC           | COM         | 51601210 | 615     | 89,793    | SH | DEFINED | 1,2         |
| LAS VEGAS SANDS CORP | COM         | 51783410 | 33,907  | 4,313,837 | SH | DEFINED | 1,2,5,6,7,8 |
| LASALLE HOTEL PPTYS  | COM SH BEN  | 51794210 | 25,654  | 2,078,927 | SH | DEFINED | 1,2,3,5,8   |
| LASERCARD CORP       | COM         | 51807U10 | 35      | 10,671    | SH | DEFINED | 1           |
| LATTICE SEMICONDUCTO | COM         | 51841510 | 3,159   | 1,680,429 | SH | DEFINED | 1,2,5,6     |
| LAUDER ESTEE COS INC | CL A        | 51843910 | 121,377 | 3,715,256 | SH | DEFINED | 1,2,5,6,7,8 |
| LAWSON PRODS INC     | COM         | 52077610 | 1,162   | 81,753    | SH | DEFINED | 1,2,5       |
| LAWSON SOFTWARE INC  | COM         | 52078P10 | 13,786  | 2,457,339 | SH | DEFINED | 1,2,5       |
| LAYNE CHRISTENSEN CO | COM         | 52105010 | 6,516   | 318,642   | SH | DEFINED | 1,2,5       |
| LAZARD LTD           | SHS A       | G5405010 | 19,069  | 708,365   | SH | DEFINED | 1,2,5,10    |
| LCA-VISION INC       | COM PAR \$. | 50180330 | 673     | 159,552   | SH | DEFINED | 1,2         |
| LEAP WIRELESS INTL I | COM NEW     | 52186330 | 19,795  | 601,132   | SH | DEFINED | 1,2,5,6,8,1 |
| LEAPFROG ENTERPRISES | CL A        | 52186N10 | 1,109   | 484,257   | SH | DEFINED | 1,2         |
| LEAR CORP            | COM         | 52186510 | 757     | 1,513,795 | SH | DEFINED | 1,2,5,6,8   |
| LEARNING TREE INTL I | COM         | 52201510 | 815     | 79,149    | SH | DEFINED | 1,2         |
| LECG CORP            | COM         | 52323410 | 132     | 40,614    | SH | DEFINED | 1,2         |
| LECROY CORP          | COM         | 52324W10 | 75      | 19,918    | 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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| LEE ENTERPRISES INC  | COM            | 52376810 | 29            | 54,915            | SH                                      | DEFINED 1           |
| LEGACY BANCORP INC   | CL A           | 52463G10 | 795           | 71,637            | SH                                      | DEFINED 1,2         |
| LEGACY RESERVES LP   | UNIT LP IN     | 52470730 | 200           | 15,463            | SH                                      | DEFINED 1,2         |
| LEGG MASON INC       | COM            | 52490110 | 143,730       | 5,895,401         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LEGG MASON INC       | UNIT 99/99     | 52490130 | 378           | 15,000            | SH                                      | DEFINED 1,2         |
| LEGGETT & PLATT INC  | COM            | 52466010 | 131,185       | 8,613,611         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LENDER PROCESSING SV | COM            | 52602E10 | 77,689        | 2,797,602         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LENNAR CORP          | CL A           | 52605710 | 66,876        | 6,901,577         | SH                                      | DEFINED 1,2,5,6,8,1 |
| LENNOX INTL INC      | COM            | 52610710 | 49,242        | 1,533,551         | SH                                      | DEFINED 1,2,5,6,10  |
| LEUCADIA NATL CORP   | COM            | 52728810 | 133,275       | 6,319,352         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LEVEL 3 COMMUNICATIO | COM            | 52729N10 | 34,630        | 22,934,090        | SH                                      | DEFINED 1,2,5,6,7,8 |
| LEXICON PHARMACEUTIC | COM            | 52887210 | 1,208         | 974,083           | SH                                      | DEFINED 1,2,5,6     |
| LEXINGTON REALTY TRU | COM            | 52904310 | 8,905         | 2,618,998         | SH                                      | DEFINED 1,2,3,5,8   |
| LEXMARK INTL NEW     | CL A           | 52977110 | 38,299        | 2,416,331         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LG DISPLAY CO LTD    | SPONS ADR      | 50186V10 | 630           | 50,415            | SH                                      | DEFINED 1,2,6       |
| LHC GROUP INC        | COM            | 50187A10 | 5,296         | 238,463           | SH                                      | DEFINED 1,2,5,6     |
| LIBERTY GLOBAL INC   | COM SER A      | 53055510 | 51,678        | 3,252,204         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LIBERTY GLOBAL INC   | COM SER C      | 53055530 | 12,566        | 794,823           | SH                                      | DEFINED 1,2,5,6,7,8 |
| LIBERTY MEDIA CORP N | INT COM SE     | 53071M10 | 45,387        | 9,059,336         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LIBERTY MEDIA CORP N | CAP COM SE     | 53071M30 | 13,169        | 971,130           | SH                                      | DEFINED 1,2,5,6,7,8 |
| LIBERTY MEDIA CORP N | ENT COM SE     | 53071M50 | 191,480       | 7,171,517         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LIBERTY MEDIA CORP N | DEB 3.12       | 530718AF | 1,188         | 1,400,000         | SH                                      | DEFINED 1,2         |
| LIBERTY PPTY TR      | SH BEN INT     | 53117210 | 91,042        | 3,951,486         | SH                                      | DEFINED 1,2,3,5,6,7 |
| LIFE PARTNERS HOLDIN | COM            | 53215T10 | 1,893         | 133,526           | SH                                      | DEFINED 1,2,6       |
| LIFE SCIENCES RESH I | COM            | 53216910 | 696           | 97,051            | SH                                      | DEFINED 1,2         |
| LIFE TECHNOLOGIES CO | COM            | 53217V10 | 254,815       | 6,107,742         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LIFE TIME FITNESS IN | COM            | 53217R20 | 17,465        | 872,809           | SH                                      | DEFINED 1,2,5,6     |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| LIFEPOINT HOSPITALS  | NOTE 3.50  | 53219LAH | 682       | 850,000    | SH | DEFINED | 1,2          |
| LIFEPOINT HOSPITALS  | COM        | 53219L10 | 32,070    | 1,221,733  | SH | DEFINED | 1,2,5,6,7,10 |
| LIFEWAY FOODS INC    | COM        | 53191410 | 677       | 52,445     | SH | DEFINED | 1,2          |
| LIGAND PHARMACEUTICA | CL B       | 53220K20 | 4,351     | 1,521,359  | SH | DEFINED | 1,2,5,6      |
| LIGHTPATH TECHNOLOGI | CL A NEW   | 53225780 | 14        | 10,618     | SH | DEFINED | 1,2          |
| LILLY ELI & CO       | COM        | 53245710 | 1,243,217 | 35,889,647 | SH | DEFINED | 1,2,5,6,7,8  |
| LIMELIGHT NETWORKS I | COM        | 53261M10 | 1,690     | 384,171    | SH | DEFINED | 1,2,6        |
| LIMITED BRANDS INC   | COM        | 53271610 | 133,449   | 11,148,595 | SH | DEFINED | 1,2,5,6,7,8  |
| LIN TV CORP          | CL A       | 53277410 | 932       | 554,929    | SH | DEFINED | 1,2          |
| LINCARE HLDGS INC    | COM        | 53279110 | 35,305    | 1,501,079  | SH | DEFINED | 1,2,5,6,7,8  |
| LINCOLN EDL SVCS COR | COM        | 53353510 | 3,403     | 162,574    | SH | DEFINED | 1,2,6        |
| LINCOLN ELEC HLDGS I | COM        | 53390010 | 31,081    | 862,390    | SH | DEFINED | 1,2,5,6,10   |
| LINCOLN NATL CORP IN | COM        | 53418710 | 184,099   | 10,697,210 | SH | DEFINED | 1,2,5,6,7,8  |
| LINDSAY CORP         | COM        | 53555510 | 5,894     | 178,081    | SH | DEFINED | 1,2,5,6      |
| LINEAR TECHNOLOGY CO | NOTE 3.00  | 535678AC | 910       | 1,100,000  | SH | DEFINED | 1,2          |
| LINEAR TECHNOLOGY CO | COM        | 53567810 | 171,212   | 7,332,432  | SH | DEFINED | 1,2,5,6,7,8  |
| LINN ENERGY LLC      | UNIT LTD L | 53602010 | 2,910     | 148,684    | SH | DEFINED | 1,2          |
| LIONBRIDGE TECHNOLOG | COM        | 53625210 | 915       | 497,546    | SH | DEFINED | 1,2          |
| LIONS GATE ENTMNT CO | COM NEW    | 53591920 | 199       | 35,466     | SH | DEFINED | 1,2,6        |
| LIQUIDITY SERVICES I | COM        | 53635B10 | 1,801     | 182,654    | SH | DEFINED | 1,2,6        |
| LITHIA MTRS INC      | CL A       | 53679710 | 2,473     | 267,648    | SH | DEFINED | 1,2          |
| LITTELFUSE INC       | COM        | 53700810 | 7,825     | 392,033    | SH | DEFINED | 1,2,5        |
| LIVE NATION INC      | COM        | 53803410 | 6,576     | 1,353,036  | SH | DEFINED | 1,2,5,6      |
| LIVEPERSON INC       | COM        | 53814610 | 1,745     | 436,194    | SH | DEFINED | 1,2          |
| LIZ CLAIBORNE INC    | COM        | 53932010 | 5,657     | 1,964,239  | SH | DEFINED | 1,2,5,6      |
| LKQ CORP             | COM        | 50188920 | 44,821    | 2,724,674  | SH | DEFINED | 1,2,5,6,10   |
| LLOYDS BANKING GROUP | SPONSORED  | 53943910 | 264       | 55,413     | 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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| LMI AEROSPACE INC    | COM            | 50207910 | 1,106         | 109,331           | SH                                      | DEFINED 1,2,5       |
| LOCKHEED MARTIN CORP | COM            | 53983010 | 6,101,752     | 75,657,185        | SH                                      | DEFINED 1,2,5,6,7,8 |
| LODGENET INTERACTIVE | COM            | 54021110 | 621           | 182,139           | SH                                      | DEFINED 1,2         |
| LODGIAN INC          | COM PAR \$.    | 54021P40 | 46            | 35,430            | SH                                      | DEFINED 1           |
| LOEWS CORP           | COM            | 54042410 | 352,876       | 12,878,678        | SH                                      | DEFINED 1,2,5,6,7,8 |
| LOGITECH INTL S A    | SHS            | H5043023 | 206           | 14,714            | SH                                      | DEFINED 1           |
| LO-JACK CORP         | COM            | 53945110 | 161           | 38,398            | SH                                      | DEFINED 1           |
| LOOPNET INC          | COM            | 54352430 | 3,443         | 444,244           | SH                                      | DEFINED 1,2,6       |
| LORAL SPACE & COMMUN | COM            | 54388110 | 3,983         | 154,680           | SH                                      | DEFINED 1,2,5       |
| LORILLARD INC        | COM            | 54414710 | 361,977       | 5,341,252         | SH                                      | DEFINED 1,2,5,6,7,8 |
| LOUISIANA PAC CORP   | COM            | 54634710 | 9,180         | 2,684,129         | SH                                      | DEFINED 1,2,5,6     |
| LOWES COS INC        | COM            | 54866110 | 2,189,668     | 112,811,354       | SH                                      | DEFINED 1,2,5,6,7,8 |
| LSB INDS INC         | COM            | 50216010 | 4,897         | 302,855           | SH                                      | DEFINED 1,2,6       |
| LSI CORPORATION      | COM            | 50216110 | 100,792       | 22,103,409        | SH                                      | DEFINED 1,2,5,6,7,8 |
| LSI INDS INC         | COM            | 50216C10 | 1,565         | 287,108           | SH                                      | DEFINED 1,2         |
| LTC PTYS INC         | COM            | 50217510 | 8,705         | 425,695           | SH                                      | DEFINED 1,2,3,5,8   |
| LTX-CREDENCE CORP    | COM            | 50240310 | 46            | 96,125            | SH                                      | DEFINED 1           |
| LUBRIZOL CORP        | COM            | 54927110 | 162,700       | 3,439,028         | SH                                      | DEFINED 1,2,5,6,10  |
| LUBYS INC            | COM            | 54928210 | 938           | 231,036           | SH                                      | DEFINED 1,2         |
| LUCENT TECHNOLOGIES  | DBCV 2.87      | 549463AH | 886           | 1,250,000         | SH                                      | DEFINED 1,2         |
| LUFKIN INDS INC      | COM            | 54976410 | 10,580        | 251,607           | SH                                      | DEFINED 1,2,5,6     |

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|                      |            |          |         |            |    |         |             |
|----------------------|------------|----------|---------|------------|----|---------|-------------|
| LULULEMON ATHLETICA  | COM        | 55002110 | 6,655   | 510,781    | SH | DEFINED | 1,2,5,6     |
| LUMBER LIQUIDATORS I | COM        | 55003Q10 | 2,824   | 179,160    | SH | DEFINED | 1,2,6       |
| LUMINEX CORP DEL     | COM        | 55027E10 | 11,063  | 596,699    | SH | DEFINED | 1,2,5,6     |
| LYDALL INC DEL       | COM        | 55081910 | 291     | 85,501     | SH | DEFINED | 1           |
| M & F WORLDWIDE CORP | COM        | 55254110 | 4,421   | 221,048    | SH | DEFINED | 1,2,5,6     |
| M & T BK CORP        | COM        | 55261F10 | 196,148 | 3,851,325  | SH | DEFINED | 1,2,5,6,7,8 |
| M D C HLDGS INC      | COM        | 55267610 | 44,676  | 1,483,770  | SH | DEFINED | 1,2,5,6,10  |
| M/I HOMES INC        | COM        | 55305B10 | 3,658   | 373,603    | SH | DEFINED | 1,2,6       |
| MACATAWA BK CORP     | COM        | 55422510 | 37      | 13,222     | SH | DEFINED | 1           |
| MACERICH CO          | COM        | 55438210 | 48,903  | 2,777,019  | SH | DEFINED | 1,2,3,5,6,7 |
| MAC-GRAY CORP        | COM        | 55415310 | 1,745   | 131,786    | SH | DEFINED | 1,2         |
| MACK CALI RLTY CORP  | COM        | 55448910 | 58,687  | 2,573,997  | SH | DEFINED | 1,2,3,5,6,8 |
| MACQUARIE INFRASTR C | MEMBERSHIP | 55608B10 | 428     | 104,094    | SH | DEFINED | 1,2         |
| MACROVISION SOLUTION | COM        | 55611C10 | 36,712  | 1,683,273  | SH | DEFINED | 1,2,5,6,7,1 |
| MACYS INC            | COM        | 55616P10 | 206,551 | 17,563,884 | SH | DEFINED | 1,2,5,6,7,8 |
| MADDEN STEVEN LTD    | COM        | 55626910 | 7,285   | 287,834    | SH | DEFINED | 1,2,5,6     |
| MADECO SA            | SPONS ADR  | 55630420 | 150     | 21,605     | SH | DEFINED | 1           |
| MAGELLAN HEALTH SVCS | COM NEW    | 55907920 | 22,451  | 684,061    | SH | DEFINED | 1,2,5,6,8   |
| MAGELLAN MIDSTREAM H | COM LP INT | 55907R10 | 1,412   | 67,113     | SH | DEFINED | 1,2         |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 2,172   | 62,489     | SH | DEFINED | 1,2         |
| MAGMA DESIGN AUTOMAT | COM        | 55918110 | 62      | 42,788     | SH | DEFINED | 1,2         |
| MAGNETEK INC         | COM        | 55942410 | 111     | 79,520     | SH | DEFINED | 1,5         |
| MAGUIRE PPTYS INC    | COM        | 55977510 | 70      | 82,388     | SH | DEFINED | 1,2,3,5     |
| MAHANAGAR TEL NIGAM  | SPONS ADR  | 55977840 | 420     | 96,772     | SH | DEFINED | 5,8         |
| MAIDEN HOLDINGS LTD  | SHS        | G5753U11 | 3,924   | 598,139    | SH | DEFINED | 1,2         |
| MAIDENFORM BRANDS IN | COM        | 56030510 | 5,065   | 441,609    | SH | DEFINED | 1,2,6       |
| MAIN STREET CAPITAL  | COM        | 56035L10 | 752     | 54,915     | SH | DEFINED | 1,2         |
| MAINSOURCE FINANCIAL | COM        | 56062Y10 | 2,833   | 381,861    | SH | DEFINED | 1,2         |
| MAJESCO ENTERTAINMEN | COM NEW    | 56069020 | 33      | 16,900     | SH | DEFINED | 1           |
| MAKO SURGICAL CORP   | COM        | 56087910 | 1,177   | 130,528    | SH | DEFINED | 1,2         |
| MANHATTAN ASSOCS INC | COM        | 56275010 | 9,647   | 529,495    | SH | DEFINED | 1,2,5,6     |
| MANITOWOC INC        | COM        | 56357110 | 19,633  | 3,732,560  | SH | DEFINED | 1,2,5,6,10, |
| MANNATECH INC        | COM        | 56377110 | 779     | 236,107    | 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 | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|
| MANKIND CORP         | COM            | 56400P20 | 5,763         | 693,492           | SH                  | DEFINED 1,2,5,6     |
| MANPOWER INC         | COM            | 56418H10 | 89,249        | 2,107,913         | SH                  | DEFINED 1,2,5,6,7,8 |
| MANTECH INTL CORP    | CL A           | 56456310 | 21,840        | 507,431           | SH                  | DEFINED 1,2,5,6     |
| MANULIFE FINL CORP   | COM            | 56501R10 | 2,549         | 146,894           | SH                  | DEFINED 1,5,7,13    |
| MAP PHARMACEUTICALS  | COM            | 56509R10 | 1,407         | 115,113           | SH                  | DEFINED 1,2,6       |
| MARATHON OIL CORP    | COM            | 56584910 | 749,628       | 24,879,774        | SH                  | DEFINED 1,2,5,6,7,8 |
| MARCHEX INC          | CL B           | 56624R10 | 1,242         | 366,495           | SH                  | DEFINED 1,2,6       |
| MARCUS CORP          | COM            | 56633010 | 3,969         | 377,287           | SH                  | DEFINED 1,2,5       |
| MARINE PRODS CORP    | COM            | 56842710 | 600           | 160,078           | SH                  | DEFINED 1,2,5       |
| MARINEMAX INC        | COM            | 56790810 | 203           | 58,926            | SH                  | DEFINED 1           |
| MARINER ENERGY INC   | COM            | 56845T30 | 22,462        | 1,911,698         | SH                  | DEFINED 1,2,5,6,10  |
| MARKEL CORP          | COM            | 57053510 | 32,186        | 114,256           | SH                  | DEFINED 1,2,5,6,8,1 |
| MARKET LEADER INC    | COM            | 57056R10 | 26            | 14,200            | SH                  | DEFINED 1           |
| MARKETAXESS HLDGS IN | COM            | 57060D10 | 3,952         | 414,681           | SH                  | DEFINED 1,2,6       |
| MARKWEST ENERGY PART | UNIT LTD P     | 57075910 | 883           | 48,496            | SH                  | DEFINED 1,2         |

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|                               |          |           |            |    |         |              |
|-------------------------------|----------|-----------|------------|----|---------|--------------|
| MARRIOTT INTL INC NE CL A     | 57190320 | 234,573   | 10,628,602 | SH | DEFINED | 1,2,5,6,7,8  |
| MARSH & MCLENNAN COS COM      | 57174810 | 363,903   | 18,077,629 | SH | DEFINED | 1,2,5,6,7,8  |
| MARSHALL & ILSLEY CO COM      | 57183710 | 80,552    | 16,781,713 | SH | DEFINED | 1,2,5,6,7,8  |
| MARTEK BIOSCIENCES C COM      | 57290110 | 32,465    | 1,535,004  | SH | DEFINED | 1,2,5,6,7,8  |
| MARTEN TRANS LTD COM          | 57307510 | 6,329     | 304,860    | SH | DEFINED | 1,2,6        |
| MARTHA STEWART LIVIN CL A     | 57308310 | 1,000     | 326,726    | SH | DEFINED | 1,2,6        |
| MARTIN MARIETTA MATL COM      | 57328410 | 77,666    | 984,613    | SH | DEFINED | 1,2,5,6,7,8  |
| MARVEL ENTERTAINMENT COM      | 57383T10 | 35,629    | 1,001,093  | SH | DEFINED | 1,2,5,6,10   |
| MARVELL TECHNOLOGY G ORD      | G5876H10 | 72,938    | 6,266,191  | SH | DEFINED | 1,2,5,6,7,8  |
| MASCO CORP COM                | 57459910 | 135,921   | 14,187,968 | SH | DEFINED | 1,2,5,6,7,8  |
| MASIMO CORP COM               | 57479510 | 28,380    | 1,177,125  | SH | DEFINED | 1,2,5,6      |
| MASSEY ENERGY CO NOTE 3.25    | 576203AJ | 446       | 675,000    | SH | DEFINED | 2            |
| MASSEY ENERGY CORP COM        | 57620610 | 92,575    | 4,737,705  | SH | DEFINED | 1,2,5,6,8,10 |
| MASTEC INC COM                | 57632310 | 8,683     | 740,902    | SH | DEFINED | 1,2,5        |
| MASTERCARD INC CL A           | 57636Q10 | 401,039   | 2,396,979  | SH | DEFINED | 1,2,5,6,7,8  |
| MATRIX SVC CO COM             | 57685310 | 5,230     | 455,590    | SH | DEFINED | 1,2,5,6      |
| MATRIX INITIATIVES COM        | 57685L10 | 623       | 111,383    | SH | DEFINED | 1,2          |
| MATTEL INC COM                | 57708110 | 177,957   | 11,087,652 | SH | DEFINED | 1,2,5,6,7,8  |
| MATTHEWS INTL CORP CL A       | 57712810 | 23,062    | 741,076    | SH | DEFINED | 1,2,5,6      |
| MATTSON TECHNOLOGY I COM      | 57722310 | 69        | 58,794     | SH | DEFINED | 1,2          |
| MAX CAPITAL GROUP LT SHS      | G6052F10 | 13,955    | 755,960    | SH | DEFINED | 1,2,5        |
| MAXIM INTEGRATED PRO COM      | 57772K10 | 62,583    | 3,988,705  | SH | DEFINED | 1,2,5,6,7,8  |
| MAXIMUS INC COM               | 57793310 | 14,426    | 349,720    | SH | DEFINED | 1,2,5,7,8    |
| MAXWELL TECHNOLOGIES COM      | 57776710 | 3,832     | 277,056    | SH | DEFINED | 1,2,6        |
| MXYGEN INC COM                | 57777610 | 4,163     | 619,566    | SH | DEFINED | 1,2,6        |
| MB FINANCIAL INC NEW COM      | 55264U10 | 13,269    | 1,302,195  | SH | DEFINED | 1,2,5        |
| MBIA INC COM                  | 55262C10 | 28,136    | 6,497,898  | SH | DEFINED | 1,2,5,6,8,10 |
| MBT FINL CORP COM             | 57887710 | 37        | 15,967     | SH | DEFINED | 1            |
| MCAFEE INC COM                | 57906410 | 205,592   | 4,873,006  | SH | DEFINED | 1,2,5,6,7,8  |
| MCCLATCHY CO CL A             | 57948910 | 65        | 130,928    | SH | DEFINED | 1,2,6,13     |
| MCCORMICK & CO INC COM NON VT | 57978020 | 135,316   | 4,159,726  | SH | DEFINED | 1,2,5,6,7,8  |
| MCCORMICK & SCHMICKS COM      | 57979310 | 1,137     | 149,468    | SH | DEFINED | 1,2          |
| MCDERMOTT INTL INC COM        | 58003710 | 75,216    | 3,703,387  | SH | DEFINED | 1,2,5,6,7,8  |
| MCDONALDS CORP COM            | 58013510 | 2,433,261 | 42,324,941 | SH | DEFINED | 1,2,5,6,7,8  |
| MCG CAPITAL CORP COM          | 58047P10 | 2,846     | 1,171,200  | SH | DEFINED | 1,2,5        |
| MCGRATH RENTCORP COM          | 58058910 | 7,844     | 411,525    | SH | DEFINED | 1,2,5        |
| MCGRAW HILL COS INC COM       | 58064510 | 329,204   | 10,933,368 | SH | DEFINED | 1,2,5,6,7,8  |
| MCKESSON CORP COM             | 58155Q10 | 393,092   | 8,933,913  | SH | DEFINED | 1,2,5,6,7,8  |
| MCMORAN EXPLORATION COM       | 58241110 | 5,939     | 996,515    | SH | DEFINED | 1,2,5,6      |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER                | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER MANAG |
|-------------------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|-------------|
| MDRNA INC                     | COM            | 55276N10 | 33            | 23,650            | SH                  | DEFINED             | 1           |
| MDS INC                       | COM            | 55269P30 | 68            | 12,800            | SH                  | DEFINED             | 2           |
| MDU RES GROUP INC             | COM            | 55269010 | 93,708        | 4,939,781         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| MEAD JOHNSON NUTRITI COM CL A | 58283910       | 10,160   | 319,801       | SH                | DEFINED             | 1,2,6,10            |             |
| MEADOWBROOK INS GROU COM      | 58319P10       | 5,257    | 805,027       | SH                | DEFINED             | 1,2                 |             |
| MEADWESTVACO CORP COM         | 58333410       | 121,375  | 7,396,392     | SH                | DEFINED             | 1,2,5,6,7,8         |             |
| MEASUREMENT SPECIALT COM      | 58342110       | 1,489    | 211,200       | SH                | DEFINED             | 1,2                 |             |
| MECHEL OAO SPONSORED          | 58384010       | 3,116    | 373,187       | SH                | DEFINED             | 1,2,5,6,7,10        |             |
| MEDALLION FINL CORP COM       | 58392810       | 1,682    | 219,849       | SH                | DEFINED             | 1,2                 |             |

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|                      |           |          |           |            |    |         |             |
|----------------------|-----------|----------|-----------|------------|----|---------|-------------|
| MEDAREX INC          | COM       | 58391610 | 38,696    | 4,634,308  | SH | DEFINED | 1,2,5,6,8   |
| MEDASSETS INC        | COM       | 58404510 | 10,263    | 527,645    | SH | DEFINED | 1,2,5,6     |
| MEDCATH CORP         | COM       | 58404W10 | 4,019     | 341,791    | SH | DEFINED | 1,2,5       |
| MEDCO HEALTH SOLUTIO | COM       | 58405U10 | 712,937   | 15,631,163 | SH | DEFINED | 1,2,5,6,7,8 |
| MEDIA GEN INC        | CL A      | 58440410 | 114       | 53,993     | SH | DEFINED | 1           |
| MEDIACOM COMMUNICATI | CL A      | 58446K10 | 6,474     | 1,266,894  | SH | DEFINED | 1,2,5,6     |
| MEDICAL ACTION INDS  | COM       | 58449L10 | 2,260     | 197,371    | SH | DEFINED | 1,2         |
| MEDICAL PPTYS TRUST  | COM       | 58463J30 | 10,737    | 1,768,899  | SH | DEFINED | 1,2,3,5,8   |
| MEDICINES CO         | COM       | 58468810 | 7,148     | 851,967    | SH | DEFINED | 1,2,5,6     |
| MEDICIS PHARMACEUTIC | CL A NEW  | 58469030 | 27,078    | 1,659,214  | SH | DEFINED | 1,2,5,6     |
| MEDIFAST INC         | COM       | 58470H10 | 1,446     | 126,137    | SH | DEFINED | 1,2         |
| MEDIS TECHNOLOGIES L | COM       | 58500P10 | 13        | 26,760     | SH | DEFINED | 1           |
| MEDIVATION INC       | COM       | 58501N10 | 9,729     | 434,131    | SH | DEFINED | 1,2,5,6     |
| MEDNAX INC           | COM       | 58502B10 | 25,193    | 597,990    | SH | DEFINED | 1,2,5,6,10  |
| MEDQUIST INC         | COM       | 58494910 | 578       | 95,126     | SH | DEFINED | 1,2         |
| MEDTRONIC INC        | NOTE 1.50 | 585055AL | 1,935     | 2,000,000  | SH | DEFINED | 1,2         |
| MEDTRONIC INC        | NOTE 1.62 | 585055AM | 1,612     | 1,750,000  | SH | DEFINED | 1,2         |
| MEDTRONIC INC        | COM       | 58505510 | 1,247,437 | 35,753,419 | SH | DEFINED | 1,2,5,6,7,8 |
| MELCO CROWN ENTMT LT | ADR       | 58546410 | 432       | 96,094     | SH | DEFINED | 1,5,6       |
| MELLANOX TECHNOLOGIE | SHS       | M5136311 | 352       | 29,294     | SH | DEFINED | 2           |
| MEMC ELECTR MATLS IN | COM       | 55271510 | 123,035   | 6,908,182  | SH | DEFINED | 1,2,5,6,7,8 |
| MEMSIC INC           | COM       | 58626410 | 626       | 147,546    | SH | DEFINED | 1,2         |
| MENS WEARHOUSE INC   | COM       | 58711810 | 36,326    | 1,893,940  | SH | DEFINED | 1,2,5,6     |
| MENTOR GRAPHICS CORP | COM       | 58720010 | 12,616    | 2,306,483  | SH | DEFINED | 1,2,5       |
| MERCADOLIBRE INC     | COM       | 58733R10 | 9,175     | 341,337    | SH | DEFINED | 1,2,5,8     |
| MERCER INS GROUP INC | COM       | 58790210 | 857       | 53,911     | SH | DEFINED | 1,2         |
| MERCHANTS BANCSHARES | COM       | 58844810 | 1,103     | 49,343     | SH | DEFINED | 1,2         |
| MERCK & CO INC       | COM       | 58933110 | 2,100,241 | 75,115,898 | SH | DEFINED | 1,2,5,6,7,8 |
| MERCURY COMPUTER SYS | COM       | 58937810 | 3,277     | 354,259    | SH | DEFINED | 1,2         |
| MERCURY GENL CORP NE | COM       | 58940010 | 34,761    | 1,039,822  | SH | DEFINED | 1,2,5,6,8,1 |
| MEREDITH CORP        | COM       | 58943310 | 27,116    | 1,061,276  | SH | DEFINED | 1,2,5,6,10, |
| MERGE HEALTHCARE INC | COM       | 58949910 | 985       | 229,034    | SH | DEFINED | 1,2         |
| MERIDIAN BIOSCIENCE  | COM       | 58958410 | 16,360    | 724,525    | SH | DEFINED | 1,2,5,6     |
| MERIDIAN INTERSTAT B | COM       | 58964Q10 | 914       | 122,730    | SH | DEFINED | 1,2,6       |
| MERIDIAN RESOURCE CO | COM       | 58977Q10 | 35        | 99,634     | SH | DEFINED | 1           |
| MERIT MED SYS INC    | COM       | 58988910 | 8,426     | 516,909    | SH | DEFINED | 1,2,5,6     |
| MERITAGE HOMES CORP  | COM       | 59001A10 | 34,653    | 1,837,378  | SH | DEFINED | 1,2,5,6     |
| MERIX CORP           | COM       | 59004910 | 22        | 29,429     | SH | DEFINED | 1           |
| MESA AIR GROUP INC   | COM       | 59047910 | 2         | 24,818     | SH | DEFINED | 1           |
| MET PRO CORP         | COM       | 59087630 | 2,181     | 201,580    | SH | DEFINED | 1,2         |
| METABOLIX INC        | COM       | 59101880 | 2,163     | 263,143    | SH | DEFINED | 1,2         |
| METALICO INC         | COM       | 59117610 | 1,588     | 340,754    | SH | DEFINED | 1,2         |
| METAVANTE TECHNOLOGI | COM       | 59140710 | 58,858    | 2,276,026  | SH | DEFINED | 1,2,5,6,7,8 |
| METHODE ELECTRS INC  | COM       | 59152020 | 9,062     | 1,290,908  | SH | DEFINED | 1,2,5       |
| METLIFE INC          | COM       | 59156R10 | 822,177   | 27,396,784 | SH | DEFINED | 1,2,5,6,7,8 |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER        | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG |             |
|-----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| METRO BANCORP INC PA  | COM            | 59161R10 | 1,182         | 61,363            | SH                                      | DEFINED     | 1,2         |
| METROCORP BANCSHARES  | COM            | 59165010 | 31            | 10,154            | SH                                      | DEFINED     | 1           |
| METROPICS COMMUNICATI | COM            | 59170810 | 101,998       | 7,663,272         | SH                                      | DEFINED     | 1,2,5,6,7,8 |



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|                      |            |          |           |             |    |         |             |
|----------------------|------------|----------|-----------|-------------|----|---------|-------------|
| METROPOLITAN HEALTH  | COM        | 59214210 | 576       | 286,556     | SH | DEFINED | 1,2,5       |
| METTLER TOLEDO INTER | COM        | 59268810 | 54,579    | 707,438     | SH | DEFINED | 1,2,5,6,8,1 |
| MF GLOBAL LTD        | SHS        | G6064210 | 14,883    | 2,509,837   | SH | DEFINED | 1,2,7       |
| MFA FINANCIAL INC    | COM        | 55272X10 | 29,227    | 4,223,539   | SH | DEFINED | 1,2,5       |
| MGE ENERGY INC       | COM        | 55277P10 | 12,865    | 383,446     | SH | DEFINED | 1,2,5       |
| MGIC INVT CORP WIS   | COM        | 55284810 | 16,045    | 3,646,601   | SH | DEFINED | 1,2,5,6     |
| MGM MIRAGE           | COM        | 55295310 | 16,718    | 2,616,247   | SH | DEFINED | 1,2,5,6,7,8 |
| MICREL INC           | COM        | 59479310 | 9,774     | 1,335,265   | SH | DEFINED | 1,2,5,6     |
| MICROCHIP TECHNOLOGY | SDCV 2.12  | 595017AB | 602       | 800,000     | SH | DEFINED | 2           |
| MICROCHIP TECHNOLOGY | COM        | 59501710 | 133,257   | 5,909,410   | SH | DEFINED | 1,2,5,6,7,8 |
| MICROMET INC         | COM        | 59509C10 | 2,594     | 520,814     | SH | DEFINED | 1,2,6       |
| MICRON TECHNOLOGY IN | NOTE 1.87  | 595112AH | 472       | 800,000     | SH | DEFINED | 1,2         |
| MICRON TECHNOLOGY IN | COM        | 59511210 | 164,858   | 32,580,621  | SH | DEFINED | 1,2,5,6,7,8 |
| MICRONETICS INC DEL  | COM        | 59512510 | 30        | 10,033      | SH | DEFINED | 1           |
| MICROS SYS INC       | COM        | 59490110 | 42,321    | 1,671,442   | SH | DEFINED | 1,2,5,6,10  |
| MICROSEMI CORP       | COM        | 59513710 | 22,816    | 1,653,354   | SH | DEFINED | 1,2,5,6     |
| MICROSOFT CORP       | COM        | 59491810 | 6,112,361 | 257,146,033 | SH | DEFINED | 1,2,5,6,7,8 |
| MICROSTRATEGY INC    | CL A NEW   | 59497240 | 9,331     | 185,808     | SH | DEFINED | 1,2,5,6     |
| MICROTUNE INC DEL    | COM        | 59514P10 | 1,700     | 726,584     | SH | DEFINED | 1,2,5       |
| MICROVISION INC DEL  | COM        | 59496010 | 2,673     | 870,648     | SH | DEFINED | 1,2         |
| MICRUS ENDOVASCULAR  | COM        | 59518V10 | 1,644     | 181,861     | SH | DEFINED | 1,2,5       |
| MID-AMER APT CMNTYS  | COM        | 59522J10 | 32,991    | 898,691     | SH | DEFINED | 1,2,3,5,8   |
| MIDAS GROUP INC      | COM        | 59562610 | 2,670     | 254,815     | SH | DEFINED | 1,2         |
| MIDCAP SPDR TR       | UNIT SER 1 | 59563510 | 10,194    | 96,900      | SH | DEFINED | 2           |
| MIDDLEBROOK PHARMACE | COM        | 59608710 | 548       | 405,871     | SH | DEFINED | 1,2         |
| MIDDLEBY CORP        | COM        | 59627810 | 12,150    | 276,629     | SH | DEFINED | 1,2,5,6     |
| MIDDLESEX WATER CO   | COM        | 59668010 | 3,135     | 216,945     | SH | DEFINED | 1,2,5       |
| MIDSOUTH BANCORP INC | COM        | 59803910 | 659       | 39,214      | SH | DEFINED | 1,2         |
| MIDWEST BANC HOLDING | COM        | 59825110 | 40        | 53,000      | SH | DEFINED | 1           |
| MILLER HERMAN INC    | COM        | 60054410 | 25,125    | 1,637,872   | SH | DEFINED | 1,2,5,6,8   |
| MILLER INDS INC TENN | COM NEW    | 60055120 | 741       | 84,180      | SH | DEFINED | 1,2         |
| MILLICOM INTL CELLUL | SHS NEW    | L6388F11 | 8,164     | 145,112     | SH | DEFINED | 1,2,5,6,8,1 |
| MILLIPORE CORP       | COM        | 60107310 | 130,105   | 1,853,079   | SH | DEFINED | 1,2,5,6,7,8 |
| MINDRAY MEDICAL INTL | SPON ADR   | 60267510 | 774       | 27,726      | SH | DEFINED | 1,2,6       |
| MINDSPEED TECHNOLOGI | COM NEW    | 60268220 | 42        | 19,383      | SH | DEFINED | 1           |
| MINE SAFETY APPLIANC | COM        | 60272010 | 19,487    | 808,590     | SH | DEFINED | 1,2,5,6     |
| MINERALS TECHNOLOGIE | COM        | 60315810 | 19,901    | 552,489     | SH | DEFINED | 1,2,5       |
| MIPS TECHNOLOGIES IN | COM        | 60456710 | 2,025     | 674,935     | SH | DEFINED | 1,2         |
| MIRANT CORP NEW      | COM        | 60467R10 | 44,349    | 2,817,603   | SH | DEFINED | 1,2,5,6,7,8 |
| MISSION WEST PPTYS I | COM        | 60520310 | 2,245     | 328,624     | SH | DEFINED | 1,2,3,5     |
| MITCHAM INDS INC     | COM        | 60650110 | 64        | 12,300      | SH | DEFINED | 1           |
| MITSUBISHI UFJ FINL  | SPONSORED  | 60682210 | 2,008     | 327,028     | SH | DEFINED | 1,2         |
| MITSUI & CO LTD      | ADR        | 60682720 | 666       | 2,841       | SH | DEFINED | 1,2         |
| MIZUHO FINL GROUP IN | SPONSORED  | 60687Y10 | 77        | 16,640      | SH | DEFINED | 1           |
| MKS INSTRUMENT INC   | COM        | 55306N10 | 14,167    | 1,078,142   | SH | DEFINED | 1,2,5,6     |
| MOBILE MINI INC      | COM        | 60740F10 | 8,445     | 575,687     | SH | DEFINED | 1,2,5,6     |
| MOBILE TELESYSTEMS O | SPONSORED  | 60740910 | 58,117    | 1,573,711   | SH | DEFINED | 1,2,4,5,6,7 |
| MODINE MFG CO        | COM        | 60782810 | 2,612     | 544,213     | SH | DEFINED | 1,2,5       |
| MODUSLINK GLOBAL SOL | COM        | 60786L10 | 4,655     | 678,521     | SH | DEFINED | 1,2,5       |
| MOHAWK INDS INC      | COM        | 60819010 | 68,157    | 1,910,227   | SH | DEFINED | 1,2,5,6,7,8 |
| MOLECULAR INSIGHT PH | COM        | 60852M10 | 978       | 189,075     | SH | DEFINED | 1,2         |

STATE STREET CORPORATION (STT)  
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TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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| NAME OF ISSUER       | CLASS     | CUSIP    | (x1000)   | PRN AMT        | PRN CALL DISCRETION | OTHER MANAG |
|----------------------|-----------|----------|-----------|----------------|---------------------|-------------|
| MOLEX INC            | COM       | 60855410 | 60,192    | 3,870,848 SH   | DEFINED             | 1,2,5,6,8,1 |
| MOLEX INC            | CL A      | 60855420 | 1,879     | 130,702 SH     | DEFINED             | 1,2,5,6,8,1 |
| MOLINA HEALTHCARE IN | COM       | 60855R10 | 7,144     | 298,647 SH     | DEFINED             | 1,2,5       |
| MOLSON COORS BREWING | NOTE 2.50 | 60871RAA | 320       | 300,000 SH     | DEFINED             | 1           |
| MOLSON COORS BREWING | CL B      | 60871R20 | 198,455   | 4,688,274 SH   | DEFINED             | 1,2,5,6,7,8 |
| MOMENTA PHARMACEUTIC | COM       | 60877T10 | 5,761     | 478,923 SH     | DEFINED             | 1,2,5,6     |
| MONARCH CASINO & RES | COM       | 60902710 | 1,218     | 166,867 SH     | DEFINED             | 1,2,6       |
| MONEYGRAM INTL INC   | COM       | 60935Y10 | 1,661     | 933,219 SH     | DEFINED             | 1,2,6       |
| MONMOUTH REAL ESTATE | CL A      | 60972010 | 1,680     | 286,744 SH     | DEFINED             | 1,2,3       |
| MONOGRAM BIOSCIENCES | COM NEW   | 60975U20 | 142       | 31,261 SH      | DEFINED             | 1           |
| MONOLITHIC PWR SYS I | COM       | 60983910 | 10,355    | 462,063 SH     | DEFINED             | 1,2,5,6     |
| MONOTYPE IMAGING HOL | COM       | 61022P10 | 3,487     | 512,053 SH     | DEFINED             | 1,2,6       |
| MONRO MUFFLER BRAKE  | COM       | 61023610 | 23,872    | 928,496 SH     | DEFINED             | 1,2,5,6     |
| MONSANTO CO NEW      | COM       | 61166W10 | 1,359,181 | 18,283,306 SH  | DEFINED             | 1,2,5,6,7,8 |
| MONSTER WORLDWIDE IN | COM       | 61174210 | 41,817    | 3,540,826 SH   | DEFINED             | 1,2,5,6,8,1 |
| MONTPELIER RE HOLDIN | SHS       | G6218510 | 19,667    | 1,479,865 SH   | DEFINED             | 1,2,5       |
| MOODYS CORP          | COM       | 61536910 | 183,305   | 6,956,556 SH   | DEFINED             | 1,2,5,6,7,8 |
| MOOG INC             | CL A      | 61539420 | 19,287    | 747,287 SH     | DEFINED             | 1,2,5       |
| MORGAN STANLEY       | COM NEW   | 61744644 | 4,220,384 | 148,031,698 SH | DEFINED             | 1,2,5,6,7,8 |
| MORGANS HOTEL GROUP  | COM       | 61748W10 | 1,326     | 346,088 SH     | DEFINED             | 1,2,6       |
| MORNINGSTAR INC      | COM       | 61770010 | 6,684     | 162,127 SH     | DEFINED             | 1,2,5,6,10  |
| MORTONS RESTAURANT G | COM       | 61943010 | 36        | 12,014 SH      | DEFINED             | 1           |
| MOSAIC CO            | COM       | 61945A10 | 104,909   | 2,368,159 SH   | DEFINED             | 1,2,5,6,7,8 |
| MOSYS INC            | COM       | 61971810 | 52        | 31,222 SH      | DEFINED             | 1           |
| MOTOROLA INC         | COM       | 62007610 | 484,279   | 73,043,633 SH  | DEFINED             | 1,2,5,6,7,8 |
| MOVADO GROUP INC     | COM       | 62458010 | 2,811     | 266,661 SH     | DEFINED             | 1,2,5       |
| MOVE INC COM         | COM       | 62458M10 | 4,854     | 2,247,334 SH   | DEFINED             | 1,2,5,6     |
| MPS GROUP INC        | COM       | 55340910 | 20,667    | 2,705,158 SH   | DEFINED             | 1,2,5       |
| MRV COMMUNICATIONS I | COM       | 55347710 | 5         | 10,200 SH      | DEFINED             | 5           |
| MSC INDL DIRECT INC  | CL A      | 55353010 | 33,231    | 936,612 SH     | DEFINED             | 1,2,5,6,10  |
| MSC SOFTWARE CORP    | COM       | 55353110 | 4,498     | 675,382 SH     | DEFINED             | 1,2,5       |
| MSCI INC             | CL A      | 55354G10 | 25,529    | 1,044,556 SH   | DEFINED             | 1,2,5,6,8,1 |
| MTR GAMING GROUP INC | COM       | 55376910 | 41        | 16,312 SH      | DEFINED             | 1           |
| MTS SYS CORP         | COM       | 55377710 | 6,387     | 309,275 SH     | DEFINED             | 1,2,5,6     |
| MUELLER INDS INC     | COM       | 62475610 | 15,580    | 749,016 SH     | DEFINED             | 1,2,5,6     |
| MUELLER WTR PRODS IN | COM SER A | 62475810 | 8,434     | 2,255,200 SH   | DEFINED             | 1,2,5,6     |
| MULTI COLOR CORP     | COM       | 62538310 | 1,881     | 153,402 SH     | DEFINED             | 1,2         |
| MULTI FINELINE ELECT | COM       | 62541B10 | 4,160     | 194,380 SH     | DEFINED             | 1,2,5,6     |
| MULTIMEDIA GAMES INC | COM       | 62545310 | 1,560     | 314,539 SH     | DEFINED             | 1,2         |
| MURPHY OIL CORP      | COM       | 62671710 | 388,404   | 7,150,286 SH   | DEFINED             | 1,2,5,6,7,8 |
| MVC CAPITAL INC      | COM       | 55382910 | 2,627     | 310,486 SH     | DEFINED             | 1,2         |
| MWI VETERINARY SUPPL | COM       | 55402X10 | 5,749     | 164,908 SH     | DEFINED             | 1,2,6       |
| MYERS INDS INC       | COM       | 62846410 | 4,805     | 577,534 SH     | DEFINED             | 1,2,5       |
| MYLAN INC            | NOTE 1.25 | 628530AG | 1,000     | 1,000,000 SH   | DEFINED             | 1,2         |
| MYLAN INC            | COM       | 62853010 | 136,114   | 10,430,205 SH  | DEFINED             | 1,2,5,6,7,8 |
| MYLAN INC            | PFD CONV  | 62853020 | 1,123     | 1,300 SH       | DEFINED             | 1,2         |
| MYR GROUP INC DEL    | COM       | 55405W10 | 4,532     | 224,122 SH     | DEFINED             | 1,2,6       |
| MYRIAD GENETICS INC  | COM       | 62855J10 | 76,702    | 2,151,531 SH   | DEFINED             | 1,2,5,6,7,8 |
| MYRIAD PHARMACEUTICA | COM       | 62856H10 | 2,178     | 468,474 SH     | DEFINED             | 1,2,5,6,7,8 |
| NABI BIOPHARMACEUTIC | COM       | 62951910 | 1,985     | 817,063 SH     | DEFINED             | 1,2,5,6     |
| NABORS INDS INC      | NOTE 0.94 | 629568AP | 2,046     | 2,200,000 SH   | DEFINED             | 1,2         |
| NABORS INDUSTRIES LT | SHS       | G6359F10 | 162,357   | 10,420,832 SH  | DEFINED             | 1,2,5,6,7,8 |
| NACCO INDS INC       | CL A      | 62957910 | 2,641     | 91,950 SH      | DEFINED             | 1,2,5       |
| NALCO HOLDING COMPAN | COM       | 62985Q10 | 25,103    | 1,490,688 SH   | DEFINED             | 1,2,5,6,8,1 |

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STATE STREET CORPORATION (STT)  
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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MANAG      |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|------------------|
| NAM TAI ELECTRS INC  | COM PAR \$0    | 62986520 | 317              | 74,569               | SH         |              | DEFINED                  | 1, 5, 6          |
| NANOPHASE TCHNOLOGIE | COM            | 63007910 | 16               | 15,558               | SH         |              | DEFINED                  | 1                |
| NANOSPHERE INC       | COM            | 63009F10 | 820              | 167,032              | SH         |              | DEFINED                  | 1, 2             |
| NAPCO SEC TECHNOLOGI | COM            | 63040210 | 17               | 14,409               | SH         |              | DEFINED                  | 1                |
| NARA BANCORP INC     | COM            | 63080P10 | 1,987            | 383,662              | SH         |              | DEFINED                  | 1, 2, 5          |
| NASB FINL INC        | COM            | 62896810 | 1,611            | 56,316               | SH         |              | DEFINED                  | 1, 2             |
| NASDAQ OMX GROUP INC | COM            | 63110310 | 112,219          | 5,266,040            | SH         |              | DEFINED                  | 1, 2, 5, 6, 7, 8 |
| NASH FINCH CO        | COM            | 63115810 | 10,992           | 406,219              | SH         |              | DEFINED                  | 1, 2, 5, 7, 8    |
| NATCO GROUP INC      | CL A           | 63227W20 | 10,767           | 327,077              | SH         |              | DEFINED                  | 1, 2, 5, 6       |
| NATIONAL BANKSHARES  | COM            | 63486510 | 2,163            | 90,012               | SH         |              | DEFINED                  | 1, 2             |
| NATIONAL BEVERAGE CO | COM            | 63501710 | 1,904            | 177,774              | SH         |              | DEFINED                  | 1, 2             |
| NATIONAL BK GREECE S | SPONSORED      | 63364340 | 2,726            | 496,587              | SH         |              | DEFINED                  | 1, 2             |
| NATIONAL CINEMEDIA I | COM            | 63530910 | 9,551            | 694,104              | SH         |              | DEFINED                  | 1, 2, 5, 6       |
| NATIONAL CITY CORP   | NOTE 4.00      | 635405AW | 983              | 1,000,000            | SH         |              | DEFINED                  | 1, 2             |
| NATIONAL COAL CORP   | COM NEW        | 63238120 | 17               | 14,700               | SH         |              | DEFINED                  | 1                |
| NATIONAL FINL PARTNE | COM            | 63607P20 | 5,589            | 763,494              | SH         |              | DEFINED                  | 1, 2, 5          |
| NATIONAL FUEL GAS CO | COM            | 63618010 | 65,426           | 1,813,357            | SH         |              | DEFINED                  | 1, 2, 5, 6, 8, 1 |
| NATIONAL GRID PLC    | SPON ADR N     | 63627430 | 295              | 6,532                | SH         |              | DEFINED                  | 1                |
| NATIONAL HEALTH INVS | COM            | 63633D10 | 11,535           | 431,878              | SH         |              | DEFINED                  | 1, 2, 3, 5, 8    |
| NATIONAL HEALTHCARE  | COM            | 63590610 | 4,812            | 126,826              | SH         |              | DEFINED                  | 1, 2, 3, 5, 6    |
| NATIONAL INSTRS CORP | COM            | 63651810 | 26,615           | 1,179,759            | SH         |              | DEFINED                  | 1, 2, 5, 6, 10   |
| NATIONAL INTERSTATE  | COM            | 63654U10 | 1,563            | 102,955              | SH         |              | DEFINED                  | 1, 2, 5          |
| NATIONAL OILWELL VAR | COM            | 63707110 | 511,558          | 15,663,140           | SH         |              | DEFINED                  | 1, 2, 5, 6, 7, 8 |
| NATIONAL PENN BANCSH | COM            | 63713810 | 22,487           | 4,877,822            | SH         |              | DEFINED                  | 1, 2, 5          |
| NATIONAL PRESTO INDS | COM            | 63721510 | 8,913            | 117,125              | SH         |              | DEFINED                  | 1, 2, 5, 6       |
| NATIONAL RESEARCH CO | COM            | 63737210 | 306              | 12,554               | SH         |              | DEFINED                  | 1, 2             |
| NATIONAL RETAIL PRO  | COM            | 63741710 | 30,435           | 1,754,195            | SH         |              | DEFINED                  | 1, 2, 3, 5, 6, 8 |
| NATIONAL SEMICONDUCT | COM            | 63764010 | 99,491           | 7,927,546            | SH         |              | DEFINED                  | 1, 2, 5, 6, 7, 8 |
| NATIONAL WESTN LIFE  | CL A           | 63852210 | 4,137            | 35,432               | SH         |              | DEFINED                  | 1, 2             |
| NATIONWIDE HEALTH PP | COM            | 63862010 | 86,707           | 3,368,578            | SH         |              | DEFINED                  | 1, 2, 3, 5, 6, 8 |
| NATURAL GAS SERVICES | COM            | 63886Q10 | 2,328            | 175,054              | SH         |              | DEFINED                  | 1, 2             |
| NATURAL RESOURCE PAR | COM UNIT L     | 63900P10 | 760              | 36,171               | SH         |              | DEFINED                  | 1, 2             |
| NATUS MEDICAL INC DE | COM            | 63905010 | 5,170            | 447,996              | SH         |              | DEFINED                  | 1, 2, 5, 6       |
| NAUTILUS INC         | COM            | 63910B10 | 100              | 88,314               | SH         |              | DEFINED                  | 1                |
| NAVARRE CORP         | COM            | 63920810 | 47               | 28,417               | SH         |              | DEFINED                  | 1                |
| NAVIGANT CONSULTING  | COM            | 63935N10 | 17,157           | 1,327,907            | SH         |              | DEFINED                  | 1, 2, 5, 6       |
| NAVIGATORS GROUP INC | COM            | 63890410 | 9,501            | 213,832              | SH         |              | DEFINED                  | 1, 2, 5, 6       |
| NAVIOS MARITIME PART | UNIT LPI       | Y6226710 | 100              | 10,100               | SH         |              | DEFINED                  | 1                |
| NAVISITE INC         | COM NEW        | 63935M20 | 20               | 14,820               | SH         |              | DEFINED                  | 1                |
| NAVISTAR INTL CORP N | COM            | 63934E10 | 39,648           | 909,367              | SH         |              | DEFINED                  | 1, 2, 5, 6, 7, 8 |
| NBT BANCORP INC      | COM            | 62877810 | 15,001           | 690,973              | SH         |              | DEFINED                  | 1, 2, 5          |
| NBTY INC             | COM            | 62878210 | 30,296           | 1,077,369            | SH         |              | DEFINED                  | 1, 2, 5, 6, 10   |
| NCI BUILDING SYS INC | COM            | 62885210 | 905              | 342,736              | SH         |              | DEFINED                  | 1, 2, 5          |
| NCI INC              | CL A           | 62886K10 | 2,770            | 91,060               | SH         |              | DEFINED                  | 1, 2, 6          |
| NCR CORP NEW         | COM            | 62886E10 | 40,359           | 3,411,583            | SH         |              | DEFINED                  | 1, 2, 5, 6, 8, 1 |
| NEENAH PAPER INC     | COM            | 64007910 | 2,262            | 256,792              | SH         |              | DEFINED                  | 1, 2             |
| NEKTAR THERAPEUTICS  | COM            | 64026810 | 9,637            | 1,487,167            | SH         |              | DEFINED                  | 1, 2, 5, 6       |
| NELNET INC           | CL A           | 64031N10 | 7,433            | 546,963              | SH         |              | DEFINED                  | 1, 2, 5          |
| NEOGEN CORP          | COM            | 64049110 | 6,223            | 214,723              | SH         |              | DEFINED                  | 1, 2, 6          |
| NESS TECHNOLOGIES IN | COM            | 64104X10 | 2,147            | 549,036              | SH         |              | DEFINED                  | 1, 2             |
| NET 1 UEPS TECHNOLOG | COM NEW        | 64107N20 | 8,321            | 612,311              | SH         |              | DEFINED                  | 1, 2, 5          |
| NET SERVICOS DE COMU | SPONSD ADR     | 64109T20 | 491              | 50,160               | SH         |              | DEFINED                  | 1, 6             |
| NETAPP INC           | COM            | 64110D10 | 212,382          | 10,769,870           | SH         |              | DEFINED                  | 1, 2, 5, 6, 7, 8 |

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NETEASE COM INC      SPONSORED      64110W10      8,248      234,448 SH      DEFINED      1,2,5,6

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------|
| NETEZZA CORP         | COM            | 64111N10 | 4,932            | 592,739              | SH         |              | DEFINED                  | 1,2,6       |
| NETFLIX INC          | COM            | 64110L10 | 58,627           | 1,418,161            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NETGEAR INC          | COM            | 64111Q10 | 9,279            | 643,904              | SH         |              | DEFINED                  | 1,2,5,6     |
| NETLOGIC MICROSYSTEM | COM            | 64118B10 | 9,192            | 252,119              | SH         |              | DEFINED                  | 1,2,5,6     |
| NETSCOUT SYS INC     | COM            | 64115T10 | 5,011            | 534,230              | SH         |              | DEFINED                  | 1,2,6       |
| NETSUITE INC         | COM            | 64118Q10 | 2,195            | 185,843              | SH         |              | DEFINED                  | 1,2,5,6     |
| NETWORK ENGINES INC  | COM            | 64121A10 | 15               | 18,257               | SH         |              | DEFINED                  | 1           |
| NETWORK EQUIP TECHNO | COM            | 64120810 | 1,430            | 335,602              | SH         |              | DEFINED                  | 1,2,5       |
| NEURALSTEM INC       | COM            | 64127R30 | 12               | 11,400               | SH         |              | DEFINED                  | 1           |
| NEUROCRINE BIOSCIENC | COM            | 64125C10 | 2,123            | 657,341              | SH         |              | DEFINED                  | 1,2,6       |
| NEUROGEN CORP        | COM            | 64124E10 | 5                | 20,334               | SH         |              | DEFINED                  | 1           |
| NEUROGESX INC        | COM            | 64125210 | 448              | 79,439               | SH         |              | DEFINED                  | 1,2         |
| NEUSTAR INC          | CL A           | 64126X20 | 34,028           | 1,535,546            | SH         |              | DEFINED                  | 1,2,5,6,10  |
| NEUTRAL TANDEM INC   | COM            | 64128B10 | 12,880           | 436,302              | SH         |              | DEFINED                  | 1,2,5,6     |
| NEVADA GOLD & CASINO | COM NEW        | 64126Q20 | 43               | 32,200               | SH         |              | DEFINED                  | 1           |
| NEW FRONTIER MEDIA I | COM            | 64439810 | 61               | 25,324               | SH         |              | DEFINED                  | 1           |
| NEW JERSEY RES       | COM            | 64602510 | 30,443           | 821,906              | SH         |              | DEFINED                  | 1,2,5       |
| NEW ORIENTAL ED & TE | SPON ADR       | 64758110 | 10,709           | 158,980              | SH         |              | DEFINED                  | 1,2,6,7     |
| NEW YORK & CO INC    | COM            | 64929510 | 2,145            | 694,302              | SH         |              | DEFINED                  | 1,2,5       |
| NEW YORK CMNTY BANCO | COM            | 64944510 | 97,126           | 9,085,714            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NEW YORK TIMES CO    | CL A           | 65011110 | 19,916           | 3,614,535            | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| NEWALLIANCE BANCSTAR | COM            | 65020310 | 36,434           | 3,168,141            | SH         |              | DEFINED                  | 1,2,5,6     |
| NEWBRIDGE BANCORP    | COM            | 65080T10 | 43               | 20,558               | SH         |              | DEFINED                  | 1           |
| NEWCASTLE INVT CORP  | COM            | 65105M10 | 38               | 58,250               | SH         |              | DEFINED                  | 1           |
| NEWELL RUBBERMAID IN | COM            | 65122910 | 97,373           | 9,353,835            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NEWFIELD EXPL CO     | COM            | 65129010 | 109,531          | 3,352,638            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NEWMARKET CORP       | COM            | 65158710 | 13,276           | 197,177              | SH         |              | DEFINED                  | 1,2,5,6     |
| NEWMONT MINING CORP  | COM            | 65163910 | 689,611          | 16,873,286           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NEWPARK RES INC      | COM PAR \$.    | 65171850 | 4,254            | 1,492,764            | SH         |              | DEFINED                  | 1,2,5       |
| NEWPORT CORP         | COM            | 65182410 | 3,259            | 562,911              | SH         |              | DEFINED                  | 1,2,5       |
| NEWS CORP            | CL A           | 65248E10 | 634,681          | 69,668,560           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NEWS CORP            | CL B           | 65248E20 | 24,776           | 2,343,978            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NEWSTAR FINANCIAL IN | COM            | 65251F10 | 674              | 352,764              | SH         |              | DEFINED                  | 1,2         |
| NEXEN INC            | COM            | 65334H10 | 2,472            | 114,200              | SH         |              | DEFINED                  | 7           |
| NEXSTAR BROADCASTING | CL A           | 65336K10 | 8                | 10,746               | SH         |              | DEFINED                  | 1           |
| NEXTEL COMMUNICATION | NOTE 5.25      | 65332VAY | 1,139            | 1,150,000            | SH         |              | DEFINED                  | 1,2         |
| NEXTWAVE WIRELESS IN | COM            | 65337Y10 | 18               | 38,100               | SH         |              | DEFINED                  | 1           |
| NGAS RESOURCES INC   | COM            | 62912T10 | 68               | 32,360               | SH         |              | DEFINED                  | 1,5         |
| NGP CAP RES CO       | COM            | 62912R10 | 1,711            | 291,559              | SH         |              | DEFINED                  | 1,2         |
| NIC INC              | COM            | 62914B10 | 4,681            | 691,450              | SH         |              | DEFINED                  | 1,2,6       |
| NICOR INC            | COM            | 65408610 | 58,958           | 1,703,015            | SH         |              | DEFINED                  | 1,2,5,6,8,1 |
| NIGHTHAWK RADIOLOGY  | COM            | 65411N10 | 1,819            | 491,704              | SH         |              | DEFINED                  | 1,2         |
| NII HLDGS INC        | NOTE 3.12      | 62913FAJ | 346              | 450,000              | SH         |              | DEFINED                  | 1,2         |
| NII HLDGS INC        | CL B NEW       | 62913F20 | 57,371           | 3,008,425            | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NIKE INC             | CL B           | 65410610 | 604,022          | 11,665,158           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NISOURCE INC         | COM            | 65473P10 | 127,861          | 10,965,813           | SH         |              | DEFINED                  | 1,2,5,6,7,8 |
| NISSAN MOTORS        | SPONSORED      | 65474440 | 692              | 57,308               | SH         |              | DEFINED                  | 1,2         |

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|                      |            |          |         |           |    |         |             |
|----------------------|------------|----------|---------|-----------|----|---------|-------------|
| NIVS INTELLIMEDIA TE | COM        | 62914U10 | 103     | 34,767    | SH | DEFINED | 1,2         |
| NL INDS INC          | COM NEW    | 62915640 | 774     | 104,945   | SH | DEFINED | 1,2,5       |
| NMT MED INC          | COM        | 62929410 | 34      | 15,242    | SH | DEFINED | 1           |
| NN INC               | COM        | 62933710 | 20      | 11,678    | SH | DEFINED | 1           |
| NOBEL LEARNING CMNTY | COM        | 65488910 | 482     | 41,994    | SH | DEFINED | 1,2         |
| NOBLE CORPORATION BA | NAMEN -AKT | H5833N10 | 60,239  | 1,991,356 | SH | DEFINED | 1,2,5,6,7,8 |
| NOBLE ENERGY INC     | COM        | 65504410 | 375,642 | 6,370,059 | SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| NOKIA CORP           | SPONSORED      | 65490220 | 4,968         | 340,769           | SH                                      | DEFINED     | 1,2         |
| NOMURA HLDGS INC     | SPONSORED      | 65535H20 | 428           | 50,810            | SH                                      | DEFINED     | 1,2         |
| NORDIC AMERICAN TANK | COM            | G6577310 | 14,385        | 452,060           | SH                                      | DEFINED     | 1,5         |
| NORDSON CORP         | COM            | 65566310 | 36,481        | 939,755           | SH                                      | DEFINED     | 1,2,5,6     |
| NORDSTROM INC        | COM            | 65566410 | 120,680       | 6,067,353         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NORFOLK SOUTHERN COR | COM            | 65584410 | 437,218       | 11,606,529        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NORTH AMERN GALVANZN | COM            | 65686Y10 | 650           | 107,205           | SH                                      | DEFINED     | 1,2         |
| NORTHEAST CMNTY BANC | COM            | 66411210 | 454           | 55,919            | SH                                      | DEFINED     | 1,2         |
| NORTHEAST UTILS      | COM            | 66439710 | 142,577       | 6,390,730         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NORTHERN OIL & GAS I | COM            | 66553110 | 1,947         | 305,583           | SH                                      | DEFINED     | 1,2,6       |
| NORTHERN TR CORP     | COM            | 66585910 | 478,030       | 8,905,172         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NORTHFIELD BANCORP I | COM            | 66611L10 | 3,414         | 293,828           | SH                                      | DEFINED     | 1,2         |
| NORTHRIM BANCORP INC | COM            | 66676210 | 887           | 63,757            | SH                                      | DEFINED     | 1,2         |
| NORTHROP GRUMMAN COR | COM            | 66680710 | 1,533,546     | 33,571,496        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NORTHSTAR NEUROSCIEN | COM            | 66704V10 | 44            | 21,953            | SH                                      | DEFINED     | 1           |
| NORTHSTAR RLTY FIN C | COM            | 66704R10 | 3,123         | 1,103,665         | SH                                      | DEFINED     | 1,2,5       |
| NORTHWEST BANCORP IN | COM            | 66732810 | 4,898         | 259,692           | SH                                      | DEFINED     | 1,2,5       |
| NORTHWEST NAT GAS CO | COM            | 66765510 | 36,659        | 827,138           | SH                                      | DEFINED     | 1,2,5       |
| NORTHWEST PIPE CO    | COM            | 66774610 | 4,896         | 140,843           | SH                                      | DEFINED     | 1,2,5,6     |
| NORTHWESTERN CORP    | COM NEW        | 66807430 | 18,630        | 818,528           | SH                                      | DEFINED     | 1,2,5       |
| NORWOOD FINANCIAL CO | COM            | 66954910 | 603           | 19,237            | SH                                      | DEFINED     | 1,2         |
| NOVAMED INC DEL      | COM            | 66986W10 | 563           | 142,647           | SH                                      | DEFINED     | 1,2         |
| NOVARTIS A G         | SPONSORED      | 66987V10 | 1,828         | 44,816            | SH                                      | DEFINED     | 1,2         |
| NOVATEL WIRELESS INC | COM NEW        | 66987M60 | 5,760         | 638,528           | SH                                      | DEFINED     | 1,2,5,6     |
| NOVAVAX INC          | COM            | 67000210 | 2,518         | 767,662           | SH                                      | DEFINED     | 1,2         |
| NOVELL INC           | COM            | 67000610 | 47,159        | 10,410,388        | SH                                      | DEFINED     | 1,2,5,6,10, |
| NOVELLUS SYS INC     | COM            | 67000810 | 48,640        | 2,912,578         | SH                                      | DEFINED     | 1,2,5,6,8,1 |
| NOVEN PHARMACEUTICAL | COM            | 67000910 | 6,618         | 462,826           | SH                                      | DEFINED     | 1,2,5,6     |
| NOVO-NORDISK A S     | ADR            | 67010020 | 213           | 3,904             | SH                                      | DEFINED     | 1           |
| NPS PHARMACEUTICALS  | COM            | 62936P10 | 4,371         | 937,934           | SH                                      | DEFINED     | 1,2,6       |
| NRG ENERGY INC       | COM NEW        | 62937750 | 94,403        | 3,636,474         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NSTAR                | COM            | 67019E10 | 80,099        | 2,494,527         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NTELOS HLDGS CORP    | COM            | 67020Q10 | 8,676         | 471,001           | SH                                      | DEFINED     | 1,2,5       |
| NTT DOCOMO INC       | SPONS ADR      | 62942M20 | 1,316         | 90,415            | SH                                      | DEFINED     | 1,2         |
| NU HORIZONS ELECTRS  | COM            | 66990810 | 74            | 22,148            | SH                                      | DEFINED     | 1           |
| NU SKIN ENTERPRISES  | CL A           | 67018T10 | 12,936        | 845,468           | SH                                      | DEFINED     | 1,2,5       |
| NUANCE COMMUNICATION | COM            | 67020Y10 | 33,977        | 2,807,988         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NUCOR CORP           | COM            | 67034610 | 495,187       | 11,145,332        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| NUSTAR ENERGY LP     | UNIT COM       | 67058H10 | 2,284         | 42,270            | SH                                      | DEFINED     | 1,2         |
| NUSTAR GP HOLDINGS L | UNIT RESTG     | 67059L10 | 743           | 32,130            | SH                                      | DEFINED     | 1,2         |
| NUTRACEUTICAL INTL C | COM            | 67060Y10 | 1,223         | 117,731           | SH                                      | DEFINED     | 1,2         |

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|                      |         |          |         |            |    |         |             |
|----------------------|---------|----------|---------|------------|----|---------|-------------|
| NUTRI SYS INC NEW    | COM     | 67069D10 | 8,396   | 579,067    | SH | DEFINED | 1,2,5,6     |
| NUVASIVE INC         | COM     | 67070410 | 25,556  | 573,012    | SH | DEFINED | 1,2,5,6,8   |
| NV ENERGY INC        | COM     | 67073Y10 | 54,545  | 5,055,142  | SH | DEFINED | 1,2,5,6,10  |
| NVE CORP             | COM NEW | 62944520 | 2,712   | 55,796     | SH | DEFINED | 1,2         |
| NVIDIA CORP          | COM     | 67066G10 | 211,446 | 18,728,626 | SH | DEFINED | 1,2,5,6,7,8 |
| NVR INC              | COM     | 62944T10 | 94,986  | 189,068    | SH | DEFINED | 1,2,5,6,8,1 |
| NXSTAGE MEDICAL INC  | COM     | 67072V10 | 2,522   | 427,407    | SH | DEFINED | 1,2         |
| NYFIX INC            | COM     | 67071210 | 11      | 13,172     | SH | DEFINED | 1           |
| NYMAGIC INC          | COM     | 62948410 | 1,040   | 74,930     | SH | DEFINED | 1,2         |
| NYSE EURONEXT        | COM     | 62949110 | 248,615 | 9,123,498  | SH | DEFINED | 1,2,5,6,7,8 |
| O CHARLEYS INC       | COM     | 67082310 | 4,842   | 523,431    | SH | DEFINED | 1,2,5       |
| O REILLY AUTOMOTIVE  | COM     | 68609110 | 174,186 | 4,574,202  | SH | DEFINED | 1,2,5,6,7,8 |
| OBAGI MEDICAL PRODUC | COM     | 67423R10 | 2,388   | 327,504    | 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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| OCCAM NETWORKS INC   | COM NEW        | 67457P30 | 57            | 15,798            | SH                                      | DEFINED 1           |
| OCCIDENTAL PETE CORP | COM            | 67459910 | 1,897,058     | 28,826,288        | SH                                      | DEFINED 1,2,5,6,7,8 |
| OCEAN SHORE HLDG CO  | COM            | 67501P10 | 88            | 12,500            | SH                                      | DEFINED 1           |
| OCEANEERING INTL INC | COM            | 67523210 | 56,640        | 1,253,090         | SH                                      | DEFINED 1,2,5,6,10  |
| OCEANFIRST FINL CORP | COM            | 67523410 | 2,371         | 198,042           | SH                                      | DEFINED 1,2         |
| OCEANFREIGHT INC     | SHS            | Y6420210 | 32            | 21,351            | SH                                      | DEFINED 1           |
| OCH ZIFF CAP MGMT GR | CL A           | 67551U10 | 480           | 53,910            | SH                                      | DEFINED 1,2,8       |
| OCLARO INC           | COM            | 67555N10 | 92            | 144,470           | SH                                      | DEFINED 1           |
| OCULUS INNOVATIVE SC | COM            | 67575P10 | 36            | 10,600            | SH                                      | DEFINED 1           |
| OCWEN FINL CORP      | COM NEW        | 67574630 | 9,568         | 737,726           | SH                                      | DEFINED 1,2,5       |
| ODYSSEY HEALTHCARE I | COM            | 67611V10 | 6,702         | 651,977           | SH                                      | DEFINED 1,2,5       |
| ODYSSEY MARINE EXPLO | COM            | 67611810 | 1,093         | 683,401           | SH                                      | DEFINED 1,2,5       |
| ODYSSEY RE HLDGS COR | COM            | 67612W10 | 6,824         | 170,692           | SH                                      | DEFINED 1,2,5,8,10  |
| OFFICE DEPOT INC     | COM            | 67622010 | 55,481        | 12,166,970        | SH                                      | DEFINED 1,2,5,6,8,1 |
| OFFICEMAX INC DEL    | COM            | 67622P10 | 24,224        | 3,857,354         | SH                                      | DEFINED 1,2,5,6,8   |
| OGE ENERGY CORP      | COM            | 67083710 | 53,315        | 1,882,602         | SH                                      | DEFINED 1,2,5,6,8,1 |
| OHIO VY BANC CORP    | COM            | 67771910 | 1,252         | 42,671            | SH                                      | DEFINED 1,2         |
| OIL DRI CORP AMER    | COM            | 67786410 | 715           | 48,143            | SH                                      | DEFINED 1,2         |
| OIL STS INTL INC     | COM            | 67802610 | 28,065        | 1,159,240         | SH                                      | DEFINED 1,2,5,6,7,1 |
| OILSANDS QUEST INC   | COM            | 67804610 | 2,390         | 2,489,452         | SH                                      | DEFINED 1,2,5       |
| OLD DOMINION FGHT LI | COM            | 67958010 | 16,568        | 493,542           | SH                                      | DEFINED 1,2,5,6     |
| OLD NATL BANCORP IND | COM            | 68003310 | 22,757        | 2,317,414         | SH                                      | DEFINED 1,2,5       |
| OLD POINT FINL CORP  | COM            | 68019410 | 290           | 15,700            | SH                                      | DEFINED 1,2         |
| OLD REP INTL CORP    | COM            | 68022310 | 54,971        | 5,580,800         | SH                                      | DEFINED 1,2,5,6,7,8 |
| OLD SECOND BANCORP I | COM            | 68027710 | 1,316         | 222,997           | SH                                      | DEFINED 1,2         |
| OLIN CORP            | COM PAR \$1    | 68066520 | 81,049        | 6,816,546         | SH                                      | DEFINED 1,2,5       |
| OLYMPIC STEEL INC    | COM            | 68162K10 | 3,838         | 156,864           | SH                                      | DEFINED 1,2,5       |
| OM GROUP INC         | COM            | 67087210 | 23,664        | 815,432           | SH                                      | DEFINED 1,2,5       |
| OMEGA FLEX INC       | COM            | 68209510 | 534           | 35,198            | SH                                      | DEFINED 1,2         |
| OMEGA HEALTHCARE INV | COM            | 68193610 | 32,478        | 2,092,686         | SH                                      | DEFINED 1,2,3,5,8   |
| OMEGA PROTEIN CORP   | COM            | 68210P10 | 988           | 243,382           | SH                                      | DEFINED 1,2,5       |
| OMNI ENERGY SERVICES | COM NEW        | 68210T20 | 60            | 28,385            | SH                                      | DEFINED 1,2         |
| OMNICARE INC         | DBCV 3.25      | 681904AL | 338           | 488,000           | SH                                      | DEFINED 2           |
| OMNICARE INC         | COM            | 68190410 | 104,940       | 4,073,746         | SH                                      | DEFINED 1,2,5,6,7,8 |
| OMNICELL INC         | COM            | 68213N10 | 5,224         | 485,909           | SH                                      | DEFINED 1,2,5,6     |

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|                      |            |          |         |           |    |         |             |
|----------------------|------------|----------|---------|-----------|----|---------|-------------|
| OMNICOM GROUP INC    | COM        | 68191910 | 307,808 | 9,746,940 | SH | DEFINED | 1,2,5,6,7,8 |
| OMNITURE INC         | COM        | 68212S10 | 15,557  | 1,238,599 | SH | DEFINED | 1,2,5,6,8   |
| OMNIVISION TECHNOLOG | COM        | 68212810 | 8,538   | 821,733   | SH | DEFINED | 1,2,5,6     |
| OMNOVA SOLUTIONS INC | COM        | 68212910 | 1,659   | 508,827   | SH | DEFINED | 1,2         |
| ON ASSIGNMENT INC    | COM        | 68215910 | 3,038   | 776,873   | SH | DEFINED | 1,2         |
| ON SEMICONDUCTOR COR | COM        | 68218910 | 32,979  | 4,807,368 | SH | DEFINED | 1,2,5,6,7,1 |
| ON2 TECHNOLOGIES INC | COM        | 68338A10 | 47      | 111,698   | SH | DEFINED | 1           |
| ONCOGENEX PHARMACEUT | COM        | 68230A10 | 1,305   | 59,630    | SH | DEFINED | 1,2         |
| ONE LIBERTY PPTYS IN | COM        | 68240610 | 90      | 15,728    | SH | DEFINED | 1,5         |
| ONEBEACON INSURANCE  | CL A       | G6774210 | 2,186   | 186,959   | SH | DEFINED | 1,2,5,10    |
| ONEOK INC NEW        | COM        | 68268010 | 69,686  | 2,363,035 | SH | DEFINED | 1,2,5,6,7,8 |
| ONEOK PARTNERS LP    | UNIT LTD P | 68268N10 | 2,182   | 47,649    | SH | DEFINED | 1,2         |
| ONLINE RES CORP      | COM        | 68273G10 | 2,226   | 356,809   | SH | DEFINED | 1,2         |
| ONYX PHARMACEUTICALS | COM        | 68339910 | 43,408  | 1,536,007 | SH | DEFINED | 1,2,5,6,8   |
| OPEN JT STK CO-VIMPE | SPONSORED  | 68370R10 | 35,902  | 3,050,295 | SH | DEFINED | 1,2,5,6,7,1 |
| OPEN TEXT CORP       | COM        | 68371510 | 1,020   | 28,000    | SH | DEFINED | 2,7         |
| OPENTABLE INC        | COM        | 68372A10 | 625     | 20,712    | SH | DEFINED | 1,2         |
| OPENTV CORP          | CL A       | G6754310 | 1,323   | 994,782   | SH | DEFINED | 1           |
| OPENWAVE SYS INC     | COM NEW    | 68371830 | 2,341   | 1,044,924 | 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 MANAG |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|-------------|
| OPKO HEALTH INC      | COM            | 68375N10 | 807           | 455,798           | SH                  | DEFINED             | 1,2,6       |
| OPLINK COMMUNICATION | COM NEW        | 68375Q40 | 3,166         | 277,680           | SH                  | DEFINED             | 1,2,6       |
| OPNET TECHNOLOGIES I | COM            | 68375710 | 1,402         | 153,016           | SH                  | DEFINED             | 1,2,5,6     |
| OPNEXT INC           | COM            | 68375V10 | 783           | 366,062           | SH                  | DEFINED             | 1,2,5,6     |
| OPPENHEIMER HLDGS IN | CL A NON V     | 68379710 | 2,581         | 121,909           | SH                  | DEFINED             | 1,2         |
| OPTIMER PHARMACEUTIC | COM            | 68401H10 | 5,441         | 363,464           | SH                  | DEFINED             | 1,2         |
| OPTIONSXPRESS HLDGS  | COM            | 68401010 | 16,595        | 1,068,598         | SH                  | DEFINED             | 1,2,5,6     |
| ORACLE CORP          | COM            | 68389X10 | 2,711,436     | 126,584,305       | SH                  | DEFINED             | 1,2,5,6,7,8 |
| ORASURE TECHNOLOGIES | COM            | 68554V10 | 1,876         | 759,333           | SH                  | DEFINED             | 1,2,6       |
| ORBCOMM INC          | COM            | 68555P10 | 34            | 19,400            | SH                  | DEFINED             | 1           |
| ORBITAL SCIENCES COR | COM            | 68556410 | 15,431        | 1,017,231         | SH                  | DEFINED             | 1,2,5,6     |
| ORBITZ WORLDWIDE INC | COM            | 68557K10 | 990           | 521,066           | SH                  | DEFINED             | 1,2,5       |
| ORBOTECH LTD         | ORD            | M7525310 | 507           | 58,597            | SH                  | DEFINED             | 1,2,5,6,7   |
| ORCHID CELLMARK INC  | COM            | 68573C10 | 30            | 18,796            | SH                  | DEFINED             | 1           |
| ORCHIDS PAPER PRODS  | COM            | 68572N10 | 867           | 42,194            | SH                  | DEFINED             | 1,2         |
| OREXIGEN THERAPEUTIC | COM            | 68616410 | 1,286         | 250,750           | SH                  | DEFINED             | 1,2,6       |
| ORIENTAL FINL GROUP  | COM            | 68618W10 | 5,131         | 528,964           | SH                  | DEFINED             | 1,2,5       |
| ORIENT-EXPRESS HOTEL | CL A           | G6774310 | 8,088         | 952,650           | SH                  | DEFINED             | 1,2,5,6     |
| ORION ENERGY SYSTEMS | COM            | 68627510 | 667           | 177,786           | SH                  | DEFINED             | 1,2,6       |
| ORION MARINE GROUP I | COM            | 68628V30 | 5,141         | 270,563           | SH                  | DEFINED             | 1,2,6       |
| ORITANI FINL CORP    | COM            | 68632310 | 2,188         | 159,598           | SH                  | DEFINED             | 1,2,5,6     |
| ORIX CORP            | SPONSORED      | 68633010 | 311           | 10,538            | SH                  | DEFINED             | 1,2         |
| ORMAT TECHNOLOGIES I | COM            | 68668810 | 7,605         | 188,655           | SH                  | DEFINED             | 1,2,5,6,10  |
| ORRSTOWN FINL SVCS I | COM            | 68738010 | 2,325         | 62,441            | SH                  | DEFINED             | 1,2         |
| ORTHOFIX INTL N V    | COM            | N6748L10 | 6,245         | 249,687           | SH                  | DEFINED             | 1,2,5,6     |
| ORTHOLOGIC CORP      | COM            | 68750J10 | 31            | 43,076            | SH                  | DEFINED             | 1           |
| ORTHOVITA INC        | COM            | 68750U10 | 4,486         | 867,698           | SH                  | DEFINED             | 1,2,6       |
| OSHKOSH CORP         | COM            | 68823920 | 25,943        | 1,784,282         | SH                  | DEFINED             | 1,2,5,6,8,1 |
| OSI PHARMACEUTICALS  | COM            | 67104010 | 47,393        | 1,678,825         | SH                  | DEFINED             | 1,2,5,6,7,1 |

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|                      |           |          |         |            |    |         |             |
|----------------------|-----------|----------|---------|------------|----|---------|-------------|
| OSI SYSTEMS INC      | COM       | 67104410 | 5,403   | 259,158    | SH | DEFINED | 1,2,5,6     |
| OSIRIS THERAPEUTICS  | COM       | 68827R10 | 3,441   | 256,804    | SH | DEFINED | 1,2,6       |
| OSTEOTECH INC        | COM       | 68858210 | 199     | 45,129     | SH | DEFINED | 1           |
| OTTER TAIL CORP      | COM       | 68964810 | 11,729  | 537,026    | SH | DEFINED | 1,2,5       |
| OUTDOOR CHANNEL HLDG | COM NEW   | 69002720 | 1,046   | 177,228    | SH | DEFINED | 1,2         |
| OVERHILL FARMS INC   | COM       | 69021210 | 693     | 131,571    | SH | DEFINED | 1,2         |
| OVERLAND STORAGE INC | COM       | 69031010 | 8       | 17,450     | SH | DEFINED | 1           |
| OVERSEAS SHIPHOLDING | COM       | 69036810 | 16,378  | 481,138    | SH | DEFINED | 1,2,5,10    |
| OVERSTOCK COM INC DE | COM       | 69037010 | 2,708   | 226,382    | SH | DEFINED | 1,2,5,6     |
| OWENS & MINOR INC NE | COM       | 69073210 | 44,610  | 1,018,017  | SH | DEFINED | 1,2,5       |
| OWENS CORNING NEW    | COM       | 69074210 | 40,051  | 3,133,920  | SH | DEFINED | 1,2,5,6,7,8 |
| OWENS ILL INC        | COM NEW   | 69076840 | 199,945 | 7,138,358  | SH | DEFINED | 1,2,5,6,7,8 |
| OXFORD INDS INC      | COM       | 69149730 | 2,808   | 241,057    | SH | DEFINED | 1,2,5       |
| OXIGENE INC          | COM       | 69182810 | 568     | 260,369    | SH | DEFINED | 1,2         |
| OYO GEOSPACE CORP    | COM       | 67107410 | 1,646   | 64,136     | SH | DEFINED | 1,2,6       |
| P C CONNECTION       | COM       | 69318J10 | 656     | 124,867    | SH | DEFINED | 1,2         |
| P F CHANGS CHINA BIS | COM       | 69333Y10 | 18,059  | 563,289    | SH | DEFINED | 1,2,5,6     |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 1,221   | 40,725     | SH | DEFINED | 1,2,6       |
| PACCAR INC           | COM       | 69371810 | 364,211 | 11,230,678 | SH | DEFINED | 1,2,5,6,7,8 |
| PACER INTL INC TENN  | COM       | 69373H10 | 2,095   | 939,411    | SH | DEFINED | 1,2,5       |
| PACIFIC CAP BANCORP  | COM       | 69404P10 | 4,017   | 1,877,173  | SH | DEFINED | 1,2,5       |
| PACIFIC CONTINENTAL  | COM       | 69412V10 | 1,845   | 152,104    | SH | DEFINED | 1,2         |
| PACIFIC ETHANOL INC  | COM       | 69423U10 | 18      | 45,281     | SH | DEFINED | 1           |
| PACIFIC MERCANTILE B | COM       | 69455210 | 58      | 13,518     | SH | DEFINED | 1           |
| PACIFIC PREMIER BANC | COM       | 69478X10 | 48      | 10,000     | 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 MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| PACIFIC SUNWEAR CALI | COM            | 69487310 | 3,792         | 1,121,851         | SH                                      | DEFINED     | 1,2,5,6     |
| PACKAGING CORP AMER  | COM            | 69515610 | 33,400        | 2,061,700         | SH                                      | DEFINED     | 1,2,5,6,10  |
| PACTIV CORP          | COM            | 69525710 | 139,986       | 6,450,956         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PACWEST BANCORP DEL  | COM            | 69526310 | 19,342        | 1,469,744         | SH                                      | DEFINED     | 1,2,5       |
| PAETEC HOLDING CORP  | COM            | 69545910 | 5,076         | 1,879,837         | SH                                      | DEFINED     | 1,2,5,6     |
| PAIN THERAPEUTICS IN | COM            | 69562K10 | 3,141         | 584,988           | SH                                      | DEFINED     | 1,2,6       |
| PALATIN TECHNOLOGIES | COM NEW        | 69607730 | 11            | 42,006            | SH                                      | DEFINED     | 1           |
| PALL CORP            | COM            | 69642930 | 104,258       | 3,925,376         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PALM HARBOR HOMES    | COM            | 69663910 | 25            | 11,841            | SH                                      | DEFINED     | 1           |
| PALM INC NEW         | COM            | 69664310 | 53,687        | 3,238,049         | SH                                      | DEFINED     | 1,2,5,6     |
| PALOMAR MED TECHNOLO | COM NEW        | 69752930 | 4,129         | 280,285           | SH                                      | DEFINED     | 1,2,5,6     |
| PANASONIC CORP       | ADR            | 69832A20 | 1,342         | 100,226           | SH                                      | DEFINED     | 1           |
| PANERA BREAD CO      | CL A           | 69840W10 | 35,605        | 714,107           | SH                                      | DEFINED     | 1,2,5,6,10  |
| PANHANDLE OIL AND GA | CL A           | 69847710 | 1,869         | 95,208            | SH                                      | DEFINED     | 1,2         |
| PANTRY INC           | COM            | 69865710 | 8,493         | 511,610           | SH                                      | DEFINED     | 1,2,5       |
| PAPA JOHNS INTL INC  | COM            | 69881310 | 12,444        | 501,989           | SH                                      | DEFINED     | 1,2,5,6     |
| PAR PHARMACEUTICAL C | COM            | 69888P10 | 11,786        | 777,948           | SH                                      | DEFINED     | 1,2,5,6     |
| PAR TECHNOLOGY CORP  | COM            | 69888410 | 439           | 68,649            | SH                                      | DEFINED     | 1,2         |
| PARALLEL PETE CORP D | COM            | 69915710 | 1,151         | 593,271           | SH                                      | DEFINED     | 1,2         |
| PARAMETRIC TECHNOLOG | COM NEW        | 69917320 | 33,278        | 2,846,670         | SH                                      | DEFINED     | 1,2,5,6     |
| PARAMOUNT GOLD & SIL | COM            | 69924P10 | 709           | 466,511           | SH                                      | DEFINED     | 1,2         |
| PAREXEL INTL CORP    | COM            | 69946210 | 17,105        | 1,189,513         | SH                                      | DEFINED     | 1,2,5,6     |
| PARK ELECTROCHEMICAL | COM            | 70041620 | 7,207         | 334,735           | SH                                      | DEFINED     | 1,2,5       |



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|                      |            |          |         |            |    |         |             |
|----------------------|------------|----------|---------|------------|----|---------|-------------|
| PARK NATL CORP       | COM        | 70065810 | 11,200  | 198,302    | SH | DEFINED | 1,2,5,6     |
| PARKER DRILLING CO   | COM        | 70108110 | 7,987   | 1,840,243  | SH | DEFINED | 1,2,5       |
| PARKER HANNIFIN CORP | COM        | 70109410 | 228,706 | 5,323,697  | SH | DEFINED | 1,2,5,6,7,8 |
| PARKERVISION INC     | COM        | 70135410 | 919     | 300,459    | SH | DEFINED | 1,2,5       |
| PARKWAY PPTYS INC    | COM        | 70159Q10 | 9,061   | 697,009    | SH | DEFINED | 1,2,3,5,8   |
| PARLUX FRAGRANCES IN | COM        | 70164510 | 24      | 13,631     | SH | DEFINED | 1           |
| PARTNERRE LTD        | COM        | G6852T10 | 48,358  | 744,539    | SH | DEFINED | 1,2,5,6,7,8 |
| PATRIOT COAL CORP    | COM        | 70336T10 | 12,207  | 1,913,350  | SH | DEFINED | 1,2,5,6,8,1 |
| PATRIOT TRANSN HLDG  | COM        | 70337B10 | 1,573   | 21,563     | SH | DEFINED | 1,2,6       |
| PATTERSON COMPANIES  | COM        | 70339510 | 66,580  | 3,068,199  | SH | DEFINED | 1,2,5,6,7,8 |
| PATTERSON UTI ENERGY | COM        | 70348110 | 61,745  | 4,801,314  | SH | DEFINED | 1,2,5,6,7,8 |
| PAYCHEX INC          | COM        | 70432610 | 252,171 | 10,006,778 | SH | DEFINED | 1,2,5,6,7,8 |
| PC MALL INC          | COM        | 69323K10 | 989     | 146,324    | SH | DEFINED | 1,2         |
| PC-TEL INC           | COM        | 69325Q10 | 2,554   | 477,388    | SH | DEFINED | 1,2         |
| PDF SOLUTIONS INC    | COM        | 69328210 | 59      | 23,083     | SH | DEFINED | 1           |
| PDL BIOPHARMA INC    | COM        | 69329Y10 | 20,061  | 2,539,413  | SH | DEFINED | 1,2,5,6     |
| PEABODY ENERGY CORP  | SDCV 4.75  | 704549AG | 755     | 1,050,000  | SH | DEFINED | 1,2         |
| PEABODY ENERGY CORP  | COM        | 70454910 | 324,839 | 10,770,531 | SH | DEFINED | 1,2,5,6,7,8 |
| PEAPACK-GLADSTONE FI | COM        | 70469910 | 2,361   | 122,413    | SH | DEFINED | 1,2         |
| PEARSON PLC          | SPONSORED  | 70501510 | 436     | 43,164     | SH | DEFINED | 1           |
| PEETS COFFEE & TEA I | COM        | 70556010 | 4,909   | 194,788    | SH | DEFINED | 1,2,6       |
| PEGASYSTEMS INC      | COM        | 70557310 | 8,869   | 336,219    | SH | DEFINED | 1,2,6       |
| PENFORD CORP         | COM        | 70705110 | 125     | 21,605     | SH | DEFINED | 1           |
| PENN NATL GAMING INC | COM        | 70756910 | 22,265  | 764,872    | SH | DEFINED | 1,2,5,6,10  |
| PENN VA CORP         | COM        | 70788210 | 16,311  | 996,420    | SH | DEFINED | 1,2,5       |
| PENN VA GP HLDGS L P | COM UNIT R | 70788P10 | 218     | 17,250     | SH | DEFINED | 1,2         |
| PENN VA RESOURCES PA | COM        | 70788410 | 371     | 27,347     | SH | DEFINED | 1,2         |
| PENN WEST ENERGY TR  | TR UNIT    | 70788510 | 836     | 65,698     | SH | DEFINED | 2,7         |
| PENNANTPARK INVT COR | COM        | 70806210 | 2,540   | 357,736    | SH | DEFINED | 1,2         |
| PENNEY J C INC       | COM        | 70816010 | 713,559 | 24,854,018 | SH | DEFINED | 1,2,5,6,7,8 |
| PENNICHUCK CORP      | COM NEW    | 70825420 | 886     | 38,872     | 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 MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| PENNS WOODS BANCORP  | COM            | 70843010 | 1,144         | 39,272            | SH                                      | DEFINED     | 1,2         |
| PENNSYLVANIA RL ESTA | SH BEN INT     | 70910210 | 7,125         | 1,425,091         | SH                                      | DEFINED     | 1,2,3,5,8   |
| PENSKE AUTOMOTIVE GR | COM            | 70959W10 | 6,507         | 391,021           | SH                                      | DEFINED     | 1,2,5,8,10  |
| PENSON WORLDWIDE INC | COM            | 70960010 | 3,307         | 369,536           | SH                                      | DEFINED     | 1,2         |
| PENTAIR INC          | COM            | 70963110 | 58,175        | 2,270,688         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PENWEST PHARMACEUTIC | COM            | 70975410 | 102           | 35,681            | SH                                      | DEFINED     | 1           |
| PEOPLES BANCORP INC  | COM            | 70978910 | 3,850         | 225,790           | SH                                      | DEFINED     | 1,2,5       |
| PEOPLES FINL CORP MI | COM            | 71103B10 | 719           | 37,819            | SH                                      | DEFINED     | 1,2         |
| PEOPLES UNITED FINAN | COM            | 71270410 | 202,066       | 13,408,468        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PEP BOYS MANNY MOE & | COM            | 71327810 | 8,322         | 820,701           | SH                                      | DEFINED     | 1,2,5       |
| PEPCO HOLDINGS INC   | COM            | 71329110 | 119,026       | 8,856,100         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PEPSI BOTTLING GROUP | COM            | 71340910 | 177,501       | 5,245,314         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PEPSIAMERICAS INC    | COM            | 71343P20 | 38,771        | 1,446,147         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PEPSICO INC          | COM            | 71344810 | 2,752,564     | 50,083,044        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PERDIGAO S A         | SPONSORED      | 71361V30 | 12,287        | 321,820           | SH                                      | DEFINED     | 1,2,6,7     |
| PEREGRINE PHARMACEUT | COM            | 71366110 | 274           | 326,215           | SH                                      | DEFINED     | 1,5         |
| PERFICIENT INC       | COM            | 71375U10 | 4,489         | 642,238           | SH                                      | DEFINED     | 1,2,5,6     |

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|                      |            |          |           |             |    |         |             |
|----------------------|------------|----------|-----------|-------------|----|---------|-------------|
| PERFORMANCE TECHNOLO | COM        | 71376K10 | 48        | 16,379      | SH | DEFINED | 1           |
| PERICOM SEMICONDUCTO | COM        | 71383110 | 4,940     | 586,653     | SH | DEFINED | 1,2,5,6     |
| PERKINELMER INC      | COM        | 71404610 | 57,718    | 3,317,114   | SH | DEFINED | 1,2,5,6,10, |
| PERMA-FIX ENVIRONMEN | COM        | 71415710 | 1,370     | 566,037     | SH | DEFINED | 1,2         |
| PEROT SYS CORP       | CL A       | 71426510 | 21,794    | 1,520,844   | SH | DEFINED | 1,2,5,6     |
| PERRIGO CO           | COM        | 71429010 | 52,923    | 1,905,086   | SH | DEFINED | 1,2,5,6,7,8 |
| PERVASIVE SOFTWARE I | COM        | 71571010 | 789       | 129,584     | SH | DEFINED | 1,2         |
| PETMED EXPRESS INC   | COM        | 71638210 | 5,692     | 378,705     | SH | DEFINED | 1,2,5,6     |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 765       | 128,828     | SH | DEFINED | 1,2,5,7,8   |
| PETRO-CDA            | COM        | 71644E10 | 823       | 21,412      | SH | DEFINED | 1           |
| PETROCHINA CO LTD    | SPONSORED  | 71646E10 | 464       | 4,200       | SH | DEFINED | 1,6         |
| PETROHAWK ENERGY COR | COM        | 71649510 | 85,954    | 3,854,432   | SH | DEFINED | 1,2,5,6,7,8 |
| PETROLEO BRASILEIRO  | SP ADR NON | 71654V10 | 155,580   | 4,663,668   | SH | DEFINED | 1,2,4,5,6,7 |
| PETROLEO BRASILEIRO  | SPONSORED  | 71654V40 | 206,782   | 5,045,934   | SH | DEFINED | 1,2,4,5,6,7 |
| PETROLEUM DEV CORP   | COM        | 71657810 | 5,835     | 371,924     | SH | DEFINED | 1,2,5       |
| PETROQUEST ENERGY IN | COM        | 71674810 | 3,041     | 824,252     | SH | DEFINED | 1,2,5       |
| PETSMART INC         | COM        | 71676810 | 85,296    | 3,974,645   | SH | DEFINED | 1,2,5,6,7,8 |
| PFIZER INC           | COM        | 71708110 | 3,490,642 | 232,709,470 | SH | DEFINED | 1,2,5,6,7,8 |
| PG&E CORP            | COM        | 69331C10 | 513,925   | 13,369,531  | SH | DEFINED | 1,2,5,6,7,8 |
| PGT INC              | COM        | 69336V10 | 23        | 15,057      | SH | DEFINED | 1           |
| PHARMACEUTICAL PROD  | COM        | 71712410 | 61,753    | 2,659,460   | SH | DEFINED | 1,2,5,6,7,8 |
| PHARMACYCLICS INC    | COM        | 71693310 | 25        | 18,770      | SH | DEFINED | 1           |
| PHARMASSET INC       | COM        | 71715N10 | 3,164     | 281,220     | SH | DEFINED | 1,2,6       |
| PHARMERICA CORP      | COM        | 71714F10 | 11,306    | 575,979     | SH | DEFINED | 1,2,5,6     |
| PHASE FORWARD INC    | COM        | 71721R40 | 11,189    | 740,535     | SH | DEFINED | 1,2,5,6     |
| PHC INC MASS         | CL A       | 69331510 | 17        | 12,193      | SH | DEFINED | 1           |
| PHH CORP             | COM NEW    | 69332020 | 27,742    | 1,525,938   | SH | DEFINED | 1,2,5       |
| PHI INC              | COM NON VT | 69336T20 | 3,550     | 207,114     | SH | DEFINED | 1,2,5       |
| PHILIP MORRIS INTL I | COM        | 71817210 | 3,309,894 | 75,880,185  | SH | DEFINED | 1,2,5,6,7,8 |
| PHILIPPINE LONG DIST | SPONSORED  | 71825260 | 63,017    | 1,267,431   | SH | DEFINED | 1,2,4,5,6,7 |
| PHILLIPS VAN HEUSEN  | COM        | 71859210 | 31,055    | 1,082,435   | SH | DEFINED | 1,2,5,6,8,1 |
| PHOENIX COS INC NEW  | COM        | 71902E10 | 3,371     | 2,018,830   | SH | DEFINED | 1,2,5       |
| PHOENIX TECHNOLOGY L | COM        | 71915310 | 1,041     | 384,007     | SH | DEFINED | 1,2         |
| PHOTRONICS INC       | COM        | 71940510 | 2,928     | 723,046     | SH | DEFINED | 1,2         |
| PICO HLDGS INC       | COM NEW    | 69336620 | 8,713     | 303,589     | SH | DEFINED | 1,2,5,6     |
| PIEDMONT NAT GAS INC | COM        | 72018610 | 45,502    | 1,887,287   | SH | DEFINED | 1,2,5       |
| PIER 1 IMPORTS INC   | COM        | 72027910 | 2,582     | 1,297,622   | SH | DEFINED | 1,2,5       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| PIKE ELEC CORP       | COM            | 72128310 | 3,298         | 273,721           | SH                                      | DEFINED     | 1,2,5,6     |
| PINNACLE AIRL CORP   | COM            | 72344310 | 52            | 18,587            | SH                                      | DEFINED     | 1           |
| PINNACLE ENTMT INC   | COM            | 72345610 | 12,318        | 1,325,896         | SH                                      | DEFINED     | 1,2,5,6     |
| PINNACLE FINL PARTNE | COM            | 72346Q10 | 16,996        | 1,276,007         | SH                                      | DEFINED     | 1,2,5,6     |
| PINNACLE WEST CAP CO | COM            | 72348410 | 214,702       | 7,121,115         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PIONEER DRILLING CO  | COM            | 72365510 | 5,293         | 1,105,011         | SH                                      | DEFINED     | 1,2,5,6     |
| PIONEER NAT RES CO   | NOTE 2.87      | 723787AH | 436           | 500,000           | SH                                      | DEFINED     | 1           |
| PIONEER NAT RES CO   | COM            | 72378710 | 123,134       | 4,828,792         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PIPER JAFFRAY COS    | COM            | 72407810 | 16,240        | 371,879           | SH                                      | DEFINED     | 1,2,5       |
| PITNEY BOWES INC     | COM            | 72447910 | 173,571       | 7,914,787         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| PIXELWORKS INC       | COM NEW        | 72581M30 | 31            | 18,877            | SH                                      | DEFINED     | 1           |

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|                                 |            |          |         |            |    |      |         |             |
|---------------------------------|------------|----------|---------|------------|----|------|---------|-------------|
| PLAINS ALL AMERN PIP UNIT LTD P |            | 72650310 | 4,445   | 104,472    | SH |      | DEFINED | 1,2,8       |
| PLAINS EXPL& PRODTN             | COM        | 72650510 | 85,802  | 3,136,022  | SH |      | DEFINED | 1,2,5,6,7,8 |
| PLANAR SYS INC                  | COM        | 72690010 | 22      | 18,135     | SH |      | DEFINED | 1           |
| PLANTRONICS INC NEW             | COM        | 72749310 | 31,864  | 1,685,047  | SH |      | DEFINED | 1,2,5,7     |
| PLATINUM UNDERWRITER            | COM        | G7127P10 | 22,213  | 776,960    | SH |      | DEFINED | 1,2,5,8     |
| PLATO LEARNING INC              | COM        | 72764Y10 | 92      | 23,061     | SH |      | DEFINED | 1           |
| PLAYBOY ENTERPRISES             | CL B       | 72811730 | 633     | 252,290    | SH |      | DEFINED | 1,2         |
| PLEXUS CORP                     | COM        | 72913210 | 15,694  | 767,043    | SH |      | DEFINED | 1,2,5,6     |
| PLUG POWER INC                  | COM        | 72919P10 | 67      | 76,481     | SH |      | DEFINED | 1,2         |
| PLUM CREEK TIMBER CO            | COM        | 72925110 | 168,703 | 5,664,977  | SH |      | DEFINED | 1,2,5,6,7,8 |
| PLX TECHNOLOGY INC              | COM        | 69341710 | 1,526   | 404,688    | SH |      | DEFINED | 1,2,5       |
| PMA CAP CORP                    | CL A       | 69341920 | 2,885   | 634,119    | SH |      | DEFINED | 1,2,5       |
| PMC COML TR                     | SH BEN INT | 69343410 | 85      | 12,785     | SH |      | DEFINED | 1           |
| PMC-SIERRA INC                  | COM        | 69344F10 | 28,893  | 3,629,787  | SH |      | DEFINED | 1,2,5,6,7,8 |
| PMFG INC                        | COM        | 69345P10 | 1,413   | 157,878    | SH |      | DEFINED | 1,2         |
| PMI GROUP INC                   | COM        | 69344M10 | 3,092   | 1,561,859  | SH |      | DEFINED | 1,2,5,6     |
| PNC FINL SVCS GROUP             | COM        | 69347510 | 649,614 | 16,738,317 | SH |      | DEFINED | 1,2,5,6,7,8 |
| PNM RES INC                     | COM        | 69349H10 | 25,277  | 2,360,103  | SH |      | DEFINED | 1,2,5       |
| POLARIS INDS INC                | COM        | 73106810 | 22,133  | 689,087    | SH |      | DEFINED | 1,2,5,6     |
| POLO RALPH LAUREN CO            | CL A       | 73157210 | 107,264 | 2,003,440  | SH |      | DEFINED | 1,2,5,6,7,8 |
| POLYCOM INC                     | COM        | 73172K10 | 43,216  | 2,132,007  | SH |      | DEFINED | 1,2,5,6     |
| POLYONE CORP                    | COM        | 73179P10 | 4,669   | 1,722,830  | SH |      | DEFINED | 1,2,5       |
| POLYPORE INTL INC               | COM        | 73179V10 | 3,192   | 287,021    | SH |      | DEFINED | 1,2,5,6     |
| POMEROY IT SOLUTIONS            | COM        | 73182210 | 90      | 15,127     | SH |      | DEFINED | 1           |
| PONIARD PHARMACEUTIC            | COM NEW    | 73244930 | 1,235   | 206,856    | SH |      | DEFINED | 1,2         |
| POOL CORPORATION                | COM        | 73278L10 | 13,878  | 838,036    | SH |      | DEFINED | 1,2,5,6,8   |
| POPULAR INC                     | COM        | 73317410 | 7,644   | 3,474,678  | SH |      | DEFINED | 1,2,5,6,8,1 |
| PORTEC RAIL PRODS IN            | COM        | 73621210 | 622     | 63,108     | SH |      | DEFINED | 1,2         |
| PORTER BANCORP INC              | COM        | 73623310 | 326     | 21,488     | SH |      | DEFINED | 1,2         |
| PORTFOLIO RECOVERY A            | COM        | 73640Q10 | 9,199   | 237,504    | SH |      | DEFINED | 1,2,5,6     |
| PORTLAND GEN ELEC CO            | COM NEW    | 73650884 | 29,332  | 1,505,756  | SH |      | DEFINED | 1,2,5       |
| PORTUGAL TELECOM SGP            | SPONSORED  | 73727310 | 399     | 40,813     | SH |      | DEFINED | 1           |
| POSCO                           | SPONSORED  | 69348310 | 5,082   | 61,468     | SH |      | DEFINED | 1,2,6       |
| POST PPTYS INC                  | COM        | 73746410 | 20,692  | 1,539,563  | SH |      | DEFINED | 1,2,3,5,6,8 |
| POTASH CORP SASK INC            | COM        | 73755L10 | 223     | 2,400      | SH | CALL | DEFINED | 1           |
| POTASH CORP SASK INC            | COM        | 73755L10 | 223     | 2,400      | SH | PUT  | DEFINED | 1           |
| POTLATCH CORP NEW               | COM        | 73763010 | 23,617  | 972,287    | SH |      | DEFINED | 1,2,5       |
| POWELL INDS INC                 | COM        | 73912810 | 4,346   | 117,233    | SH |      | DEFINED | 1,2,5,6     |
| POWER INTEGRATIONS I            | COM        | 73927610 | 8,607   | 361,797    | SH |      | DEFINED | 1,2,5       |
| POWER-ONE INC                   | COM        | 73930810 | 1,589   | 1,066,726  | SH |      | DEFINED | 1,2,6       |
| POWERSECURE INTL INC            | COM        | 73936N10 | 966     | 226,694    | SH |      | DEFINED | 1,2,5       |
| POWERWAVE TECHNOLOGI            | COM        | 73936310 | 3,540   | 2,198,734  | SH |      | DEFINED | 1,2,5       |
| POZEN INC                       | COM        | 73941U10 | 2,694   | 350,810    | SH |      | DEFINED | 1,2,5,6     |

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|---------------------|----------------|----------|---------------|-------------------|---------------------|------------|-------------|
| PPG INDS INC        | COM            | 69350610 | 257,307       | 5,861,212         | SH                  | DEFINED    | 1,2,5,6,7,8 |
| PPL CORP            | COM            | 69351T10 | 435,261       | 13,205,746        | SH                  | DEFINED    | 1,2,5,6,7,8 |
| PRAXAIR INC         | COM            | 74005P10 | 759,023       | 10,679,934        | SH                  | DEFINED    | 1,2,5,6,7,8 |
| PRE PAID LEGAL SVCS | COM            | 74006510 | 10,549        | 242,007           | SH                  | DEFINED    | 1,2,5,6     |
| PRECISION CASTPARTS | COM            | 74018910 | 309,372       | 4,236,231         | SH                  | DEFINED    | 1,2,5,6,7,8 |

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|                              |  |          |           |             |    |         |             |
|------------------------------|--|----------|-----------|-------------|----|---------|-------------|
| PRECISION DRILLING T TR UNIT |  | 74021510 | 119       | 24,315      | SH | DEFINED | 1,5         |
| PREFORMED LINE PRODS COM     |  | 74044410 | 1,367     | 31,023      | SH | DEFINED | 1,2         |
| PREMIER EXHIBITIONS I COM    |  | 74051E10 | 11        | 14,700      | SH | DEFINED | 1           |
| PREMIERE GLOBAL SVCS COM     |  | 74058510 | 13,329    | 1,229,642   | SH | DEFINED | 1,2,5,6     |
| PREMIERWEST BANCORP COM      |  | 74092110 | 690       | 203,462     | SH | DEFINED | 1,2         |
| PRESIDENTIAL LIFE CO COM     |  | 74088410 | 2,794     | 369,058     | SH | DEFINED | 1,2,5       |
| PRESSTEK INC COM             |  | 74111310 | 45        | 32,478      | SH | DEFINED | 1,5         |
| PRESTIGE BRANDS HLDG COM     |  | 74112D10 | 4,745     | 771,499     | SH | DEFINED | 1,2,5       |
| PRG-SCHULTZ INTERNAT COM NEW |  | 69357C50 | 41        | 15,002      | SH | DEFINED | 1           |
| PRICE T ROWE GROUP I COM     |  | 74144T10 | 371,967   | 8,926,484   | SH | DEFINED | 1,2,5,6,7,8 |
| PRICELINE COM INC COM NEW    |  | 74150340 | 122,209   | 1,095,558   | SH | DEFINED | 1,2,5,6,7,8 |
| PRICESMART INC COM           |  | 74151110 | 3,521     | 210,235     | SH | DEFINED | 1,2,5,6     |
| PRIDE INTL INC DEL COM       |  | 74153Q10 | 118,812   | 4,741,109   | SH | DEFINED | 1,2,5,6,7,8 |
| PRIMEDIA INC COM NEW         |  | 74157K84 | 787       | 391,485     | SH | DEFINED | 1,2         |
| PRIMEENERGY CORP COM         |  | 74158E10 | 242       | 6,764       | SH | DEFINED | 1,2         |
| PRIMORIS SVCS CORP COM       |  | 74164F10 | 486       | 65,521      | SH | DEFINED | 1,2         |
| PRIMUS GUARANTY LTD SHS      |  | G7245710 | 685       | 290,341     | SH | DEFINED | 1           |
| PRINCETON REVIEW INC COM     |  | 74235210 | 892       | 164,931     | SH | DEFINED | 1,2,5       |
| PRINCIPAL FINANCIAL COM      |  | 74251V10 | 211,925   | 11,248,678  | SH | DEFINED | 1,2,5,6,7,8 |
| PRIVATEBANCORP INC COM       |  | 74296210 | 21,451    | 964,539     | SH | DEFINED | 1,2,5,6     |
| PROASSURANCE CORP COM        |  | 74267C10 | 30,089    | 651,145     | SH | DEFINED | 1,2,5       |
| PROCERA NETWORKS INC COM     |  | 74269U10 | 19        | 29,700      | SH | DEFINED | 1           |
| PROCTER & GAMBLE CO COM      |  | 74271810 | 5,171,457 | 101,202,673 | SH | DEFINED | 1,2,5,6,7,8 |
| PROGENICS PHARMACEUT COM     |  | 74318710 | 1,854     | 360,018     | SH | DEFINED | 1,2,5,6     |
| PROGRESS ENERGY INC COM      |  | 74326310 | 916,728   | 24,232,823  | SH | DEFINED | 1,2,5,6,7,8 |
| PROGRESS SOFTWARE CO COM     |  | 74331210 | 17,988    | 849,706     | SH | DEFINED | 1,2,5,6     |
| PROGRESSIVE CORP OHI COM     |  | 74331510 | 358,278   | 23,711,347  | SH | DEFINED | 1,2,5,6,7,8 |
| PROLIANCE INTL INC COM       |  | 74340R10 | 0         | 22,936      | SH | DEFINED | 1           |
| PROLOGIS NOTE 2.25           |  | 743410AQ | 1,040     | 1,300,000   | SH | DEFINED | 2           |
| PROLOGIS SH BEN INT          |  | 74341010 | 173,681   | 21,548,452  | SH | DEFINED | 1,2,3,5,6,7 |
| PROS HOLDINGS INC COM        |  | 74346Y10 | 1,741     | 214,384     | SH | DEFINED | 1,2,6       |
| PROSPECT CAPITAL COR COM     |  | 74348T10 | 6,596     | 716,993     | SH | DEFINED | 1,2         |
| PROSPERITY BANCSHARE COM     |  | 74360610 | 45,587    | 1,528,212   | SH | DEFINED | 1,2,5,7     |
| PROTALIX BIOTHERAPEU COM     |  | 74365A10 | 1,634     | 361,576     | SH | DEFINED | 1,2         |
| PROTECTIVE LIFE CORP COM     |  | 74367410 | 21,184    | 1,851,771   | SH | DEFINED | 1,2,5,6,8,1 |
| PROVIDENCE SVC CORP COM      |  | 74381510 | 1,951     | 178,145     | SH | DEFINED | 1,2         |
| PROVIDENT FINL HLDGS COM     |  | 74386810 | 68        | 12,204      | SH | DEFINED | 1           |
| PROVIDENT FINL SVCS COM      |  | 74386T10 | 20,466    | 2,249,051   | SH | DEFINED | 1,2,5       |
| PROVIDENT NEW YORK B COM     |  | 74402810 | 4,803     | 591,491     | SH | DEFINED | 1,2,5       |
| PRUDENTIAL BANCORP I COM     |  | 74431910 | 267       | 22,637      | SH | DEFINED | 1,2         |
| PRUDENTIAL FINL INC COM      |  | 74432010 | 609,232   | 16,368,401  | SH | DEFINED | 1,2,5,6,7,8 |
| PRUDENTIAL PLC ADR           |  | 74435K20 | 348       | 25,405      | SH | DEFINED | 1           |
| PS BUSINESS PKS INC COM      |  | 69360J10 | 26,080    | 538,396     | SH | DEFINED | 1,2,3,5,6,8 |
| PSS WORLD MED INC COM        |  | 69366A10 | 22,349    | 1,207,378   | SH | DEFINED | 1,2,5,6     |
| PSYCHIATRIC SOLUTION COM     |  | 74439H10 | 31,577    | 1,388,615   | SH | DEFINED | 1,2,5,6     |
| PT INDOSAT TBK SPONSORED     |  | 74438310 | 234       | 9,574       | SH | DEFINED | 1,6         |
| PUBLIC STORAGE COM           |  | 74460D10 | 413,945   | 6,321,706   | SH | DEFINED | 1,2,3,5,6,7 |
| PUBLIC SVC ENTERPRIS COM     |  | 74457310 | 616,032   | 18,879,310  | SH | DEFINED | 1,2,5,6,7,8 |
| PULTE HOMES INC COM          |  | 74586710 | 96,835    | 10,966,597  | SH | DEFINED | 1,2,5,6,7,8 |

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 MANAG |
|----------------|----------------|-------|---------------|-------------------|---|-------------|
|----------------|----------------|-------|---------------|-------------------|---|-------------|

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|                       |            |          |           |            |    |         |             |
|-----------------------|------------|----------|-----------|------------|----|---------|-------------|
| PURE BIOSCIENCE       | COM        | 74621810 | 68        | 37,549     | SH | DEFINED | 1,2         |
| PVF CAPITAL CORP      | COM        | 69365410 | 21        | 10,112     | SH | DEFINED | 1           |
| PZENA INVESTMENT MGM  | CLASS A    | 74731Q10 | 597       | 78,736     | SH | DEFINED | 1,2         |
| QAD INC               | COM        | 74727D10 | 535       | 164,630    | SH | DEFINED | 1,2         |
| QC HLDGS INC          | COM        | 74729T10 | 88        | 17,191     | SH | DEFINED | 1,2         |
| QIAGEN N V            | ORD        | N7248210 | 310       | 16,696     | SH | DEFINED | 1,5         |
| QLOGIC CORP           | COM        | 74727710 | 50,884    | 4,012,923  | SH | DEFINED | 1,2,5,6,8,1 |
| QUAKER CHEM CORP      | COM        | 74731610 | 2,198     | 165,369    | SH | DEFINED | 1,2         |
| QUALCOMM INC          | COM        | 74752510 | 2,389,110 | 52,856,424 | SH | DEFINED | 1,2,5,6,7,8 |
| QUALITY SYS INC       | COM        | 74758210 | 20,047    | 351,943    | SH | DEFINED | 1,2,5,6     |
| QUANEX BUILDING PROD  | COM        | 74761910 | 6,809     | 606,876    | SH | DEFINED | 1,2,5       |
| QUANTA SVCS INC       | COM        | 74762E10 | 149,490   | 6,463,027  | SH | DEFINED | 1,2,5,6,7,8 |
| QUANTUM CORP          | COM DSSG   | 74790620 | 2,473     | 2,980,094  | SH | DEFINED | 1,2         |
| QUANTUM FUEL SYS TEC  | COM        | 74765E10 | 99        | 128,112    | SH | DEFINED | 1,5         |
| QUEST DIAGNOSTICS IN  | COM        | 74834L10 | 282,571   | 5,007,456  | SH | DEFINED | 1,2,5,6,7,8 |
| QUEST RESOURCE CORP   | COM NEW    | 74834930 | 9         | 27,079     | SH | DEFINED | 1           |
| QUEST SOFTWARE INC    | COM        | 74834T10 | 20,477    | 1,468,927  | SH | DEFINED | 1,2,5,6     |
| QUESTAR CORP          | COM        | 74835610 | 197,620   | 6,362,518  | SH | DEFINED | 1,2,5,6,7,8 |
| QUESTCOR PHARMACEUTI  | COM        | 74835Y10 | 5,939     | 1,187,706  | SH | DEFINED | 1,2,5,6     |
| QUICKLOGIC CORP       | COM        | 74837P10 | 20        | 14,273     | SH | DEFINED | 1           |
| QUICKSILVER RESOURCE  | COM        | 74837R10 | 23,656    | 2,546,393  | SH | DEFINED | 1,2,5,6,8,1 |
| QUIDEL CORP           | COM        | 74838J10 | 6,569     | 451,155    | SH | DEFINED | 1,2,5,6     |
| QUIKSILVER INC        | COM        | 74838C10 | 4,635     | 2,505,545  | SH | DEFINED | 1,2,5       |
| QWEST COMMUNICATIONS  | NOTE 3.50  | 749121BY | 690       | 700,000    | SH | DEFINED | 1,2         |
| QWEST COMMUNICATIONS  | COM        | 74912110 | 409,153   | 98,591,068 | SH | DEFINED | 1,2,5,6,7,8 |
| RACKSPACE HOSTING IN  | COM        | 75008610 | 12,834    | 925,949    | SH | DEFINED | 1,2,6       |
| RADIAN GROUP INC      | COM        | 75023610 | 4,288     | 1,576,482  | SH | DEFINED | 1,2,5,6     |
| RADIANT SYSTEMS INC   | COM        | 75025N10 | 3,367     | 405,638    | SH | DEFINED | 1,2,6       |
| RADIO ONE INC         | CL A       | 75040P10 | 9         | 13,476     | SH | DEFINED | 1           |
| RADIO ONE INC         | CL D NON V | 75040P40 | 16        | 64,703     | SH | DEFINED | 1           |
| RADIO SHACK CORP      | COM        | 75043810 | 90,044    | 6,450,139  | SH | DEFINED | 1,2,5,6,7,8 |
| RADISYS CORP          | COM        | 75045910 | 3,226     | 356,856    | SH | DEFINED | 1,2,5       |
| RADNET INC            | COM        | 75049110 | 560       | 248,998    | SH | DEFINED | 1,2         |
| RADVISION LTD         | ORD        | M8186910 | 148       | 18,882     | SH | DEFINED | 1,2         |
| RAE SYS INC           | COM        | 75061P10 | 488       | 353,383    | SH | DEFINED | 1,2         |
| RAIT FINANCIAL TRUST  | COM        | 74922710 | 1,950     | 1,423,235  | SH | DEFINED | 1,2,5       |
| RALCORP HLDGS INC NE  | COM        | 75102810 | 77,084    | 1,265,338  | SH | DEFINED | 1,2,5,6,7,8 |
| RAM ENERGY RESOURCES  | COM        | 75130P10 | 36        | 44,900     | SH | DEFINED | 1           |
| RAMBUS INC DEL        | COM        | 75091710 | 22,217    | 1,436,149  | SH | DEFINED | 1,2,5,6,8,1 |
| RAMCO-GERSHENSON PPT  | COM SH BEN | 75145220 | 5,281     | 527,558    | SH | DEFINED | 1,2,3,5,8   |
| RAMTRON INTL CORP     | COM NEW    | 75190730 | 24        | 21,213     | SH | DEFINED | 1           |
| RANGE RES CORP        | COM        | 75281A10 | 241,658   | 5,835,752  | SH | DEFINED | 1,2,5,6,7,8 |
| RASER TECHNOLOGIES I  | COM        | 75405510 | 1,897     | 677,343    | SH | DEFINED | 1,2,6       |
| RAVEN INDS INC        | COM        | 75421210 | 5,753     | 224,714    | SH | DEFINED | 1,2,5,6     |
| RAYMOND JAMES FINANC  | COM        | 75473010 | 35,160    | 2,043,013  | SH | DEFINED | 1,2,5,6,10  |
| RAYONIER INC          | COM        | 75490710 | 62,168    | 1,710,249  | SH | DEFINED | 1,2,5,6,7,8 |
| RAYTHEON CO           | COM NEW    | 75511150 | 589,282   | 13,263,154 | SH | DEFINED | 1,2,5,6,7,8 |
| RBC BEARINGS INC      | COM        | 75524B10 | 6,099     | 298,255    | SH | DEFINED | 1,2,5       |
| RC2 CORP              | COM        | 74938810 | 4,357     | 329,323    | SH | DEFINED | 1,2,5       |
| RCN CORP              | COM NEW    | 74936120 | 5,155     | 863,417    | SH | DEFINED | 1,2,5,6,8   |
| READING INTERNATIONAL | CL A       | 75540810 | 613       | 134,724    | SH | DEFINED | 1,2         |
| REALNETWORKS INC      | COM        | 75605L10 | 4,046     | 1,353,023  | SH | DEFINED | 1,2,5,6     |
| REALTY INCOME CORP    | COM        | 75610910 | 48,330    | 2,204,838  | SH | DEFINED | 1,2,3,5,6,8 |
| RED HAT INC           | COM        | 75657710 | 51,533    | 2,560,005  | SH | DEFINED | 1,2,5,6,7,8 |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| RED LION HOTELS CORP | COM            | 75676410 | 677           | 140,994           | SH                                      | DEFINED 1,2         |
| RED ROBIN GOURMET BU | COM            | 75689M10 | 5,618         | 299,610           | SH                                      | DEFINED 1,2,5,6     |
| REDDY ICE HLDGS INC  | COM            | 75734R10 | 46            | 27,717            | SH                                      | DEFINED 1           |
| REDWOOD TR INC       | COM            | 75807540 | 20,792        | 1,408,648         | SH                                      | DEFINED 1,2,5       |
| REED ELSEVIER N V    | SPONS ADR      | 75820420 | 399           | 18,094            | SH                                      | DEFINED 1           |
| REED ELSEVIER P L C  | SPONS ADR      | 75820520 | 344           | 11,553            | SH                                      | DEFINED 1           |
| REGAL BELOIT CORP    | COM            | 75875010 | 25,342        | 638,013           | SH                                      | DEFINED 1,2,5       |
| REGAL ENTMT GROUP    | CL A           | 75876610 | 13,674        | 1,028,925         | SH                                      | DEFINED 1,2,5,6,8,1 |
| REGENCY CTRS CORP    | COM            | 75884910 | 106,437       | 3,048,906         | SH                                      | DEFINED 1,2,3,5,6,7 |
| REGENCY ENERGY PARTN | COM UNITS      | 75885Y10 | 640           | 43,976            | SH                                      | DEFINED 1,2         |
| REGENERON PHARMACEUT | COM            | 75886F10 | 37,483        | 2,091,683         | SH                                      | DEFINED 1,2,5,6     |
| REGENT COMMUNICATION | COM            | 75886510 | 10            | 40,485            | SH                                      | DEFINED 1           |
| REGIONS FINANCIAL CO | COM            | 7591EP10 | 203,225       | 50,303,173        | SH                                      | DEFINED 1,2,5,6,7,8 |
| REGIS CORP MINN      | COM            | 75893210 | 20,702        | 1,189,110         | SH                                      | DEFINED 1,2,5       |
| REHABCARE GROUP INC  | COM            | 75914810 | 8,880         | 371,072           | SH                                      | DEFINED 1,2,5       |
| REINSURANCE GROUP AM | COM NEW        | 75935160 | 48,320        | 1,384,139         | SH                                      | DEFINED 1,2,5,8,10, |
| RELIANCE STEEL & ALU | COM            | 75950910 | 84,825        | 2,209,572         | SH                                      | DEFINED 1,2,5,6,7,1 |
| RENAISSANCE LEARNING | COM            | 75968L10 | 1,104         | 119,827           | SH                                      | DEFINED 1,2,5       |
| RENAISSANCERE HOLDIN | COM            | G7496G10 | 36,018        | 773,915           | SH                                      | DEFINED 1,2,5,6,7,8 |
| RENASANT CORP        | COM            | 75970E10 | 4,936         | 328,606           | SH                                      | DEFINED 1,2,5       |
| RENT A CTR INC NEW   | COM            | 76009N10 | 48,731        | 2,733,084         | SH                                      | DEFINED 1,2,5,6,7,8 |
| RENTECH INC          | COM            | 76011210 | 130           | 228,365           | SH                                      | DEFINED 1,2,5       |
| RENTRAK CORP         | COM            | 76017410 | 1,786         | 108,676           | SH                                      | DEFINED 1,2,5       |
| REPLIGEN CORP        | COM            | 75991610 | 2,158         | 392,432           | SH                                      | DEFINED 1,2,5       |
| REPROS THERAPEUTICS  | COM            | 76028H10 | 504           | 70,062            | SH                                      | DEFINED 1,2         |
| REPSOL YPF S A       | SPONSORED      | 76026T20 | 714           | 31,951            | SH                                      | DEFINED 1           |
| REPUBLIC AWYS HLDGS  | COM            | 76027610 | 4,664         | 714,285           | SH                                      | DEFINED 1,2,5       |
| REPUBLIC BANCORP KY  | CL A           | 76028120 | 5,697         | 252,183           | SH                                      | DEFINED 1,2,5       |
| REPUBLIC FIRST BANCO | COM            | 76041610 | 606           | 77,693            | SH                                      | DEFINED 1,2         |
| REPUBLIC SVCS INC    | COM            | 76075910 | 242,628       | 9,939,697         | SH                                      | DEFINED 1,2,5,6,7,8 |
| RES-CARE INC         | COM            | 76094310 | 7,717         | 539,616           | SH                                      | DEFINED 1,2,5       |
| RESEARCH FRONTIERS I | COM            | 76091110 | 59            | 16,343            | SH                                      | DEFINED 1           |
| RESEARCH IN MOTION L | COM            | 76097510 | 16,934        | 238,203           | SH                                      | DEFINED 1,2,5,7     |
| RESMED INC           | COM            | 76115210 | 60,001        | 1,473,150         | SH                                      | DEFINED 1,2,5,6,10  |
| RESOURCE AMERICA INC | CL A           | 76119520 | 878           | 163,208           | SH                                      | DEFINED 1,2         |
| RESOURCE CAP CORP    | COM            | 76120W30 | 1,443         | 450,881           | SH                                      | DEFINED 1,2         |
| RESOURCES CONNECTION | COM            | 76122Q10 | 11,938        | 695,264           | SH                                      | DEFINED 1,2,5,6     |
| RETAIL VENTURES INC  | COM            | 76128Y10 | 1,267         | 581,176           | SH                                      | DEFINED 1,2,6       |
| RETRACTABLE TECHNOLO | COM            | 76129W10 | 18            | 20,339            | SH                                      | DEFINED 1           |
| REVLON INC           | CL A NEW       | 76152560 | 1,022         | 187,780           | SH                                      | DEFINED 1,2,6       |
| REWARDS NETWORK INC  | COM            | 76155710 | 1,336         | 352,613           | SH                                      | DEFINED 1,2         |
| REX ENERGY CORPORATI | COM            | 76156510 | 1,896         | 332,586           | SH                                      | DEFINED 1,2,5,6     |
| REX STORES CORP      | COM            | 76162410 | 1,284         | 127,606           | SH                                      | DEFINED 1,2         |
| REYNOLDS AMERICAN IN | COM            | 76171310 | 205,204       | 5,313,407         | SH                                      | DEFINED 1,2,5,6,7,8 |
| RF MICRODEVICES INC  | COM            | 74994110 | 26,383        | 7,016,810         | SH                                      | DEFINED 1,2,5,6     |
| RICHARDSON ELECTRS L | COM            | 76316510 | 39            | 11,844            | SH                                      | DEFINED 1           |
| RIGEL PHARMACEUTICAL | COM NEW        | 76655960 | 6,530         | 538,757           | SH                                      | DEFINED 1,2,5,6     |
| RIGHTNOW TECHNOLOGIE | COM            | 76657R10 | 3,996         | 338,628           | SH                                      | DEFINED 1,2,6       |
| RIMAGE CORP          | COM            | 76672110 | 2,377         | 143,094           | SH                                      | DEFINED 1,2         |
| RISKMETRICS GROUP IN | COM            | 76773510 | 5,888         | 333,423           | SH                                      | DEFINED 1,2,5,6     |
| RITCHIE BROS AUCTION | COM            | 76774410 | 406           | 17,300            | SH                                      | DEFINED 1,7         |
| RITE AID CORP        | COM            | 76775410 | 10,159        | 6,727,990         | SH                                      | DEFINED 1,2,5,6,8,1 |
| RIVERBED TECHNOLOGY  | COM            | 76857310 | 19,755        | 851,874           | SH                                      | DEFINED 1,2,5,6     |
| RIVERVIEW BANCORP IN | COM            | 76939710 | 42            | 13,992            | SH                                      | DEFINED 1           |

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|----------------------|----------------|----------|---------------|-------------------|---|-------------|
| RLI CORP             | COM            | 74960710 | 82,837        | 1,849,046 SH      | DEFINED                                 | 1,2,5,6     |
| ROBBINS & MYERS INC  | COM            | 77019610 | 11,341        | 589,123 SH        | DEFINED                                 | 1,2,5,6     |
| ROBERT HALF INTL INC | COM            | 77032310 | 116,630       | 4,937,750 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ROCHESTER MED CORP   | COM            | 77149710 | 1,405         | 104,861 SH        | DEFINED                                 | 1,2         |
| ROCK OF AGES CORP    | CL A           | 77263210 | 23            | 11,698 SH         | DEFINED                                 | 1           |
| ROCK-TENN CO         | CL A           | 77273920 | 40,134        | 1,051,739 SH      | DEFINED                                 | 1,2,5       |
| ROCKVILLE FINL INC   | COM            | 77418610 | 1,410         | 128,732 SH        | DEFINED                                 | 1,2         |
| ROCKWELL AUTOMATION  | COM            | 77390310 | 142,472       | 4,435,602 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ROCKWELL COLLINS INC | COM            | 77434110 | 205,710       | 4,929,542 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ROCKWELL MEDICAL TEC | COM            | 77437410 | 898           | 118,948 SH        | DEFINED                                 | 1,2         |
| ROCKWOOD HLDGS INC   | COM            | 77441510 | 10,522        | 718,739 SH        | DEFINED                                 | 1,2,5,8     |
| ROFIN SINAR TECHNOLO | COM            | 77504310 | 10,930        | 546,234 SH        | DEFINED                                 | 1,2,5,6     |
| ROGERS COMMUNICATION | CL B           | 77510920 | 1,576         | 61,200 SH         | DEFINED                                 | 1,2,7       |
| ROGERS CORP          | COM            | 77513310 | 6,757         | 334,001 SH        | DEFINED                                 | 1,2,5,6     |
| ROLLINS INC          | COM            | 77571110 | 18,170        | 1,049,702 SH      | DEFINED                                 | 1,2,5,6     |
| ROMA FINANCIAL CORP  | COM            | 77581P10 | 1,414         | 111,020 SH        | DEFINED                                 | 1,2,6       |
| ROPER INDS INC NEW   | COM            | 77669610 | 92,647        | 2,044,736 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ROSETTA RESOURCES IN | COM            | 77777930 | 8,150         | 930,346 SH        | DEFINED                                 | 1,2,5,6     |
| ROSETTA STONE INC    | COM            | 77778010 | 1,833         | 66,811 SH         | DEFINED                                 | 1,2         |
| ROSS STORES INC      | COM            | 77829610 | 162,869       | 4,219,402 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ROSTELECOM OPEN JT S | SPONSORED      | 77852910 | 3,028         | 95,482 SH         | DEFINED                                 | 1,2,5,6,10  |
| ROWAN COS INC        | COM            | 77938210 | 106,665       | 5,520,958 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ROYAL BK CDA MONTREA | COM            | 78008710 | 1,714         | 41,952 SH         | DEFINED                                 | 1,2,7       |
| ROYAL CARIBBEAN CRUI | COM            | V7780T10 | 23,261        | 1,717,955 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ROYAL DUTCH SHELL PL | SPON ADR B     | 78025910 | 2,933         | 57,666 SH         | DEFINED                                 | 1           |
| ROYAL DUTCH SHELL PL | SPONS ADR      | 78025920 | 2,229         | 44,413 SH         | DEFINED                                 | 1,2,5       |
| ROYAL GOLD INC       | COM            | 78028710 | 44,137        | 1,058,697 SH      | DEFINED                                 | 1,2,5,6,10  |
| RPC INC              | COM            | 74966010 | 4,352         | 521,162 SH        | DEFINED                                 | 1,2,5,6     |
| RPM INTL INC         | COM            | 74968510 | 51,591        | 3,674,569 SH      | DEFINED                                 | 1,2,5,6,8,1 |
| RRI ENERGY INC       | COM            | 74971X10 | 22,339        | 4,458,799 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| RSC HOLDINGS INC     | COM            | 74972L10 | 5,059         | 752,804 SH        | DEFINED                                 | 1,2,5,6     |
| RTI BIOLOGICS INC    | COM            | 74975N10 | 3,194         | 744,595 SH        | DEFINED                                 | 1,2,5       |
| RTI INTL METALS INC  | COM            | 74973W10 | 7,483         | 423,465 SH        | DEFINED                                 | 1,2,5       |
| RUBICON TECHNOLOGY I | COM            | 78112T10 | 2,610         | 182,771 SH        | DEFINED                                 | 1,2,6       |
| RUBY TUESDAY INC     | COM            | 78118210 | 6,054         | 908,984 SH        | DEFINED                                 | 1,2,5       |
| RUDDICK CORP         | COM            | 78125810 | 39,033        | 1,665,948 SH      | DEFINED                                 | 1,2,5       |
| RUDOLPH TECHNOLOGIES | COM            | 78127010 | 2,770         | 501,769 SH        | DEFINED                                 | 1,2,5,6     |
| RURAL / METRO CORP   | COM            | 78174810 | 68            | 26,539 SH         | DEFINED                                 | 1           |
| RUSH ENTERPRISES INC | CL A           | 78184620 | 5,646         | 484,612 SH        | DEFINED                                 | 1,2,5       |
| RUSS BERRIE & CO     | COM            | 78223310 | 220           | 56,181 SH         | DEFINED                                 | 1           |
| RUTHS HOSPITALITY GR | COM            | 78333210 | 1,086         | 295,976 SH        | DEFINED                                 | 1,2         |
| RYANAIR HLDGS PLC    | SPONSORED      | 78351310 | 7,525         | 265,046 SH        | DEFINED                                 | 1,2,5,6     |
| RYDER SYS INC        | COM            | 78354910 | 48,337        | 1,731,274 SH      | DEFINED                                 | 1,2,5,6,8,1 |
| RYLAND GROUP INC     | COM            | 78376410 | 44,401        | 2,649,215 SH      | DEFINED                                 | 1,2,5,6     |
| S & T BANCORP INC    | COM            | 78385910 | 10,583        | 870,346 SH        | DEFINED                                 | 1,2,5       |
| S Y BANCORP INC      | COM            | 78506010 | 4,940         | 204,385 SH        | DEFINED                                 | 1,2,5,6     |
| S1 CORPORATION       | COM            | 78463B10 | 6,373         | 920,902 SH        | DEFINED                                 | 1,2,5,6     |
| SABA SOFTWARE INC    | COM NEW        | 78493260 | 847           | 219,875 SH        | DEFINED                                 | 1,2         |
| SAFEGUARD SCIENTIFIC | COM            | 78644910 | 2,083         | 1,578,203 SH      | DEFINED                                 | 1,2         |

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|                      |         |          |         |            |    |         |             |
|----------------------|---------|----------|---------|------------|----|---------|-------------|
| SAFETY INS GROUP INC | COM     | 78648T10 | 8,555   | 279,929    | SH | DEFINED | 1,2,5       |
| SAFEWAY INC          | COM NEW | 78651420 | 311,984 | 15,315,853 | SH | DEFINED | 1,2,5,6,7,8 |
| SAIA INC             | COM     | 78709Y10 | 5,526   | 306,855    | SH | DEFINED | 1,2,5,6     |
| SAIC INC             | COM     | 78390X10 | 95,180  | 5,130,998  | SH | DEFINED | 1,2,5,6,7,8 |
| SAKS INC             | COM     | 79377W10 | 15,065  | 3,400,678  | SH | DEFINED | 1,2,5,6     |

### STATE STREET CORPORATION (STT) FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAG |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|----------------|
| SALARY COM INC       | COM            | 79400610 | 31               | 10,171               | SH         |              | DEFINED                  | 1              |
| SALESFORCE COM INC   | COM            | 79466L30 | 129,920          | 3,403,727            | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SALIX PHARMACEUTICAL | COM            | 79543510 | 8,157            | 826,477              | SH         |              | DEFINED                  | 1,2,5,6        |
| SALLY BEAUTY HLDGS I | COM            | 79546E10 | 27,464           | 4,318,298            | SH         |              | DEFINED                  | 1,2,5,6        |
| SANDERS MORRIS HARRI | COM            | 80000Q10 | 1,442            | 262,214              | SH         |              | DEFINED                  | 1,2            |
| SANDERSON FARMS INC  | COM            | 80001310 | 13,799           | 306,642              | SH         |              | DEFINED                  | 1,2,5          |
| SANDISK CORP         | NOTE 1.00      | 80004CAC | 314              | 500,000              | SH         |              | DEFINED                  | 1,2            |
| SANDISK CORP         | COM            | 80004C10 | 103,457          | 7,037,897            | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SANDRIDGE ENERGY INC | COM            | 80007P30 | 13,419           | 1,574,956            | SH         |              | DEFINED                  | 1,2,5,7,10     |
| SANDY SPRING BANCORP | COM            | 80036310 | 3,649            | 248,201              | SH         |              | DEFINED                  | 1,2,5          |
| SANGAMO BIOSCIENCES  | COM            | 80067710 | 2,588            | 523,805              | SH         |              | DEFINED                  | 1,2,5,6        |
| SANMINA SCI CORP     | COM            | 80090710 | 736              | 1,681,313            | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SANOFI AVENTIS       | SPONSORED      | 80105N10 | 1,521            | 51,573               | SH         |              | DEFINED                  | 1,2            |
| SANTANDER BANCORP    | COM            | 80280910 | 1,281            | 184,059              | SH         |              | DEFINED                  | 1,2,5          |
| SANTARUS INC         | COM            | 80281730 | 1,588            | 563,176              | SH         |              | DEFINED                  | 1,2            |
| SANTOS LIMITED       | SPONSORED      | 80302160 | 310              | 6,557                | SH         |              | DEFINED                  | 1              |
| SAP AG               | SPON ADR       | 80305420 | 5,085            | 126,521              | SH         |              | DEFINED                  | 1,2            |
| SAPIENT CORP         | COM            | 80306210 | 9,349            | 1,486,383            | SH         |              | DEFINED                  | 1,2,5,6        |
| SARA LEE CORP        | COM            | 80311110 | 243,360          | 24,934,467           | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SASOL LTD            | SPONSORED      | 80386630 | 200              | 5,758                | SH         |              | DEFINED                  | 1,6            |
| SATCON TECHNOLOGY CO | COM            | 80389310 | 779              | 432,977              | SH         |              | DEFINED                  | 1,2            |
| SATYAM COMPUTER SERV | ADR            | 80409810 | 753              | 242,009              | SH         |              | DEFINED                  | 1,2,5          |
| SAUER-DANFOSS INC    | COM            | 80413710 | 1,908            | 311,297              | SH         |              | DEFINED                  | 1,2,5          |
| SAUL CTRS INC        | COM            | 80439510 | 9,600            | 324,656              | SH         |              | DEFINED                  | 1,2,3,5,6,8    |
| SAVIENT PHARMACEUTIC | COM            | 80517Q10 | 13,283           | 960,450              | SH         |              | DEFINED                  | 1,2,5,6        |
| SAVVIS INC           | COM NEW        | 80542330 | 7,954            | 694,083              | SH         |              | DEFINED                  | 1,2,5,6        |
| SBA COMMUNICATIONS C | COM            | 78388J10 | 37,791           | 1,539,989            | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SCANA CORP NEW       | COM            | 80589M10 | 143,404          | 4,416,519            | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SCANSOURCE INC       | COM            | 80603710 | 13,031           | 531,425              | SH         |              | DEFINED                  | 1,2,5,6        |
| SCBT FINANCIAL CORP  | COM            | 78401V10 | 4,241            | 179,022              | SH         |              | DEFINED                  | 1,2,5          |
| SCHAWK INC           | CL A           | 80637310 | 1,651            | 219,849              | SH         |              | DEFINED                  | 1,2,5          |
| SCHEIN HENRY INC     | COM            | 80640710 | 104,064          | 2,170,261            | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SCHERING PLOUGH CORP | COM            | 80660510 | 1,344,053        | 53,505,299           | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SCHERING PLOUGH CORP | PFD CONV M     | 80660570 | 1,134            | 5,000                | SH         |              | DEFINED                  | 1,2            |
| SCHIFF NUTRITION INT | COM            | 80669310 | 586              | 115,098              | SH         |              | DEFINED                  | 1,2            |
| SCHLUMBERGER LTD     | COM            | 80685710 | 2,189,533        | 40,464,477           | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SCHNITZER STL INDS   | CL A           | 80688210 | 37,355           | 706,685              | SH         |              | DEFINED                  | 1,2,5,6,10     |
| SCHOLASTIC CORP      | COM            | 80706610 | 14,890           | 752,398              | SH         |              | DEFINED                  | 1,2,5,7,8      |
| SCHOOL SPECIALTY INC | COM            | 80786310 | 6,116            | 302,615              | SH         |              | DEFINED                  | 1,2,5          |
| SCHULMAN A INC       | COM            | 80819410 | 10,240           | 677,687              | SH         |              | DEFINED                  | 1,2,5          |
| SCHWAB CHARLES CORP  | COM            | 80851310 | 614,909          | 35,057,539           | SH         |              | DEFINED                  | 1,2,5,6,7,8    |
| SCHWEITZER-MAUDUIT I | COM            | 80854110 | 8,251            | 303,248              | SH         |              | DEFINED                  | 1,2,5          |
| SCICLONE PHARMACEUTI | COM            | 80862K10 | 865              | 337,929              | SH         |              | DEFINED                  | 1,2            |



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|                               |          |        |           |    |         |             |
|-------------------------------|----------|--------|-----------|----|---------|-------------|
| SCIENTIFIC GAMES COR CL A     | 80874P10 | 20,024 | 1,270,565 | SH | DEFINED | 1,2,5,6,10  |
| SCM MICROSYSTEMS INC COM      | 78401810 | 34     | 14,231    | SH | DEFINED | 1           |
| SCOLR PHARMA INC COM          | 78402X10 | 6      | 18,140    | SH | DEFINED | 1           |
| SCOTTS MIRACLE GRO C CL A     | 81018610 | 31,976 | 912,284   | SH | DEFINED | 1,2,5,6,7,8 |
| SCRIPPS E W CO OHIO CL A NEW  | 81105440 | 1,194  | 571,385   | SH | DEFINED | 1,2,5,6,8   |
| SCRIPPS NETWORKS INT CL A COM | 81106510 | 80,745 | 2,901,351 | SH | DEFINED | 1,2,5,6,7,8 |
| SEABOARD CORP COM             | 81154310 | 7,617  | 6,789     | SH | DEFINED | 1,2,5       |
| SEABRIGHT INSURANCE COM       | 81165610 | 4,846  | 478,389   | SH | DEFINED | 1,2         |
| SEACHANGE INTL INC COM        | 81169910 | 3,576  | 445,385   | SH | DEFINED | 1,2,5       |
| SEACOAST BKG CORP FL COM      | 81170730 | 101    | 41,738    | SH | DEFINED | 1,2         |
| SEACOR HOLDINGS INC COM       | 81190410 | 37,644 | 500,317   | SH | DEFINED | 1,2,5,6,7,1 |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| SEAGATE TECHNOLOGY   | SHS            | G7945J10 | 66,787        | 6,385,006         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SEALED AIR CORP NEW  | COM            | 81211K10 | 117,951       | 6,393,006         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SEALY CORP           | RIGHT 06/2     | 81213912 | 293           | 138,173           | SH                                      | DEFINED 1,2         |
| SEALY CORP           | COM            | 81213930 | 1,188         | 606,309           | SH                                      | DEFINED 1,2,5       |
| SEARS HLDGS CORP     | COM            | 81235010 | 289,666       | 4,354,577         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SEASPAN CORP         | SHS            | Y7563810 | 102           | 16,658            | SH                                      | DEFINED 1,5         |
| SEATTLE GENETICS INC | COM            | 81257810 | 10,631        | 1,093,763         | SH                                      | DEFINED 1,2,5,6     |
| SECURITY BANK CORP   | COM            | 81404710 | 6             | 14,729            | SH                                      | DEFINED 1           |
| SEI INVESTMENTS CO   | COM            | 78411710 | 59,901        | 3,320,460         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SELECT COMFORT CORP  | COM            | 81616X10 | 54            | 64,792            | SH                                      | DEFINED 1           |
| SELECT SECTOR SPDR T | SBI INT-UT     | 81369Y88 | 2,769         | 99,268            | SH                                      | DEFINED 1           |
| SELECTICA INC        | COM            | 81628810 | 28            | 66,920            | SH                                      | DEFINED 1           |
| SELECTIVE INS GROUP  | COM            | 81630010 | 12,565        | 983,926           | SH                                      | DEFINED 1,2,5       |
| SEMITOOL INC         | COM            | 81690910 | 1,646         | 356,312           | SH                                      | DEFINED 1,2,5       |
| SEMPRA ENERGY        | COM            | 81685110 | 477,731       | 9,625,852         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SEMTECH CORP         | COM            | 81685010 | 29,204        | 1,835,582         | SH                                      | DEFINED 1,2,5,6     |
| SENECA FOODS CORP NE | CL A           | 81707050 | 2,804         | 83,909            | SH                                      | DEFINED 1,2         |
| SENIOR HSG PPTYS TR  | SH BEN INT     | 81721M10 | 54,827        | 3,359,486         | SH                                      | DEFINED 1,2,3,5,6,8 |
| SENOMYX INC          | COM            | 81724Q10 | 75            | 35,718            | SH                                      | DEFINED 1           |
| SENSIENT TECHNOLOGIE | COM            | 81725T10 | 32,685        | 1,448,151         | SH                                      | DEFINED 1,2,5       |
| SEPRACOR INC         | COM            | 81731510 | 46,809        | 2,699,481         | SH                                      | DEFINED 1,2,5,6,8,1 |
| SEQUENOM INC         | COM NEW        | 81733740 | 3,167         | 809,905           | SH                                      | DEFINED 1,2,5,6     |
| SERVICE CORP INTL    | COM            | 81756510 | 28,875        | 5,269,209         | SH                                      | DEFINED 1,2,5,6,10  |
| SEVERN BANCORP ANNA  | COM            | 81811M10 | 42            | 13,689            | SH                                      | DEFINED 1           |
| SHANDA INTERACTIVE E | SPONSORED      | 81941Q20 | 1,408         | 26,905            | SH                                      | DEFINED 1,2,6       |
| SHAW COMMUNICATIONS  | CL B CONV      | 82028K20 | 723           | 42,894            | SH                                      | DEFINED 1,7         |
| SHAW GROUP INC       | COM            | 82028010 | 52,964        | 1,932,286         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SHENANDOAH TELECOMMU | COM            | 82312B10 | 7,275         | 358,529           | SH                                      | DEFINED 1,2,5,6     |
| SHENGDA TECH INC     | COM            | 82321310 | 1,392         | 371,243           | SH                                      | DEFINED 1,2         |
| SHERWIN WILLIAMS CO  | COM            | 82434810 | 193,052       | 3,591,666         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SHINHAN FINANCIAL GR | SPN ADR RE     | 82459610 | 2,229         | 43,856            | SH                                      | DEFINED 1,6         |
| SHIP FINANCE INTERNA | SHS            | G8107510 | 5,549         | 503,121           | SH                                      | DEFINED 1,2,5,6,7   |
| SHOE CARNIVAL INC    | COM            | 82488910 | 1,995         | 167,238           | SH                                      | DEFINED 1,2,5       |
| SHORE BANCSHARES INC | COM            | 82510710 | 2,184         | 121,757           | SH                                      | DEFINED 1,2,5       |
| SHORETEL INC         | COM            | 82521110 | 4,352         | 543,951           | SH                                      | DEFINED 1,2,6       |
| SHUFFLE MASTER INC   | COM            | 82554910 | 6,738         | 1,019,308         | SH                                      | DEFINED 1,2,5,6     |
| SHUTTERFLY INC       | COM            | 82568P30 | 4,403         | 315,629           | SH                                      | DEFINED 1,2,5,6     |

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|                      |             |          |         |            |    |         |             |
|----------------------|-------------|----------|---------|------------|----|---------|-------------|
| SIEMENS A G          | SPONSORED   | 82619750 | 1,370   | 19,803     | SH | DEFINED | 1,2         |
| SIERRA BANCORP       | COM         | 82620P10 | 1,248   | 98,784     | SH | DEFINED | 1,2         |
| SIGA TECHNOLOGIES IN | COM         | 82691710 | 2,853   | 337,987    | SH | DEFINED | 1,2,6       |
| SIGMA ALDRICH CORP   | COM         | 82655210 | 202,195 | 4,079,800  | SH | DEFINED | 1,2,5,6,7,8 |
| SIGMA DESIGNS INC    | COM         | 82656510 | 8,136   | 507,263    | SH | DEFINED | 1,2,5,6     |
| SIGMATRON INTL INC   | COM         | 82661L10 | 24      | 12,713     | SH | DEFINED | 1           |
| SIGNATURE BK NEW YOR | COM         | 82669G10 | 28,194  | 1,033,899  | SH | DEFINED | 1,2,5,6     |
| SIGNET JEWELERS LIM  | SHS         | G8127610 | 17,061  | 819,474    | SH | DEFINED | 1,2,5,8,10  |
| SILGAN HOLDINGS INC  | COM         | 82704810 | 26,882  | 548,286    | SH | DEFINED | 1,2,5,6,7   |
| SILICON GRAPHICS INT | COM         | 82706L10 | 2,459   | 541,654    | SH | DEFINED | 1,2,6       |
| SILICON IMAGE INC    | COM         | 82705T10 | 3,508   | 1,532,064  | SH | DEFINED | 1,2,5       |
| SILICON LABORATORIES | COM         | 82691910 | 40,654  | 1,070,394  | SH | DEFINED | 1,2,5,6,10  |
| SILICON STORAGE TECH | COM         | 82705710 | 4,099   | 2,191,973  | SH | DEFINED | 1,2,5,6     |
| SILICONWARE PRECISIO | SPONSD ADR  | 82708486 | 9,125   | 1,476,609  | SH | DEFINED | 1,4,5,6,8   |
| SILVERCORP METALS IN | COM         | 82835P10 | 124     | 35,400     | SH | DEFINED | 1           |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 7,129   | 266,789    | SH | DEFINED | 1,2,5       |
| SIMON PPTY GROUP INC | COM         | 82880610 | 704,069 | 13,689,855 | SH | DEFINED | 1,2,3,5,6,7 |

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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| SIMON PPTY GROUP INC | PFD CONV I     | 82880680 | 351           | 7,460             | SH                                      | DEFINED 1,2         |
| SIMPSON MANUFACTURIN | COM            | 82907310 | 34,402        | 1,591,216         | SH                                      | DEFINED 1,2,5,6     |
| SIMS METAL MANAGEMEN | SPONS ADR      | 82916010 | 328           | 15,914            | SH                                      | DEFINED 1           |
| SINA CORP            | ORD            | G8147710 | 2,461         | 83,478            | SH                                      | DEFINED 1,2,5,6     |
| SINCLAIR BROADCAST G | CL A           | 82922610 | 1,935         | 997,168           | SH                                      | DEFINED 1,2         |
| SIRF TECHNOLOGY HLDG | COM            | 82967H10 | 990           | 240,768           | SH                                      | DEFINED 1           |
| SIRIUS XM RADIO INC  | COM            | 82967N10 | 4,312         | 10,027,293        | SH                                      | DEFINED 1,2,5,6,7,1 |
| SIRONA DENTAL SYSTEM | COM            | 82966C10 | 4,625         | 231,388           | SH                                      | DEFINED 1,2,5,6     |
| SJW CORP             | COM            | 78430510 | 4,605         | 202,851           | SH                                      | DEFINED 1,2,5       |
| SK TELECOM LTD       | SPONSORED      | 78440P10 | 3,532         | 233,118           | SH                                      | DEFINED 1,2,6,12    |
| SKECHERS U S A INC   | CL A           | 83056610 | 5,260         | 538,383           | SH                                      | DEFINED 1,2,5,6     |
| SKILLED HEALTHCARE G | CL A           | 83066R10 | 2,386         | 318,068           | SH                                      | DEFINED 1,2         |
| SKILLSOFT PLC        | SPONSORED      | 83092810 | 451           | 57,843            | SH                                      | DEFINED 1,5,6       |
| SKYLINE CORP         | COM            | 83083010 | 2,398         | 110,234           | SH                                      | DEFINED 1,2,5       |
| SKYWEST INC          | COM            | 83087910 | 16,517        | 1,619,270         | SH                                      | DEFINED 1,2,5,8     |
| SKYWORKS SOLUTIONS I | COM            | 83088M10 | 33,169        | 3,388,051         | SH                                      | DEFINED 1,2,5       |
| SL GREEN RLTY CORP   | COM            | 78440X10 | 59,847        | 2,608,832         | SH                                      | DEFINED 1,2,3,5,6,7 |
| SLM CORP             | COM            | 78442P10 | 188,696       | 18,373,546        | SH                                      | DEFINED 1,2,5,6,7,8 |
| SMART BALANCE INC    | COM            | 83169Y10 | 6,035         | 886,208           | SH                                      | DEFINED 1,2,6       |
| SMART MODULAR TECHNO | ORD SHS        | G8224510 | 1,166         | 513,715           | SH                                      | DEFINED 1,2,5       |
| SMARHEAT INC         | COM            | 83172F10 | 389           | 56,769            | SH                                      | DEFINED 1,2         |
| SMITH & NEPHEW PLC   | SPDN ADR N     | 83175M20 | 258           | 6,937             | SH                                      | DEFINED 1           |
| SMITH & WESSON HLDG  | COM            | 83175610 | 4,717         | 830,506           | SH                                      | DEFINED 1,2,5,6     |
| SMITH A O            | COM            | 83186520 | 14,674        | 450,543           | SH                                      | DEFINED 1,2,5       |
| SMITH INTL INC       | COM            | 83211010 | 213,676       | 8,298,093         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SMITH MICRO SOFTWARE | COM            | 83215410 | 4,495         | 458,720           | SH                                      | DEFINED 1,2,5,6     |
| SMITHFIELD FOODS INC | COM            | 83224810 | 35,750        | 2,559,084         | SH                                      | DEFINED 1,2,5,6,8,1 |
| SMITHTOWN BANCORP IN | COM            | 83244910 | 2,221         | 173,668           | SH                                      | DEFINED 1,2         |
| SMUCKER J M CO       | COM NEW        | 83269640 | 172,632       | 3,547,710         | SH                                      | DEFINED 1,2,5,6,7,8 |
| SNAP ON INC          | COM            | 83303410 | 58,054        | 2,019,961         | SH                                      | DEFINED 1,2,5,6,8,1 |
| SOAPSTONE NETWORKS I | COM            | 83357010 | 69            | 16,462            | SH                                      | DEFINED 1,2         |

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|                                 |          |         |            |    |         |             |
|---------------------------------|----------|---------|------------|----|---------|-------------|
| SOCIEDAD QUIMICA MIN SPON ADR S | 83363510 | 20,835  | 575,720    | SH | DEFINED | 1,2,5,6,7   |
| SOHU COM INC                    | 83408W10 | 20,357  | 324,000    | SH | DEFINED | 1,2,5,6,7,8 |
| SOLARWINDS INC                  | 83416B10 | 2,124   | 128,833    | SH | DEFINED | 1,2         |
| SOLERA HOLDINGS INC             | 83421A10 | 31,642  | 1,245,739  | SH | DEFINED | 1,2,5,6,7,8 |
| SOLUTIA INC                     | 83437650 | 8,102   | 1,406,568  | SH | DEFINED | 1,2         |
| SOMANETICS CORP                 | 83444540 | 4,485   | 271,654    | SH | DEFINED | 1,2,5,6     |
| SONIC AUTOMOTIVE INC            | 83545G10 | 5,664   | 557,510    | SH | DEFINED | 1,2,5       |
| SONIC CORP                      | 83545110 | 9,529   | 950,023    | SH | DEFINED | 1,2,5,6     |
| SONIC SOLUTIONS                 | 83546010 | 208     | 70,855     | SH | DEFINED | 1           |
| SONICWALL INC                   | 83547010 | 7,301   | 1,332,242  | SH | DEFINED | 1,2,5,6     |
| SONOCO PRODS CO                 | 83549510 | 117,614 | 4,910,829  | SH | DEFINED | 1,2,5,6,8,1 |
| SONOSITE INC                    | 83568G10 | 5,375   | 268,372    | SH | DEFINED | 1,2,5,6     |
| SONUS NETWORKS INC              | 83591610 | 5,698   | 3,538,849  | SH | DEFINED | 1,2,5,6     |
| SONY CORP                       | 83569930 | 1,020   | 39,458     | SH | DEFINED | 1           |
| SOTHEBYS                        | 83589810 | 30,864  | 2,187,400  | SH | DEFINED | 1,2,5,6     |
| SOURCEFIRE INC                  | 83616T10 | 3,335   | 269,137    | SH | DEFINED | 1,2,6       |
| SOURCEFORGE INC                 | 83616W10 | 86      | 68,413     | SH | DEFINED | 1,5         |
| SOUTH FINL GROUP INC            | 83784110 | 2,080   | 1,747,739  | SH | DEFINED | 1,2,5,6     |
| SOUTH JERSEY INDS IN            | 83851810 | 20,710  | 593,593    | SH | DEFINED | 1,2,5       |
| SOUTHERN CMNTY FINL             | 84263210 | 97      | 35,900     | SH | DEFINED | 1           |
| SOUTHERN CO                     | 84258710 | 861,236 | 27,639,145 | SH | DEFINED | 1,2,5,6,7,8 |
| SOUTHERN COPPER CORP            | 84265V10 | 69,010  | 3,376,227  | SH | DEFINED | 1,2,5,6,7,8 |
| SOUTHERN UN CO NEW              | 84403010 | 45,844  | 2,492,880  | SH | DEFINED | 1,2,5,6,10  |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| SOUTHSIDE BANCSHARES | COM            | 84470P10 | 6,010         | 262,783           | SH                                      | DEFINED 1,2         |
| SOUTHWEST AIRLS CO   | COM            | 84474110 | 143,125       | 21,266,705        | SH                                      | DEFINED 1,2,5,6,7,8 |
| SOUTHWEST BANCORP IN | COM            | 84476710 | 2,566         | 262,951           | SH                                      | DEFINED 1,2         |
| SOUTHWEST GAS CORP   | COM            | 84489510 | 23,582        | 1,061,780         | SH                                      | DEFINED 1,2,5,8     |
| SOUTHWEST WTR CO     | COM            | 84533110 | 1,844         | 334,585           | SH                                      | DEFINED 1,2         |
| SOUTHWESTERN ENERGY  | COM            | 84546710 | 484,770       | 12,477,985        | SH                                      | DEFINED 1,2,5,6,7,8 |
| SOVRAN SELF STORAGE  | COM            | 84610H10 | 16,981        | 690,275           | SH                                      | DEFINED 1,2,3,5,8   |
| SPANISH BROADCASTING | CL A           | 84642588 | 2             | 10,988            | SH                                      | DEFINED 1           |
| SPARTAN MTRS INC     | COM            | 84681910 | 7,877         | 695,210           | SH                                      | DEFINED 1,2,6       |
| SPARTAN STORES INC   | COM            | 84682210 | 5,192         | 418,346           | SH                                      | DEFINED 1,2,5,6     |
| SPARTECH CORP        | COM NEW        | 84722020 | 6,596         | 717,708           | SH                                      | DEFINED 1,2,5       |
| SPDR INDEX SHS FDS   | SPDR DJ EU     | 78463X20 | 3,105         | 93,240            | SH                                      | DEFINED 10          |
| SPDR INDEX SHS FDS   | EMERG MKTS     | 78463X50 | 783           | 15,650            | SH                                      | DEFINED 7           |
| SPDR INDEX SHS FDS   | DJ INTL RL     | 78463X86 | 5,933         | 206,500           | SH                                      | DEFINED 2           |
| SPDR INDEX SHS FDS   | S&P INTL S     | 78463X87 | 15,488        | 730,200           | SH                                      | DEFINED 2           |
| SPDR SERIES TRUST    | BARCLY CNV     | 78464A35 | 849           | 26,500            | SH                                      | DEFINED 1           |
| SPDR SERIES TRUST    | BRCLYS YLD     | 78464A41 | 56,586        | 1,608,018         | SH                                      | DEFINED 1,2,5       |
| SPDR SERIES TRUST    | DJ REIT ET     | 78464A60 | 754           | 22,203            | SH                                      | DEFINED 8           |
| SPDR SERIES TRUST    | BRCLYS AGG     | 78464A64 | 10,241        | 187,059           | SH                                      | DEFINED 2           |
| SPDR SERIES TRUST    | BRCLYS 1-3     | 78464A68 | 5,817         | 126,825           | SH                                      | DEFINED 1           |
| SPDR TR              | UNIT SER 1     | 78462F10 | 239,883       | 2,608,845         | SH                                      | DEFINED 1,2,5,10    |
| SPECTRA ENERGY CORP  | COM            | 84756010 | 387,622       | 22,909,106        | SH                                      | DEFINED 1,2,5,6,7,8 |
| SPECTRA ENERGY PARTN | COM            | 84756N10 | 251           | 11,685            | SH                                      | DEFINED 1,2         |
| SPECTRANETICS CORP   | COM            | 84760C10 | 1,946         | 394,802           | SH                                      | DEFINED 1,2         |
| SPECTRUM CTL INC     | COM            | 84761510 | 1,090         | 123,825           | SH                                      | DEFINED 1,2         |

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|                      |             |          |         |            |    |         |             |
|----------------------|-------------|----------|---------|------------|----|---------|-------------|
| SPECTRUM PHARMACEUTI | COM         | 84763A10 | 3,649   | 476,932    | SH | DEFINED | 1,2         |
| SPEEDWAY MOTORSPORTS | COM         | 84778810 | 3,073   | 223,349    | SH | DEFINED | 1,2,5       |
| SPHERION CORP        | COM         | 84842010 | 6,044   | 1,466,905  | SH | DEFINED | 1,2,5       |
| SPHERIX INC          | COM         | 84842R10 | 24      | 16,667     | SH | DEFINED | 1           |
| SPIRIT AEROSYSTEMS H | COM CL A    | 84857410 | 15,968  | 1,162,127  | SH | DEFINED | 1,2,5,6,8,1 |
| SPORT CHALET INC     | CL A        | 84916320 | 27      | 13,343     | SH | DEFINED | 1           |
| SPORT SUPPLY GROUP I | COM         | 84916A10 | 726     | 84,523     | SH | DEFINED | 1,2         |
| SPRINT NEXTEL CORP   | COM SER 1   | 85206110 | 471,563 | 98,038,040 | SH | DEFINED | 1,2,5,6,7,8 |
| SPSS INC             | COM         | 78462K10 | 15,478  | 463,833    | SH | DEFINED | 1,2,5,6     |
| SPX CORP             | COM         | 78463510 | 65,023  | 1,327,810  | SH | DEFINED | 1,2,5,6,7,8 |
| SRA INTL INC         | CL A        | 78464R10 | 18,077  | 1,029,442  | SH | DEFINED | 1,2,5,6,8   |
| SRS LABS INC         | COM         | 78464M10 | 686     | 103,187    | SH | DEFINED | 1,2         |
| ST JOE CO            | COM         | 79014810 | 29,384  | 1,109,265  | SH | DEFINED | 1,2,5,6,8,1 |
| ST JUDE MED INC      | COM         | 79084910 | 455,156 | 11,074,358 | SH | DEFINED | 1,2,5,6,7,8 |
| ST MARY LD & EXPL CO | COM         | 79222810 | 16,701  | 800,251    | SH | DEFINED | 1,2,5,6,10  |
| STAAR SURGICAL CO    | COM PAR \$0 | 85231230 | 59      | 24,655     | SH | DEFINED | 1           |
| STAGE STORES INC     | COM NEW     | 85254C30 | 7,354   | 662,533    | SH | DEFINED | 1,2,5       |
| STAMPS COM INC       | COM NEW     | 85285720 | 1,952   | 230,235    | SH | DEFINED | 1,2,5,6     |
| STANCORP FINL GROUP  | COM         | 85289110 | 31,502  | 1,098,394  | SH | DEFINED | 1,2,5,6,7,8 |
| STANDARD MICROSYSTEM | COM         | 85362610 | 7,605   | 371,875    | SH | DEFINED | 1,2,5,6     |
| STANDARD MTR PRODS I | COM         | 85366610 | 1,345   | 162,642    | SH | DEFINED | 1,2         |
| STANDARD PAC CORP NE | COM         | 85375C10 | 4,011   | 1,975,951  | SH | DEFINED | 1,2,5,6     |
| STANDARD PARKING COR | COM         | 85379010 | 3,493   | 214,414    | SH | DEFINED | 1,2,6       |
| STANDARD REGISTER CO | COM         | 85388710 | 1,396   | 428,224    | SH | DEFINED | 1,2,5       |
| STANDEX INTL CORP    | COM         | 85423110 | 3,053   | 263,193    | SH | DEFINED | 1,2,5       |
| STANLEY FURNITURE IN | COM NEW     | 85430520 | 1,220   | 113,060    | SH | DEFINED | 1,2         |
| STANLEY INC          | COM         | 85453210 | 5,508   | 167,509    | SH | DEFINED | 1,2,5,6     |
| STANLEY WKS          | COM         | 85461610 | 99,636  | 2,944,332  | SH | DEFINED | 1,2,5,6,7,8 |
| STAPLES INC          | COM         | 85503010 | 463,743 | 22,980,329 | SH | DEFINED | 1,2,5,6,7,8 |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PRN CALL DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|-------------|
| STAR GAS PARTNERS L  | UNIT LTD P     | 85512C10 | 185           | 51,779            | SH                  | DEFINED             | 1,2         |
| STAR SCIENTIFIC INC  | COM            | 85517P10 | 619           | 695,348           | SH                  | DEFINED             | 1,2         |
| STARBUCKS CORP       | COM            | 85524410 | 321,627       | 23,155,264        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| STARENT NETWORKS COR | COM            | 85528P10 | 13,043        | 534,318           | SH                  | DEFINED             | 1,2,5,6     |
| STARTEK INC          | COM            | 85569C10 | 1,045         | 130,323           | SH                  | DEFINED             | 1,2         |
| STARWOOD HOTELS&RESO | COM            | 85590A40 | 168,176       | 7,575,493         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| STATE AUTO FINL CORP | COM            | 85570710 | 3,866         | 220,924           | SH                  | DEFINED             | 1,2,5       |
| STATE BANCORP INC N. | COM            | 85571610 | 1,480         | 195,807           | SH                  | DEFINED             | 1,2         |
| STATE STR CORP       | COM            | 85747710 | 1,057,600     | 22,406,780        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| STEAK N SHAKE CO     | COM            | 85787310 | 3,887         | 444,758           | SH                  | DEFINED             | 1,2,5,6     |
| STEC INC             | COM            | 78477410 | 8,232         | 354,987           | SH                  | DEFINED             | 1,2,6       |
| STEEL DYNAMICS INC   | COM            | 85811910 | 86,498        | 5,844,430         | SH                  | DEFINED             | 1,2,5,6,8,1 |
| STEELCASE INC        | CL A           | 85815520 | 6,645         | 1,141,734         | SH                  | DEFINED             | 1,2,5,8     |
| STEIN MART INC       | COM            | 85837510 | 3,725         | 420,379           | SH                  | DEFINED             | 1,2         |
| STEINER LEISURE LTD  | ORD            | P8744Y10 | 7,718         | 252,808           | SH                  | DEFINED             | 1,2,5       |
| STEINWAY MUSICAL INS | COM            | 85849510 | 1,206         | 112,741           | SH                  | DEFINED             | 1,2         |
| STELLARONE CORP      | COM            | 85856G10 | 4,220         | 325,907           | SH                  | DEFINED             | 1,2         |
| STEMCELLS INC        | COM            | 85857R10 | 1,953         | 1,149,032         | SH                  | DEFINED             | 1,2,5       |
| STEPAN CO            | COM            | 85858610 | 7,452         | 168,742           | SH                  | DEFINED             | 1,2,5,6     |

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|                      |            |          |         |            |    |         |             |
|----------------------|------------|----------|---------|------------|----|---------|-------------|
| STEREOTAXIS INC      | COM        | 85916J10 | 2,087   | 537,795    | SH | DEFINED | 1,2,6       |
| STERICYCLE INC       | COM        | 85891210 | 135,137 | 2,622,483  | SH | DEFINED | 1,2,5,6,7,8 |
| STERIS CORP          | COM        | 85915210 | 45,923  | 1,760,861  | SH | DEFINED | 1,2,5,6     |
| STERLING BANCORP     | COM        | 85915810 | 2,748   | 329,145    | SH | DEFINED | 1,2,5       |
| STERLING BANCSHARES  | COM        | 85890710 | 19,581  | 3,093,432  | SH | DEFINED | 1,2,5       |
| STERLING CONSTRUCTIO | COM        | 85924110 | 3,463   | 226,958    | SH | DEFINED | 1,2,5,6     |
| STERLING FINL CORP W | COM        | 85931910 | 2,464   | 846,788    | SH | DEFINED | 1,2,5,6     |
| STERLITE INDS INDIA  | ADS        | 85973720 | 1,770   | 142,322    | SH | DEFINED | 1,6,8       |
| STEWART ENTERPRISES  | CL A       | 86037010 | 7,802   | 1,618,692  | SH | DEFINED | 1,2,5       |
| STEWART INFORMATION  | COM        | 86037210 | 4,161   | 292,018    | SH | DEFINED | 1,2,5       |
| STIFEL FINL CORP     | COM        | 86063010 | 22,927  | 476,758    | SH | DEFINED | 1,2,5,6     |
| STILLWATER MNG CO    | COM        | 86074Q10 | 6,347   | 1,111,559  | SH | DEFINED | 1,2,5,6     |
| STONE ENERGY CORP    | COM        | 86164210 | 5,394   | 726,920    | SH | DEFINED | 1,2,5       |
| STONERIDGE INC       | COM        | 86183P10 | 1,704   | 354,944    | SH | DEFINED | 1,2         |
| STRATASYS INC        | COM        | 86268510 | 3,415   | 313,018    | SH | DEFINED | 1,2,5,6     |
| STRATEGIC HOTELS & R | COM        | 86272T10 | 1,695   | 1,526,842  | SH | DEFINED | 1,2,3       |
| STRAYER ED INC       | COM        | 86323610 | 61,096  | 280,115    | SH | DEFINED | 1,2,5,6,10  |
| STRYKER CORP         | COM        | 86366710 | 325,690 | 8,195,516  | SH | DEFINED | 1,2,5,6,7,8 |
| STUDENT LN CORP      | COM        | 86390210 | 2,335   | 62,775     | SH | DEFINED | 1,2,5,8,10  |
| STURM RUGER & CO INC | COM        | 86415910 | 3,611   | 290,259    | SH | DEFINED | 1,2,6       |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 1,624   | 38,517     | SH | DEFINED | 1,2         |
| SUCAMPO PHARMACEUTIC | CL A       | 86490910 | 720     | 116,685    | SH | DEFINED | 1,2         |
| SUCCESSFACTORS INC   | COM        | 86459610 | 5,043   | 549,328    | SH | DEFINED | 1,2,5,6     |
| SUFFOLK BANCORP      | COM        | 86473910 | 5,371   | 209,484    | SH | DEFINED | 1,2,5,6     |
| SULPHCO INC          | COM        | 86537810 | 571     | 621,184    | SH | DEFINED | 1,2,6       |
| SUMTOTAL SYS INC     | COM        | 86661510 | 1,602   | 332,959    | SH | DEFINED | 1,2         |
| SUN BANCORP INC      | COM        | 86663B10 | 1,436   | 277,201    | SH | DEFINED | 1,2,5       |
| SUN COMMUNITIES INC  | COM        | 86667410 | 9,620   | 698,106    | SH | DEFINED | 1,2,3,5,8   |
| SUN HEALTHCARE GROUP | COM NEW    | 86693340 | 6,064   | 718,476    | SH | DEFINED | 1,2,5,6     |
| SUN HYDRAULICS CORP  | COM        | 86694210 | 2,594   | 160,440    | SH | DEFINED | 1,2,6       |
| SUN LIFE FINL INC    | COM        | 86679610 | 8,646   | 321,191    | SH | DEFINED | 1,7         |
| SUN MICROSYSTEMS INC | COM NEW    | 86681020 | 235,169 | 25,506,370 | SH | DEFINED | 1,2,5,6,7,8 |
| SUNAIR SERVICES CORP | COM        | 86701710 | 26      | 11,100     | SH | DEFINED | 1           |
| SUNLINK HEALTH SYSTE | COM        | 86737U10 | 29      | 13,400     | SH | DEFINED | 1           |
| SUNOCO INC           | COM        | 86764P10 | 194,696 | 8,392,087  | SH | DEFINED | 1,2,5,6,7,8 |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| SUNOCO LOGISTICS PRT | COM UNITS      | 86764L10 | 1,226         | 22,610            | SH                                      | DEFINED     | 1,2,8       |
| SUNPOWER CORP        | COM CL A       | 86765210 | 27,130        | 1,019,545         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| SUNPOWER CORP        | COM CL B       | 86765230 | 5,310         | 221,701           | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| SUNRISE SENIOR LIVIN | COM            | 86768K10 | 1,120         | 678,732           | SH                                      | DEFINED     | 1,2         |
| SUNSTONE HOTEL INVS  | COM            | 86789210 | 14,270        | 2,667,299         | SH                                      | DEFINED     | 1,2,3,5,8   |
| SUNTECH PWR HLDGS CO | NOTE 0.25      | 86800CAC | 470           | 500,000           | SH                                      | DEFINED     | 1           |
| SUNTECH PWR HLDGS CO | NOTE 3.00      | 86800CAE | 263           | 350,000           | SH                                      | DEFINED     | 2           |
| SUNTECH PWR HLDGS CO | ADR            | 86800C10 | 3,095         | 173,268           | SH                                      | DEFINED     | 1,2,6       |
| SUNTRUST BKS INC     | COM            | 86791410 | 290,737       | 17,673,974        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| SUPER MICRO COMPUTER | COM            | 86800U10 | 2,365         | 308,701           | SH                                      | DEFINED     | 1,2,6       |
| SUPERGEN INC         | COM            | 86805910 | 1,284         | 635,826           | SH                                      | DEFINED     | 1,2         |
| SUPERIOR ENERGY SVCS | COM            | 86815710 | 34,644        | 2,006,047         | SH                                      | DEFINED     | 1,2,5,6,10  |
| SUPERIOR INDS INTL I | COM            | 86816810 | 5,701         | 404,349           | SH                                      | DEFINED     | 1,2,5       |

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|                      |           |          |         |            |    |         |             |
|----------------------|-----------|----------|---------|------------|----|---------|-------------|
| SUPERIOR UNIFORM GP  | COM       | 86835810 | 172     | 23,702     | SH | DEFINED | 1           |
| SUPERIOR WELL SVCS I | COM       | 86837X10 | 1,718   | 288,667    | SH | DEFINED | 1,2,5,6     |
| SUPERTEL HOSPITALITY | COM       | 86852610 | 46      | 25,177     | SH | DEFINED | 1           |
| SUPERTEX INC         | COM       | 86853210 | 4,277   | 170,345    | SH | DEFINED | 1,2,5,6     |
| SUPERVALU INC        | COM       | 86853610 | 177,630 | 13,716,600 | SH | DEFINED | 1,2,5,6,7,8 |
| SUPREME INDS INC     | CL A      | 86860710 | 34      | 20,930     | SH | DEFINED | 1           |
| SUREWEST COMMUNICATI | COM       | 86873310 | 1,894   | 181,068    | SH | DEFINED | 1,2         |
| SURMODICS INC        | COM       | 86887310 | 7,474   | 330,287    | SH | DEFINED | 1,2,5,6     |
| SUSQUEHANNA BANCSHAR | COM       | 86909910 | 14,417  | 2,948,197  | SH | DEFINED | 1,2,5       |
| SUSSER HLDGS CORP    | COM       | 86923310 | 1,404   | 125,442    | SH | DEFINED | 1,2         |
| SUTOR TECH GROUP LTD | COM       | 86936210 | 167     | 50,945     | SH | DEFINED | 1,2         |
| SVB FINL GROUP       | COM       | 78486Q10 | 32,117  | 1,179,918  | SH | DEFINED | 1,2,5,6     |
| SWIFT ENERGY CO      | COM       | 87073810 | 9,526   | 572,157    | SH | DEFINED | 1,2,5       |
| SWITCH & DATA FACILI | COM       | 87104310 | 3,161   | 269,496    | SH | DEFINED | 1,2,6       |
| SWS GROUP INC        | COM       | 78503N10 | 6,332   | 453,247    | SH | DEFINED | 1,2,5       |
| SYBASE INC           | COM       | 87113010 | 56,927  | 1,816,418  | SH | DEFINED | 1,2,5,6,7,8 |
| SYCAMORE NETWORKS IN | COM       | 87120610 | 10,337  | 3,302,681  | SH | DEFINED | 1,2,5,6     |
| SYKES ENTERPRISES IN | COM       | 87123710 | 12,298  | 679,800    | SH | DEFINED | 1,2,5,6     |
| SYMANTEC CORP        | NOTE 0.75 | 871503AD | 1,411   | 1,400,000  | SH | DEFINED | 1,2         |
| SYMANTEC CORP        | COM       | 87150310 | 471,494 | 30,262,801 | SH | DEFINED | 1,2,5,6,7,8 |
| SYMMETRICOM INC      | COM       | 87154310 | 5,850   | 1,013,909  | SH | DEFINED | 1,2,5       |
| SYMMETRY MED INC     | COM       | 87154620 | 5,496   | 589,735    | SH | DEFINED | 1,2,5,6     |
| SYMS CORP            | COM       | 87155110 | 613     | 81,634     | SH | DEFINED | 1,2         |
| SYMYX TECHNOLOGIES   | COM       | 87155S10 | 2,706   | 462,487    | SH | DEFINED | 1,2,5,6     |
| SYNAPTICS INC        | COM       | 87157D10 | 26,746  | 692,003    | SH | DEFINED | 1,2,5,6     |
| SYNCHRONOSS TECHNOLO | COM       | 87157B10 | 3,318   | 270,427    | SH | DEFINED | 1,2,5,6     |
| SYNERON MEDICAL LTD  | ORD SHS   | M8724510 | 181     | 25,053     | SH | DEFINED | 1,2,5       |
| SYNGENTA AG          | SPONSORED | 87160A10 | 1,068   | 22,960     | SH | DEFINED | 1           |
| SYNIVERSE HLDGS INC  | COM       | 87163F10 | 28,016  | 1,747,710  | SH | DEFINED | 1,2,5       |
| SYNNEX CORP          | COM       | 87162W10 | 10,062  | 402,654    | SH | DEFINED | 1,2,5       |
| SYNOPSIS INC         | COM       | 87160710 | 94,205  | 4,828,558  | SH | DEFINED | 1,2,5,6,7,8 |
| SYNOVIS LIFE TECHNOL | COM       | 87162G10 | 3,195   | 153,848    | SH | DEFINED | 1,2,6       |
| SYNOVUS FINL CORP    | COM       | 87161C10 | 26,164  | 8,750,363  | SH | DEFINED | 1,2,5,6,7,8 |
| SYNTA PHARMACEUTICAL | COM       | 87162T20 | 466     | 200,190    | SH | DEFINED | 1,2         |
| SYNTEL INC           | COM       | 87162H10 | 6,250   | 198,796    | SH | DEFINED | 1,2,5,6     |
| SYNTHESIS ENERGY SYS | COM       | 87162810 | 26      | 22,900     | SH | DEFINED | 1           |
| SYNTROLEUM CORP      | COM       | 87163010 | 1,412   | 633,037    | SH | DEFINED | 1,2,5       |
| SYNUTRA INTL INC     | COM       | 87164C10 | 1,907   | 173,393    | SH | DEFINED | 1,2         |
| SYSCO CORP           | COM       | 87182910 | 433,825 | 19,298,279 | SH | DEFINED | 1,2,5,6,7,8 |
| SYSTEMAX INC         | COM       | 87185110 | 1,909   | 160,258    | SH | DEFINED | 1,2,5,6     |
| T-3 ENERGY SRVCS INC | COM       | 87306E10 | 2,136   | 179,361    | SH | DEFINED | 1,2,6       |

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|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| TAIWAN GREATER CHINA | SH BEN INT     | 87403710 | 146           | 30,000            | SH                                      | DEFINED     | 7           |
| TAIWAN SEMICONDUCTOR | SPONSORED      | 87403910 | 107,916       | 11,468,229        | SH                                      | DEFINED     | 1,2,4,5,6,7 |
| TAKE-TWO INTERACTIVE | COM            | 87405410 | 12,383        | 1,307,613         | SH                                      | DEFINED     | 1,2,5       |
| TAL INTL GROUP INC   | COM            | 87408310 | 3,161         | 289,983           | SH                                      | DEFINED     | 1,2,5       |
| TALBOTS INC          | COM            | 87416110 | 1,816         | 336,296           | SH                                      | DEFINED     | 1,2,5       |
| TALEO CORP           | CL A           | 87424N10 | 8,246         | 451,336           | SH                                      | DEFINED     | 1,2,5,6     |
| TALISMAN ENERGY INC  | COM            | 87425E10 | 407           | 28,500            | SH                                      | DEFINED     | 7           |

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|                      |            |          |           |            |    |         |             |
|----------------------|------------|----------|-----------|------------|----|---------|-------------|
| TAM SA               | SP ADR REP | 87484D10 | 308       | 29,614     | SH | DEFINED | 1,2,6       |
| TANGER FACTORY OUTLE | COM        | 87546510 | 41,239    | 1,271,642  | SH | DEFINED | 1,2,3,5,6,8 |
| TARGA RESOURCES PART | COM UNIT   | 87611X10 | 457       | 32,941     | SH | DEFINED | 1,2         |
| TARGACEPT INC        | COM        | 87611R30 | 25        | 10,200     | SH | DEFINED | 1           |
| TARGET CORP          | COM        | 87612E10 | 2,581,348 | 65,400,247 | SH | DEFINED | 1,2,5,6,7,8 |
| TASER INTL INC       | COM        | 87651B10 | 5,007     | 1,097,989  | SH | DEFINED | 1,2,5,6     |
| TATA COMMUNICATIONS  | SPONS ADR  | 87656410 | 1,336     | 67,968     | SH | DEFINED | 1,2,5,6,8   |
| TATA MTRS LTD        | SPONSORED  | 87656850 | 2,885     | 338,610    | SH | DEFINED | 1,2,5,6,8   |
| TAUBMAN CTRS INC     | COM        | 87666410 | 39,309    | 1,463,480  | SH | DEFINED | 1,2,3,5,6,8 |
| TBS INTERNATIONAL LI | COM CL A   | G8697515 | 1,402     | 179,564    | SH | DEFINED | 1,2,5       |
| TC PIPELINES LP      | UT COM LTD | 87233Q10 | 542       | 15,574     | SH | DEFINED | 1,2         |
| TCF FINL CORP        | COM        | 87227510 | 43,440    | 3,249,056  | SH | DEFINED | 1,2,5,6,8,1 |
| TD AMERITRADE HLDG C | COM        | 87236Y10 | 95,745    | 5,455,553  | SH | DEFINED | 1,2,5,6,7,8 |
| TEAM INC             | COM        | 87815510 | 3,998     | 255,168    | SH | DEFINED | 1,2,5,6     |
| TECH DATA CORP       | COM        | 87823710 | 53,139    | 1,624,539  | SH | DEFINED | 1,2,5,6,8,1 |
| TECH OPS SEVCON INC  | COM        | 87829310 | 33        | 12,400     | SH | DEFINED | 1           |
| TECHNE CORP          | COM        | 87837710 | 48,451    | 759,295    | SH | DEFINED | 1,2,5,6,10  |
| TECHNITROL INC       | COM        | 87855510 | 4,909     | 758,795    | SH | DEFINED | 1,2,5       |
| TECHNOLOGY RESH CORP | COM NEW    | 87872730 | 25        | 12,137     | SH | DEFINED | 1           |
| TECHTARGET INC       | COM        | 87874R10 | 574       | 143,391    | SH | DEFINED | 1,2,5       |
| TECHWELL INC         | COM        | 87874D10 | 1,500     | 176,420    | SH | DEFINED | 1,2         |
| TECK RESOURCES LTD   | CL B       | 87874220 | 539       | 33,800     | SH | DEFINED | 7           |
| TECO ENERGY INC      | COM        | 87237510 | 84,548    | 7,087,023  | SH | DEFINED | 1,2,5,6,8,1 |
| TECUMSEH PRODS CO    | CL A       | 87889520 | 3,540     | 364,623    | SH | DEFINED | 1,2,5       |
| TEEKAY CORPORATION   | COM        | Y8564W10 | 9,379     | 445,991    | SH | DEFINED | 1,2,5,6,8,1 |
| TEEKAY LNG PARTNERS  | PRTNRSP UN | Y8564M10 | 311       | 15,942     | SH | DEFINED | 1,2         |
| TEEKAY OFFSHORE PART | PARTNERSHI | Y8565J10 | 208       | 14,684     | SH | DEFINED | 1,2         |
| TEEKAY TANKERS LTD   | CL A       | Y8565N10 | 1,673     | 180,113    | SH | DEFINED | 1,2         |
| TEJON RANCH CO DEL   | COM        | 87908010 | 3,993     | 150,747    | SH | DEFINED | 1,2,5,6     |
| TEKELEC              | COM        | 87910110 | 23,089    | 1,371,874  | SH | DEFINED | 1,2,5,6     |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 3,714     | 249,739    | SH | DEFINED | 1,2,6       |
| TELECOM ARGENTINA S  | SPON ADR R | 87927320 | 542       | 42,275     | SH | DEFINED | 1,2,8       |
| TELECOMMUNICATION SY | CL A       | 87929J10 | 3,379     | 475,178    | SH | DEFINED | 1,2,6       |
| TELEDYNE TECHNOLOGIE | COM        | 87936010 | 20,239    | 617,997    | SH | DEFINED | 1,2,5,6     |
| TELEFLEX INC         | COM        | 87936910 | 35,247    | 786,234    | SH | DEFINED | 1,2,5,6,10  |
| TEEFONICA S A        | SPONSORED  | 87938220 | 3,161     | 46,567     | SH | DEFINED | 1,2,8       |
| TELEFONOS DE MEXICO  | SPON ADR O | 87940378 | 12,916    | 796,790    | SH | DEFINED | 1,2,6,7     |
| TELEPHONE & DATA SYS | COM        | 87943310 | 74,551    | 2,634,325  | SH | DEFINED | 1,2,5,6,7,8 |
| TELEPHONE & DATA SYS | SPL COM    | 87943386 | 908       | 34,990     | SH | DEFINED | 1,2,5,6     |
| TELETECH HOLDINGS IN | COM        | 87993910 | 12,054    | 795,642    | SH | DEFINED | 1,2,5,6     |
| TELIK INC            | COM        | 87959M10 | 45        | 53,337     | SH | DEFINED | 1           |
| TELKONET INC         | COM        | 87960410 | 3         | 24,759     | SH | DEFINED | 1           |
| TELLABS INC          | COM        | 87966410 | 77,970    | 13,607,377 | SH | DEFINED | 1,2,5,6,7,1 |
| TELMEX INTERNACIONAL | SPONS ADR  | 87969010 | 302       | 23,839     | SH | DEFINED | 1,6,8       |
| TELULAR CORP         | COM NEW    | 87970T20 | 35        | 16,333     | SH | DEFINED | 1           |
| TELUS CORP           | NON-VTG SH | 87971M20 | 203       | 7,869      | SH | DEFINED | 2,7         |
| TEMPLE INLAND INC    | COM        | 87986810 | 29,390    | 2,240,103  | SH | DEFINED | 1,2,5,6,8,1 |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG   |
|----------------------|----------------|----------|---------------|-------------------|---|---------------|
| TEMPUR PEDIC INTL IN | COM            | 88023U10 | 52,912        | 4,048,348         | SH                                      | DEFINED 1,2,5 |

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|                      |            |          |         |            |    |         |             |
|----------------------|------------|----------|---------|------------|----|---------|-------------|
| TENARIS S A          | SPONSORED  | 88031M10 | 48,946  | 1,810,135  | SH | DEFINED | 1,2,4,8     |
| TENET HEALTHCARE COR | COM        | 88033G10 | 36,685  | 13,009,026 | SH | DEFINED | 1,2,5,6,8,1 |
| TENNANT CO           | COM        | 88034510 | 4,235   | 230,315    | SH | DEFINED | 1,2,5       |
| TENNECO INC          | COM        | 88034910 | 8,879   | 837,607    | SH | DEFINED | 1,2,5,6     |
| TEPPCO PARTNERS L P  | UT LTD PAR | 87238410 | 2,526   | 84,596     | SH | DEFINED | 1,2,8       |
| TERADATA CORP DEL    | COM        | 88076W10 | 143,920 | 6,142,532  | SH | DEFINED | 1,2,5,6,7,8 |
| TERADYNE INC         | COM        | 88077010 | 37,730  | 5,500,067  | SH | DEFINED | 1,2,5,6,8,1 |
| TEREX CORP NEW       | COM        | 88077910 | 29,835  | 2,471,870  | SH | DEFINED | 1,2,5,6,7,8 |
| TERRA INDS INC       | COM        | 88091510 | 54,047  | 2,231,519  | SH | DEFINED | 1,2,5,6,7,1 |
| TERRA NITROGEN CO L  | COM UNIT   | 88100520 | 868     | 8,610      | SH | DEFINED | 1,2         |
| TERREMARK WORLDWIDE  | COM NEW    | 88144820 | 4,229   | 731,673    | SH | DEFINED | 1,2,5,6     |
| TERRESTAR CORP       | COM        | 88145110 | 121     | 79,366     | SH | DEFINED | 1,2         |
| TESCO CORP           | COM        | 88157K10 | 333     | 41,962     | SH | DEFINED | 1,2,5,6     |
| TESORO CORP          | COM        | 88160910 | 98,856  | 7,765,614  | SH | DEFINED | 1,2,5,6,8,1 |
| TESSERA TECHNOLOGIES | COM        | 88164L10 | 23,993  | 948,707    | SH | DEFINED | 1,2,5,6     |
| TETRA TECH INC NEW   | COM        | 88162G10 | 29,678  | 1,035,884  | SH | DEFINED | 1,2,5,6     |
| TETRA TECHNOLOGIES I | COM        | 88162F10 | 9,794   | 1,230,389  | SH | DEFINED | 1,2,5,6     |
| TEVA PHARMACEUTICAL  | ADR        | 88162420 | 149,722 | 3,034,503  | SH | DEFINED | 1,2,6,7,8   |
| TEVA PHARMACEUTICAL  | DBCV 0.25  | 88163VAE | 167     | 150,000    | SH | DEFINED | 1           |
| TEVA PHARMACEUTICAL  | DBCV 0.25  | 88164RAB | 709     | 500,000    | SH | DEFINED | 2           |
| TEVA PHARMACEUTICAL  | NOTE 1.75  | 88165FAA | 899     | 800,000    | SH | DEFINED | 1,2         |
| TEXAS CAPITAL BANCSH | COM        | 88224Q10 | 7,971   | 515,240    | SH | DEFINED | 1,2,5,6     |
| TEXAS INDS INC       | COM        | 88249110 | 12,806  | 408,342    | SH | DEFINED | 1,2,5,6     |
| TEXAS INSTRS INC     | COM        | 88250810 | 916,253 | 43,016,569 | SH | DEFINED | 1,2,5,6,7,8 |
| TEXAS ROADHOUSE INC  | CL A       | 88268110 | 9,899   | 907,298    | SH | DEFINED | 1,2,5,6     |
| TEXTAINER GROUP HOLD | SHS        | G8766E10 | 1,142   | 99,358     | SH | DEFINED | 1,2         |
| TEXTRON INC          | NOTE 4.50  | 883203BN | 251     | 250,000    | SH | DEFINED | 2           |
| TEXTRON INC          | COM        | 88320310 | 83,156  | 8,608,275  | SH | DEFINED | 1,2,5,6,7,8 |
| TFS FINL CORP        | COM        | 87240R10 | 12,100  | 1,139,400  | SH | DEFINED | 1,2,5,7,8,1 |
| TGC INDS INC         | COM NEW    | 87241730 | 677     | 139,010    | SH | DEFINED | 1,2         |
| THERAGENICS CORP     | COM        | 88337510 | 138     | 106,599    | SH | DEFINED | 1           |
| THERAVANCE INC       | COM        | 88338T10 | 29,764  | 2,033,067  | SH | DEFINED | 1,2,5,6     |
| THERMO FISHER SCIENT | COM        | 88355610 | 529,211 | 12,980,404 | SH | DEFINED | 1,2,5,6,7,8 |
| THERMOGENESIS CORP   | COM NEW    | 88362320 | 41      | 64,298     | SH | DEFINED | 1           |
| THESTREET COM        | COM        | 88368Q10 | 26      | 12,535     | SH | DEFINED | 1           |
| THOMAS & BETTS CORP  | COM        | 88431510 | 53,081  | 1,839,243  | SH | DEFINED | 1,2,5,6,7,8 |
| THOMAS PPTYS GROUP I | COM        | 88445310 | 26      | 16,600     | SH | DEFINED | 1           |
| THOMAS WEISEL PARTNE | COM        | 88448110 | 1,591   | 264,286    | SH | DEFINED | 1,2         |
| THOMSON              | SPONSORED  | 88511810 | 18      | 21,590     | SH | DEFINED | 1           |
| THOMSON REUTERS CORP | COM        | 88490310 | 1,304   | 44,500     | SH | DEFINED | 7           |
| THOMSON REUTERS PLC  | SPONSORED  | 88514110 | 392     | 2,282      | SH | DEFINED | 1,2         |
| THOR INDS INC        | COM        | 88516010 | 14,677  | 798,976    | SH | DEFINED | 1,2,5,6,10  |
| THORATEC CORP        | COM NEW    | 88517530 | 36,605  | 1,366,879  | SH | DEFINED | 1,2,5,6     |
| THQ INC              | COM NEW    | 87244340 | 8,190   | 1,143,858  | SH | DEFINED | 1,2,5       |
| TIBCO SOFTWARE INC   | COM        | 88632Q10 | 33,264  | 4,639,355  | SH | DEFINED | 1,2,5,6,7,8 |
| TICC CAPITAL CORP    | COM        | 87244T10 | 1,043   | 236,565    | SH | DEFINED | 1,2         |
| TICKETMASTER ENTMT I | COM        | 88633P30 | 5,837   | 909,260    | SH | DEFINED | 1,2,5,6,7   |
| TIDEWATER INC        | COM        | 88642310 | 51,907  | 1,210,809  | SH | DEFINED | 1,2,5,6,10  |
| TIER TECHNOLOGIES IN | CL B       | 88650Q10 | 1,527   | 197,853    | SH | DEFINED | 1,2         |
| TIERONE CORP         | COM        | 88650R10 | 30      | 14,534     | SH | DEFINED | 1           |
| TIFFANY & CO NEW     | COM        | 88654710 | 117,514 | 4,633,845  | SH | DEFINED | 1,2,5,6,7,8 |
| TIM HORTONS INC      | COM        | 88706M10 | 51,522  | 2,099,513  | SH | DEFINED | 1,2,5,6,7,8 |
| TIM PARTICIPACOES S  | SPONS ADR  | 88706P10 | 612     | 35,092     | SH | DEFINED | 1,2,6       |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|-------------|
| TIMBERLAND BANCORP I | COM            | 88709810 | 42            | 10,283            | SH                | DEFINED               | 1           |
| TIMBERLAND CO        | CL A           | 88710010 | 19,351        | 1,458,232         | SH                | DEFINED               | 1,2,5,6     |
| TIME WARNER CABLE IN | COM            | 88732J20 | 372,716       | 11,768,754        | SH                | DEFINED               | 1,2,5,6,7,8 |
| TIME WARNER INC      | COM NEW        | 88731730 | 974,848       | 38,699,811        | SH                | DEFINED               | 1,2,5,6,7,8 |
| TIMKEN CO            | COM            | 88738910 | 36,637        | 2,145,037         | SH                | DEFINED               | 1,2,5,6,7,8 |
| TITAN INTL INC ILL   | COM            | 88830M10 | 4,214         | 564,121           | SH                | DEFINED               | 1,2,5       |
| TITAN MACHY INC      | COM            | 88830R10 | 1,916         | 150,986           | SH                | DEFINED               | 1,2,6       |
| TITANIUM METALS CORP | COM NEW        | 88833920 | 25,064        | 2,727,316         | SH                | DEFINED               | 1,2,5,6,10, |
| TIVO INC             | COM            | 88870610 | 16,806        | 1,603,592         | SH                | DEFINED               | 1,2,5,6     |
| TIX CORP             | COM            | 88873310 | 49            | 19,800            | SH                | DEFINED               | 1           |
| TJX COS INC NEW      | COM            | 87254010 | 464,073       | 14,751,200        | SH                | DEFINED               | 1,2,5,6,7,8 |
| TNS INC              | COM            | 87296010 | 9,388         | 500,686           | SH                | DEFINED               | 1,2,5,6,7,8 |
| TODD SHIPYARDS CORP  | COM            | 88903910 | 962           | 57,784            | SH                | DEFINED               | 1,2         |
| TOLL BROTHERS INC    | COM            | 88947810 | 75,182        | 4,430,273         | SH                | DEFINED               | 1,2,5,6,7,8 |
| TOLLGRADE COMMUNICAT | COM            | 88954210 | 273           | 52,109            | SH                | DEFINED               | 1           |
| TOMOTHERAPY INC      | COM            | 89008810 | 2,024         | 736,116           | SH                | DEFINED               | 1,2,6       |
| TOMPKINS FINANCIAL C | COM            | 89011010 | 6,115         | 127,526           | SH                | DEFINED               | 1,2,5       |
| TOOTSIE ROLL INDS IN | COM            | 89051610 | 13,424        | 591,626           | SH                | DEFINED               | 1,2,5,6     |
| TORCHMARK CORP       | COM            | 89102710 | 111,080       | 2,998,909         | SH                | DEFINED               | 1,2,5,6,7,8 |
| TOREADOR RES CORP    | COM            | 89105010 | 1,680         | 250,711           | SH                | DEFINED               | 1,2         |
| TORO CO              | COM            | 89109210 | 16,194        | 541,607           | SH                | DEFINED               | 1,2,5,6,7,1 |
| TORONTO DOMINION BK  | COM NEW        | 89116050 | 3,942         | 76,239            | SH                | DEFINED               | 1,5,7,10,13 |
| TOTAL S A            | SPONSORED      | 89151E10 | 3,331         | 61,432            | SH                | DEFINED               | 1,2         |
| TOTAL SYS SVCS INC   | COM            | 89190610 | 80,565        | 6,016,770         | SH                | DEFINED               | 1,2,5,6,7,8 |
| TOWER BANCORP INC    | COM            | 89170910 | 1,106         | 31,463            | SH                | DEFINED               | 1,2         |
| TOWER GROUP INC      | COM            | 89177710 | 16,605        | 670,081           | SH                | DEFINED               | 1,2,5,6     |
| TOWN SPORTS INTL HLD | COM            | 89214A10 | 1,041         | 277,609           | SH                | DEFINED               | 1,2,6       |
| TOWNEBANK PORTSMOUTH | COM            | 89214P10 | 5,443         | 388,804           | SH                | DEFINED               | 1,2         |
| TOYOTA MOTOR CORP    | SP ADR REP     | 89233130 | 3,008         | 39,823            | SH                | DEFINED               | 1,2         |
| TRACTOR SUPPLY CO    | COM            | 89235610 | 53,963        | 1,305,984         | SH                | DEFINED               | 1,2,5,6     |
| TRADESTATION GROUP I | COM            | 89267P10 | 5,486         | 648,459           | SH                | DEFINED               | 1,2,5,6     |
| TRANS WORLD ENTMT CO | COM            | 89336Q10 | 15            | 12,640            | SH                | DEFINED               | 1           |
| TRANS1 INC           | COM            | 89385X10 | 930           | 149,219           | SH                | DEFINED               | 1,2         |
| TRANSACT TECHNOLOGIE | COM            | 89291810 | 57            | 11,469            | SH                | DEFINED               | 1           |
| TRANSATLANTIC HLDGS  | COM            | 89352110 | 18,233        | 420,794           | SH                | DEFINED               | 1,2,5,6,7,8 |
| TRANSCEND SERVICES I | COM NEW        | 89392920 | 826           | 52,138            | SH                | DEFINED               | 1,2         |
| TRANSDIGM GROUP INC  | COM            | 89364110 | 14,061        | 388,415           | SH                | DEFINED               | 1,2,5,6,10  |
| TRANSMONTAIGNE PARTN | COM UNIT L     | 89376V10 | 275           | 13,109            | SH                | DEFINED               | 1,2         |
| TRANSOCEAN INC       | NOTE 1.62      | 893830AU | 473           | 500,000           | SH                | DEFINED               | 2           |
| TRANSOCEAN INC       | NOTE 1.50      | 893830AV | 3,390         | 3,700,000         | SH                | DEFINED               | 1,2         |
| TRANSOCEAN INC       | NOTE 1.50      | 893830AW | 441           | 500,000           | SH                | DEFINED               | 2           |
| TRANSOCEAN LTD       | REG SHS        | H8817H10 | 129,468       | 1,742,743         | SH                | DEFINED               | 1,2,5,6,7,8 |
| TRANSWITCH CORP      | COM            | 89406510 | 50            | 101,210           | SH                | DEFINED               | 1           |
| TRAVELCENTERS OF AME | COM            | 89417410 | 58            | 26,524            | SH                | DEFINED               | 1,2         |
| TRAVELERS COMPANIES  | COM            | 89417E10 | 1,143,308     | 27,858,378        | SH                | DEFINED               | 1,2,5,6,7,8 |
| TRAVELZOO INC        | COM            | 89421Q10 | 538           | 49,115            | SH                | DEFINED               | 1,2         |
| TRC COS INC          | COM            | 87262510 | 59            | 14,676            | SH                | DEFINED               | 1           |
| TREDEGAR CORP        | COM            | 89465010 | 9,380         | 704,234           | SH                | DEFINED               | 1,2,5       |
| TREE COM INC         | COM            | 89467510 | 1,053         | 109,674           | SH                | DEFINED               | 1,2,6,8     |
| TREEHOUSE FOODS INC  | COM            | 89469A10 | 18,401        | 639,589           | SH                | DEFINED               | 1,2,5,6     |
| TREX INC             | COM            | 89531P10 | 2,632         | 196,828           | SH                | DEFINED               | 1,2         |
| TRI VY CORP          | COM            | 89573510 | 28            | 27,112            | SH                | DEFINED               | 1,5         |
| TRIAD GTY INC        | COM            | 89592510 | 10            | 14,889            | SH                | DEFINED               | 1           |
| TRIANGLE CAP CORP    | COM            | 89584810 | 724           | 66,339            | SH                | DEFINED               | 1,2         |

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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/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|
| TRICO BANCSHARES     | COM            | 89609510 | 3,151         | 203,291 SH        | DEFINED                                 | 1,2         |
| TRICO MARINE SERVICE | COM NEW        | 89610620 | 119           | 34,808 SH         | DEFINED                                 | 1,2         |
| TRIDENT MICROSYSTEMS | COM            | 89591910 | 1,630         | 936,712 SH        | DEFINED                                 | 1,2,6       |
| TRIMAS CORP          | COM NEW        | 89621520 | 678           | 201,040 SH        | DEFINED                                 | 1,2         |
| TRIMBLE NAVIGATION L | COM            | 89623910 | 46,035        | 2,345,158 SH      | DEFINED                                 | 1,2,5,6,10  |
| TRIMERIS INC         | COM            | 89626310 | 48            | 23,528 SH         | DEFINED                                 | 1           |
| TRINITY INDS INC     | COM            | 89652210 | 25,461        | 1,869,395 SH      | DEFINED                                 | 1,2,5,6,7,1 |
| TRIPLE-S MGMT CORP   | CL B           | 89674910 | 4,638         | 297,504 SH        | DEFINED                                 | 1,2         |
| TRIQUINT SEMICONDUCT | COM            | 89674K10 | 14,928        | 2,811,353 SH      | DEFINED                                 | 1,2,5,6     |
| TRIUMPH GROUP INC NE | COM            | 89681810 | 12,596        | 314,908 SH        | DEFINED                                 | 1,2,5,6     |
| TRUE RELIGION APPARE | COM            | 89784N10 | 9,890         | 443,485 SH        | DEFINED                                 | 1,2,5,6     |
| TRUEBLUE INC         | COM            | 89785X10 | 7,922         | 943,060 SH        | DEFINED                                 | 1,2,5,6     |
| TRUSTCO BK CORP N Y  | COM            | 89834910 | 9,026         | 1,532,490 SH      | DEFINED                                 | 1,2,5       |
| TRUSTMARK CORP       | COM            | 89840210 | 40,253        | 2,083,483 SH      | DEFINED                                 | 1,2,5       |
| TRW AUTOMOTIVE HLDGS | COM            | 87264S10 | 9,563         | 846,239 SH        | DEFINED                                 | 1,2,5,6,8,1 |
| TSAKOS ENERGY NAVIGA | SHS            | G9108L10 | 212           | 13,139 SH         | DEFINED                                 | 1,5,6       |
| TTM TECHNOLOGIES IN  | COM            | 87305R10 | 8,353         | 1,049,325 SH      | DEFINED                                 | 1,2         |
| TUESDAY MORNING CORP | COM NEW        | 89903550 | 1,544         | 458,138 SH        | DEFINED                                 | 1,2         |
| TUPPERWARE BRANDS CO | COM            | 89989610 | 38,639        | 1,484,960 SH      | DEFINED                                 | 1,2,5       |
| TURKCELL ILETISIM HI | SPON ADR N     | 90011120 | 833           | 60,131 SH         | DEFINED                                 | 2,6,8       |
| TUTOR PERINI CORP    | COM            | 90110910 | 9,613         | 553,732 SH        | DEFINED                                 | 1,2,5,8     |
| TW TELECOM INC       | COM            | 87311L10 | 18,510        | 1,800,627 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| TWEEN BRANDS INC     | COM            | 90116610 | 2,706         | 405,065 SH        | DEFINED                                 | 1,2         |
| TWIN DISC INC        | COM            | 90147610 | 1,580         | 232,057 SH        | DEFINED                                 | 1,2         |
| TYCO ELECTRONICS LTD | COM NEW        | G9144P10 | 45,116        | 2,426,893 SH      | DEFINED                                 | 1,2,5,7,8,1 |
| TYCO INTERNATIONAL L | SHS            | H8912810 | 72,652        | 2,796,462 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| TYLER TECHNOLOGIES I | COM            | 90225210 | 8,529         | 546,016 SH        | DEFINED                                 | 1,2,5,6     |
| TYSON FOODS INC      | CL A           | 90249410 | 127,745       | 10,130,449 SH     | DEFINED                                 | 1,2,5,6,7,8 |
| U M H PROPERTIES INC | COM            | 90300210 | 804           | 100,901 SH        | DEFINED                                 | 1,2         |
| U S AIRWAYS GROUP IN | COM            | 90341W10 | 4,854         | 1,997,421 SH      | DEFINED                                 | 1,2,5,6,8   |
| U S CONCRETE INC     | COM            | 90333L10 | 1,030         | 520,218 SH        | DEFINED                                 | 1,2,5       |
| U S ENERGY CORP WYO  | COM            | 91180510 | 22            | 11,241 SH         | DEFINED                                 | 1           |
| U S G CORP           | COM NEW        | 90329340 | 24,070        | 2,390,231 SH      | DEFINED                                 | 1,2,5,6,8,1 |
| U S GEOTHERMAL INC   | COM            | 90338S10 | 981           | 690,707 SH        | DEFINED                                 | 1,2         |
| U S GLOBAL INVS INC  | CL A           | 90295210 | 1,395         | 150,697 SH        | DEFINED                                 | 1,2         |
| U S PHYSICAL THERAPY | COM            | 90337L10 | 2,530         | 171,556 SH        | DEFINED                                 | 1,2,5       |
| U STORE IT TR        | COM            | 91274F10 | 8,388         | 1,711,781 SH      | DEFINED                                 | 1,2,3,5,8   |
| U.S. AUTO PARTS NETW | COM            | 90343C10 | 162           | 43,100 SH         | DEFINED                                 | 1,2         |
| UAL CORP             | NOTE 4.50      | 902549AH | 33            | 100,000 SH        | DEFINED                                 | 1           |
| UAL CORP             | COM NEW        | 90254980 | 7,136         | 2,237,064 SH      | DEFINED                                 | 1,2,5,6,8   |
| UBS AG               | SHS NEW        | H8923133 | 38,312        | 3,137,761 SH      | DEFINED                                 | 1           |
| UCBH HOLDINGS INC    | COM            | 90262T30 | 6,368         | 5,053,656 SH      | DEFINED                                 | 1,2,5       |
| UDR INC              | COM            | 90265310 | 50,975        | 4,934,673 SH      | DEFINED                                 | 1,2,3,5,6,7 |
| UGI CORP NEW         | COM            | 90268110 | 57,638        | 2,261,191 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| UIL HLDG CORP        | COM            | 90274810 | 11,393        | 507,489 SH        | DEFINED                                 | 1,2,5       |
| ULTA SALON COSMETCS  | COM            | 90384S30 | 4,456         | 400,746 SH        | DEFINED                                 | 1,2,5,6     |
| ULTIMATE SOFTWARE GR | COM            | 90385D10 | 9,339         | 385,290 SH        | DEFINED                                 | 1,2,5,6,8   |
| ULTRA CLEAN HLDGS IN | COM            | 90385V10 | 43            | 18,038 SH         | DEFINED                                 | 1           |
| ULTRA PETROLEUM CORP | COM            | 90391410 | 43,824        | 1,123,689 SH      | DEFINED                                 | 1,2,5,6,7,8 |
| ULTRALIFE CORP       | COM            | 90389910 | 1,193         | 166,400 SH        | DEFINED                                 | 1,2         |
| ULTRAPETROL BAHAMAS  | COM            | P9439810 | 998           | 225,297 SH        | DEFINED                                 | 1,2         |

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|               |     |          |        |         |    |         |         |
|---------------|-----|----------|--------|---------|----|---------|---------|
| ULTRATECH INC | COM | 90403410 | 4,295  | 348,868 | SH | DEFINED | 1,2,6   |
| ULURU INC     | COM | 90403T10 | 4      | 24,385  | SH | DEFINED | 1       |
| UMB FINL CORP | COM | 90278810 | 33,987 | 894,169 | 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/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG |             |
|----------------------|----------------|----------|---------------|-------------------|---|-------------|-------------|
| UMPQUA HLDGS CORP    | COM            | 90421410 | 17,921        | 2,309,407         | SH                                      | DEFINED     | 1,2,5       |
| UNDER ARMOUR INC     | CL A           | 90431110 | 19,778        | 883,716           | SH                                      | DEFINED     | 1,2,5,6     |
| UNICA CORP           | COM            | 90458310 | 784           | 143,029           | SH                                      | DEFINED     | 1,2         |
| UNIFI INC            | COM            | 90467710 | 1,112         | 783,045           | SH                                      | DEFINED     | 1,2,5       |
| UNIFIRST CORP MASS   | COM            | 90470810 | 11,441        | 307,797           | SH                                      | DEFINED     | 1,2,5       |
| UNILEVER N V         | N Y SHS NE     | 90478470 | 476           | 19,698            | SH                                      | DEFINED     | 1           |
| UNILEVER PLC         | SPON ADR N     | 90476770 | 612           | 26,058            | SH                                      | DEFINED     | 1           |
| UNION BANKSHARES COR | COM            | 90539910 | 3,074         | 205,353           | SH                                      | DEFINED     | 1,2         |
| UNION DRILLING INC   | COM            | 90653P10 | 1,770         | 267,406           | SH                                      | DEFINED     | 1,2         |
| UNION PAC CORP       | COM            | 90781810 | 846,444       | 16,259,003        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| UNISOURCE ENERGY COR | COM            | 90920510 | 24,188        | 911,367           | SH                                      | DEFINED     | 1,2,5,7     |
| UNISYS CORP          | COM            | 90921410 | 9,863         | 6,532,001         | SH                                      | DEFINED     | 1,2,5,6     |
| UNIT CORP            | COM            | 90921810 | 33,195        | 1,204,042         | SH                                      | DEFINED     | 1,2,5,6,7,1 |
| UNITED AMER INDEMNIT | CL A           | 90933T10 | 2,578         | 538,134           | SH                                      | DEFINED     | 1,2,5       |
| UNITED BANKSHARES IN | COM            | 90990710 | 25,356        | 1,297,634         | SH                                      | DEFINED     | 1,2,5       |
| UNITED CAPITAL CORP  | COM            | 90991210 | 338           | 18,428            | SH                                      | DEFINED     | 1,2         |
| UNITED CMNTY BKS BLA | CAP STK        | 90984P10 | 4,640         | 774,597           | SH                                      | DEFINED     | 1,2,5       |
| UNITED CMNTY FINL CO | COM            | 90983910 | 55            | 50,342            | SH                                      | DEFINED     | 1           |
| UNITED FINANCIAL BAN | COM            | 91030T10 | 3,826         | 276,859           | SH                                      | DEFINED     | 1,2         |
| UNITED FIRE & CAS CO | COM            | 91033110 | 6,349         | 370,221           | SH                                      | DEFINED     | 1,2,5       |
| UNITED MICROELECTRON | SPON ADR N     | 91087340 | 6,801         | 2,576,263         | SH                                      | DEFINED     | 1,2,6,8     |
| UNITED NAT FOODS INC | COM            | 91116310 | 17,746        | 676,036           | SH                                      | DEFINED     | 1,2,5,6     |
| UNITED ONLINE INC    | COM            | 91126810 | 10,624        | 1,632,003         | SH                                      | DEFINED     | 1,2,5       |
| UNITED PANAM FINANCI | COM            | 91130110 | 41            | 11,575            | SH                                      | DEFINED     | 1           |
| UNITED PARCEL SERVIC | CL B           | 91131210 | 1,380,115     | 27,607,819        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| UNITED RENTALS INC   | COM            | 91136310 | 10,055        | 1,549,281         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| UNITED SEC BANCSHARE | SHS            | 91145910 | 1,428         | 65,207            | SH                                      | DEFINED     | 1,2         |
| UNITED STATES CELLUL | COM            | 91168410 | 8,388         | 218,155           | SH                                      | DEFINED     | 1,2,5,8,10  |
| UNITED STATES LIME & | COM            | 91192210 | 910           | 21,441            | SH                                      | DEFINED     | 1,2,6       |
| UNITED STATES STL CO | NOTE 4.00      | 912909AE | 1,309         | 1,000,000         | SH                                      | DEFINED     | 1,2         |
| UNITED STATES STL CO | COM            | 91290910 | 205,826       | 5,758,983         | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| UNITED STATIONERS IN | COM            | 91300410 | 16,217        | 464,938           | SH                                      | DEFINED     | 1,2,5,8     |
| UNITED TECHNOLOGIES  | COM            | 91301710 | 5,087,673     | 97,915,183        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| UNITED THERAPEUTICS  | COM            | 91307C10 | 60,181        | 722,201           | SH                                      | DEFINED     | 1,2,5,6,8,1 |
| UNITEDHEALTH GROUP I | COM            | 91324P10 | 1,016,901     | 40,708,599        | SH                                      | DEFINED     | 1,2,5,6,7,8 |
| UNITIL CORP          | COM            | 91325910 | 2,864         | 138,876           | SH                                      | DEFINED     | 1,2         |
| UNITRIN INC          | COM            | 91327510 | 11,688        | 972,389           | SH                                      | DEFINED     | 1,2,5,6,10  |
| UNIVERSAL AMERICAN C | COM            | 91337710 | 5,664         | 649,517           | SH                                      | DEFINED     | 1,2,5       |
| UNIVERSAL CORP VA    | COM            | 91345610 | 19,532        | 589,905           | SH                                      | DEFINED     | 1,2,5,8     |
| UNIVERSAL DISPLAY CO | COM            | 91347P10 | 3,900         | 398,773           | SH                                      | DEFINED     | 1,2,5,6     |
| UNIVERSAL ELECTRS IN | COM            | 91348310 | 4,502         | 223,200           | SH                                      | DEFINED     | 1,2,5,6     |
| UNIVERSAL FST PRODS  | COM            | 91354310 | 35,401        | 1,069,854         | SH                                      | DEFINED     | 1,2,5       |
| UNIVERSAL HEALTH RLT | SH BEN INT     | 91359E10 | 10,097        | 320,334           | SH                                      | DEFINED     | 1,2,3,5,8   |
| UNIVERSAL HLTH SVCS  | CL B           | 91390310 | 50,959        | 1,043,174         | SH                                      | DEFINED     | 1,2,5,6,8,1 |
| UNIVERSAL INS HLDGS  | COM            | 91359V10 | 551           | 109,688           | SH                                      | DEFINED     | 1,2         |

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|----------------------|---------|----------|---------|------------|----|---------|-------------|
| UNIVERSAL STAINLESS  | COM     | 91383710 | 1,557   | 95,717     | SH | DEFINED | 1,2,5       |
| UNIVERSAL TECHNICAL  | COM     | 91391510 | 4,725   | 316,481    | SH | DEFINED | 1,2,5,6     |
| UNIVERSAL TRAVEL GRO | COM NEW | 91388Q20 | 841     | 75,177     | SH | DEFINED | 1,2         |
| UNIVERSAL TRUCKLOAD  | COM     | 91388P10 | 1,372   | 87,664     | SH | DEFINED | 1,2         |
| UNIVEST CORP PA      | COM     | 91527110 | 4,323   | 213,367    | SH | DEFINED | 1,2         |
| UNUM GROUP           | COM     | 91529Y10 | 217,279 | 13,699,783 | SH | DEFINED | 1,2,5,6,7,8 |
| UQM TECHNOLOGIES INC | COM     | 90321310 | 41      | 15,719     | SH | DEFINED | 1           |
| URANERZ ENERGY CORPO | COM     | 91688T10 | 644     | 342,802    | SH | DEFINED | 1,2         |
| URANIUM ENERGY CORP  | COM     | 91689610 | 1,377   | 474,832    | 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 MANAG |
|----------------------|----------------|----------|---------------|-------------------|---------------------|---------------------|-------------|
| URANIUM RES INC      | COM PAR \$0    | 91690150 | 40            | 31,070            | SH                  | DEFINED             | 1           |
| URBAN OUTFITTERS INC | COM            | 91704710 | 79,392        | 3,800,463         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| UROLOGIX INC         | COM            | 91727310 | 18            | 14,851            | SH                  | DEFINED             | 1           |
| URS CORP NEW         | COM            | 90323610 | 99,899        | 2,017,349         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| URSTADT BIDDLE PPTYS | CL A           | 91728620 | 5,299         | 376,327           | SH                  | DEFINED             | 1,2,3,5,8   |
| US BANCORP DEL       | COM NEW        | 90297330 | 1,264,178     | 70,545,631        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| US GOLD CORPORATION  | COM PAR \$0    | 91202320 | 2,793         | 1,057,949         | SH                  | DEFINED             | 1,2         |
| USA MOBILITY INC     | COM            | 90341G10 | 9,220         | 722,591           | SH                  | DEFINED             | 1,2,5,6     |
| USA TRUCK INC        | COM            | 90292510 | 994           | 73,471            | SH                  | DEFINED             | 1,2         |
| USANA HEALTH SCIENCE | COM            | 90328M10 | 3,052         | 102,671           | SH                  | DEFINED             | 1,2,5,6     |
| USEC INC             | COM            | 90333E10 | 9,783         | 1,838,990         | SH                  | DEFINED             | 1,2,5       |
| UTAH MED PRODS INC   | COM            | 91748810 | 741           | 27,741            | SH                  | DEFINED             | 1,2         |
| UTI WORLDWIDE INC    | ORD            | G8721010 | 9,073         | 795,864           | SH                  | DEFINED             | 1,2,5,10    |
| UTSTARCOM INC        | COM            | 91807610 | 2,878         | 1,765,731         | SH                  | DEFINED             | 1,2,5       |
| V F CORP             | COM            | 91820410 | 172,245       | 3,111,933         | SH                  | DEFINED             | 1,2,5,6,7,8 |
| VAALCO ENERGY INC    | COM NEW        | 91851C20 | 5,773         | 1,364,674         | SH                  | DEFINED             | 1,2         |
| VAIL RESORTS INC     | COM            | 91879Q10 | 15,721        | 586,180           | SH                  | DEFINED             | 1,2,5,6     |
| VALASSIS COMMUNICATI | COM            | 91886610 | 5,079         | 831,237           | SH                  | DEFINED             | 1,2,5       |
| VALE S A             | ADR            | 91912E10 | 230,302       | 13,063,075        | SH                  | DEFINED             | 1,2,4,5,6,7 |
| VALE S A             | ADR REPSTG     | 91912E20 | 10,504        | 684,324           | SH                  | DEFINED             | 1,2,5,6,8   |
| VALEANT PHARMACEUTIC | COM            | 91911X10 | 42,818        | 1,664,763         | SH                  | DEFINED             | 1,2,5,6,10  |
| VALENCE TECHNOLOGY I | COM            | 91891410 | 1,139         | 636,235           | SH                  | DEFINED             | 1,2,6       |
| VALERO ENERGY CORP N | COM            | 91913Y10 | 355,670       | 21,058,022        | SH                  | DEFINED             | 1,2,5,6,7,8 |
| VALHI INC NEW        | COM            | 91890510 | 561           | 75,547            | SH                  | DEFINED             | 1,2,5,10    |
| VALIDUS HOLDINGS LTD | COM SHS        | G9319H10 | 7,497         | 341,061           | SH                  | DEFINED             | 1,2,5,10    |
| VALLEY NATL BANCORP  | COM            | 91979410 | 43,955        | 3,756,829         | SH                  | DEFINED             | 1,2,5,6,8,1 |
| VALMONT INDS INC     | COM            | 92025310 | 17,106        | 237,321           | SH                  | DEFINED             | 1,2,5,6,10  |
| VALSPAR CORP         | COM            | 92035510 | 45,356        | 2,013,122         | SH                  | DEFINED             | 1,2,5,6,8,1 |
| VALUE LINE INC       | COM            | 92043710 | 460           | 13,985            | SH                  | DEFINED             | 1,2         |
| VALUECLICK INC       | COM            | 92046N10 | 26,976        | 2,564,230         | SH                  | DEFINED             | 1,2,5,6     |
| VALUEVISION MEDIA IN | CL A           | 92047K10 | 136           | 69,962            | SH                  | DEFINED             | 1           |
| VANDA PHARMACEUTICAL | COM            | 92165910 | 4,919         | 417,895           | SH                  | DEFINED             | 1,2         |
| VANGUARD BD INDEX FD | TOTAL BND      | 92193783 | 83,587        | 1,075,900         | SH                  | DEFINED             | 2           |
| VANGUARD INDEX FDS   | REIT ETF       | 92290855 | 12,764        | 411,600           | SH                  | DEFINED             | 2           |
| VANGUARD INTL EQUITY | ALLWRLD EX     | 92204277 | 9,512         | 264,895           | SH                  | DEFINED             | 1           |
| VANGUARD INTL EQUITY | EMR MKT ET     | 92204285 | 114,510       | 3,598,688         | SH                  | DEFINED             | 1,2,7       |
| VANTAGE DRILLING COM | ORD SHS        | G9320511 | 383           | 218,800           | SH                  | DEFINED             | 1           |
| VARIAN INC           | COM            | 92220610 | 35,633        | 903,691           | SH                  | DEFINED             | 1,2,5,6,7,8 |
| VARIAN MED SYS INC   | COM            | 92220P10 | 145,239       | 4,133,146         | SH                  | DEFINED             | 1,2,5,6,7,8 |

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|                      |           |          |           |            |    |         |                  |
|----------------------|-----------|----------|-----------|------------|----|---------|------------------|
| VARIAN SEMICONDUCTOR | COM       | 92220710 | 22,790    | 949,998    | SH | DEFINED | 1,2,5,6,10       |
| VASCO DATA SEC INTL  | COM       | 92230Y10 | 2,988     | 408,769    | SH | DEFINED | 1,2,5,6          |
| VASCULAR SOLUTIONS I | COM       | 92231M10 | 1,303     | 166,579    | SH | DEFINED | 1,2              |
| VCA ANTECH INC       | COM       | 91819410 | 48,027    | 1,798,770  | SH | DEFINED | 1,2,5,6,10       |
| VECTOR GROUP LTD     | COM       | 92240M10 | 6,187     | 432,936    | SH | DEFINED | 1,2,5            |
| VECTREN CORP         | COM       | 92240G10 | 57,041    | 2,434,547  | SH | DEFINED | 1,2,5,6,8,10     |
| VEECO INSTRS INC DEL | COM       | 92241710 | 5,992     | 517,030    | SH | DEFINED | 1,2,5            |
| VENOCO INC           | COM       | 92275P30 | 2,461     | 320,835    | SH | DEFINED | 1,2,5,6          |
| VENTAS INC           | COM       | 92276F10 | 233,989   | 7,836,216  | SH | DEFINED | 1,2,3,5,6,7,8,10 |
| VERENIUM CORPORATION | COM       | 92340P10 | 38        | 50,563     | SH | DEFINED | 1                |
| VERIFONE HLDGS INC   | COM       | 92342Y10 | 7,893     | 1,050,947  | SH | DEFINED | 1,2,5,6          |
| VERIGY LTD           | SHS       | Y9369110 | 1,016     | 83,387     | SH | DEFINED | 1,2,5,6          |
| VERISIGN INC         | SDCV 3.25 | 92343EAD | 331       | 500,000    | SH | DEFINED | 2                |
| VERISIGN INC         | COM       | 92343E10 | 123,385   | 6,662,248  | SH | DEFINED | 1,2,5,6,7,8,10   |
| VERIZON COMMUNICATIO | COM       | 92343V10 | 3,053,095 | 99,352,274 | SH | DEFINED | 1,2,5,6,7,8,10   |

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|----------------------|----------------|----------|---------------|-------------------|---|------------------------|
| VERTEX PHARMACEUTICA | COM            | 92532F10 | 158,538       | 4,407,517         | SH                                      | DEFINED 1,2,5,6,7,8,10 |
| VERTRO INC           | COM            | 92535G10 | 5             | 29,129            | SH                                      | DEFINED 1              |
| VIACOM INC NEW       | CL A           | 92553P10 | 311           | 12,951            | SH                                      | DEFINED 1,5,6          |
| VIACOM INC NEW       | CL B           | 92553P20 | 423,455       | 18,654,400        | SH                                      | DEFINED 1,2,5,6,7,8,10 |
| VIAD CORP            | COM NEW        | 92552R40 | 8,103         | 470,549           | SH                                      | DEFINED 1,2,5,6        |
| VIASAT INC           | COM            | 92552V10 | 11,843        | 461,906           | SH                                      | DEFINED 1,2,5,6        |
| VICAL INC            | COM            | 92560210 | 885           | 327,744           | SH                                      | DEFINED 1,2            |
| VICOR CORP           | COM            | 92581510 | 2,243         | 310,690           | SH                                      | DEFINED 1,2,5,6        |
| VIEWPOINT FINL GROUP | COM            | 92672710 | 1,941         | 127,426           | SH                                      | DEFINED 1,2,6          |
| VIGNETTE CORP        | COM NEW        | 92673440 | 5,832         | 443,534           | SH                                      | DEFINED 1,2,5,6        |
| VILLAGE SUPER MKT IN | CL A NEW       | 92710740 | 2,997         | 100,752           | SH                                      | DEFINED 1,2            |
| VINA CONCHA Y TORO S | SPONSORED      | 92719110 | 598           | 16,872            | SH                                      | DEFINED 1,2,6          |
| VIRAGE LOGIC CORP    | COM            | 92763R10 | 706           | 156,911           | SH                                      | DEFINED 1,2            |
| VIRCO MFG CO         | COM            | 92765110 | 45            | 12,730            | SH                                      | DEFINED 1              |
| VIRGIN MEDIA INC     | COM            | 92769L10 | 55,894        | 5,978,020         | SH                                      | DEFINED 1,2,5,6,7,8,10 |
| VIRGIN MOBILE USA IN | CL A           | 92769R10 | 2,188         | 544,198           | SH                                      | DEFINED 1,2            |
| VIRGINIA COMM BANCOR | COM            | 92778Q10 | 69            | 30,185            | SH                                      | DEFINED 1              |
| VIROPHARMA INC       | COM            | 92824110 | 12,066        | 2,034,718         | SH                                      | DEFINED 1,2,5,6,8      |
| VIRTUAL RADIOLOGIC C | COM            | 92826B10 | 763           | 84,542            | SH                                      | DEFINED 1,2            |
| VIRTUS INVT PARTNERS | COM            | 92828Q10 | 1,519         | 103,400           | SH                                      | DEFINED 1,2,5          |
| VIRTUSA CORP         | COM            | 92827P10 | 1,107         | 137,821           | SH                                      | DEFINED 1,2            |
| VISA INC             | COM CL A       | 92826C83 | 406,558       | 6,530,003         | SH                                      | DEFINED 1,2,5,6,7,8,10 |
| VISHAY INTERTECHNOLO | COM            | 92829810 | 38,512        | 5,671,871         | SH                                      | DEFINED 1,2,5,6,7,8,10 |
| VISTA GOLD CORP      | COM NEW        | 92792630 | 32            | 18,500            | SH                                      | DEFINED 1              |
| VISTAPRINT LIMITED   | SHS            | G9376220 | 27,000        | 633,059           | SH                                      | DEFINED 1,2,5          |
| VITAL IMAGES INC     | COM            | 92846N10 | 2,514         | 221,468           | SH                                      | DEFINED 1,2,5,6        |
| VIVO PARTICIPACOES S | SPON ADR P     | 92855S20 | 206           | 10,897            | SH                                      | DEFINED 1,2,6          |
| VIVUS INC            | COM            | 92855110 | 7,340         | 1,207,279         | SH                                      | DEFINED 1,2,5,6        |
| VMWARE INC           | CL A COM       | 92856340 | 19,864        | 728,426           | SH                                      | DEFINED 1,2,5,6,7,8,10 |
| VOCUS INC            | COM            | 92858J10 | 4,626         | 233,857           | SH                                      | DEFINED 1,2,5,6        |
| VODAFONE GROUP PLC N | SPONS ADR      | 92857W20 | 5,484         | 281,356           | SH                                      | DEFINED 1,2            |
| VOLCANO CORPORATION  | COM            | 92864510 | 9,923         | 709,824           | SH                                      | DEFINED 1,2,5,6        |
| VOLCOM INC           | COM            | 92864N10 | 3,278         | 262,202           | SH                                      | DEFINED 1,2,5,6        |

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|                      |            |          |           |            |    |         |             |
|----------------------|------------|----------|-----------|------------|----|---------|-------------|
| VOLT INFORMATION SCI | COM        | 92870310 | 1,491     | 237,840    | SH | DEFINED | 1,2,5,8     |
| VOLTERRA SEMICONDUCT | COM        | 92870810 | 4,870     | 370,651    | SH | DEFINED | 1,2,6       |
| VONAGE HLDGS CORP    | COM        | 92886T20 | 31        | 80,426     | SH | DEFINED | 1,2,6       |
| VORNADO RLTY TR      | DBCV 2.85  | 929042AC | 2,132     | 2,450,000  | SH | DEFINED | 1,2         |
| VORNADO RLTY TR      | SH BEN INT | 92904210 | 359,699   | 7,987,995  | SH | DEFINED | 1,2,3,5,6,7 |
| VOTORANTIM CELULOSE  | SPONSORED  | 92906P10 | 761       | 71,079     | SH | DEFINED | 1,2,7       |
| VSE CORP             | COM        | 91828410 | 1,472     | 56,276     | SH | DEFINED | 1,2         |
| VULCAN MATLS CO      | COM        | 92916010 | 171,774   | 3,985,466  | SH | DEFINED | 1,2,5,6,7,8 |
| W & T OFFSHORE INC   | COM        | 92922P10 | 5,888     | 604,501    | SH | DEFINED | 1,2,5,6     |
| W P CAREY & CO LLC   | COM        | 92930Y10 | 861       | 34,486     | SH | DEFINED | 1,2         |
| WABASH NATL CORP     | COM        | 92956610 | 80        | 113,838    | SH | DEFINED | 1,2         |
| WABCO HLDGS INC      | COM        | 92927K10 | 13,442    | 759,418    | SH | DEFINED | 1,2,5,6,8,1 |
| WABTEC CORP          | COM        | 92974010 | 29,998    | 932,490    | SH | DEFINED | 1,2,5,6,10  |
| WADDELL & REED FINL  | CL A       | 93005910 | 43,955    | 1,666,874  | SH | DEFINED | 1,2,5,6,10  |
| WAL MART STORES INC  | COM        | 93114210 | 3,925,158 | 81,031,332 | SH | DEFINED | 1,2,5,6,7,8 |
| WALGREEN CO          | COM        | 93142210 | 937,273   | 31,880,037 | SH | DEFINED | 1,2,5,6,7,8 |
| WALTER ENERGY INC    | COM        | 93317Q10 | 24,273    | 669,778    | SH | DEFINED | 1,2,5,6,10  |
| WALTER INVT MGMT COR | COM        | 93317W10 | 4,048     | 304,800    | SH | DEFINED | 1,2,5,6     |
| WARNACO GROUP INC    | COM NEW    | 93439040 | 37,477    | 1,156,683  | SH | DEFINED | 1,2,5,6     |
| WARNER CHILCOTT LIM  | COM CL A   | G9435N10 | 18,322    | 1,393,331  | SH | DEFINED | 1,2,5,7,8,1 |
| WARNER MUSIC GROUP C | COM        | 93455010 | 4,882     | 834,583    | SH | DEFINED | 1,2,5,6,7,8 |

STATE STREET CORPORATION (SIT)  
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2009

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| WARREN RES INC       | COM            | 93564A10 | 2,011         | 820,736           | SH                                      | DEFINED 1,2,5,6     |
| WASHINGTON BKG CO OA | COM            | 93730310 | 855           | 90,808            | SH                                      | DEFINED 1,2         |
| WASHINGTON FED INC   | COM            | 93882410 | 23,442        | 1,803,264         | SH                                      | DEFINED 1,2,5,6,10  |
| WASHINGTON POST CO   | CL B           | 93964010 | 64,962        | 184,456           | SH                                      | DEFINED 1,2,5,6,7,8 |
| WASHINGTON REAL ESTA | SH BEN INT     | 93965310 | 39,931        | 1,785,040         | SH                                      | DEFINED 1,2,3,5,8   |
| WASHINGTON TR BANCOR | COM            | 94061010 | 3,677         | 206,225           | SH                                      | DEFINED 1,2,5       |
| WASTE CONNECTIONS IN | COM            | 94105310 | 40,289        | 1,554,941         | SH                                      | DEFINED 1,2,5,6,10  |
| WASTE MGMT INC DEL   | COM            | 94106L10 | 574,434       | 20,398,935        | SH                                      | DEFINED 1,2,5,6,7,8 |
| WASTE SERVICES INC D | COM NEW        | 94107520 | 2,377         | 458,848           | SH                                      | DEFINED 1,2,6       |
| WATERS CORP          | COM            | 94184810 | 163,741       | 3,181,286         | SH                                      | DEFINED 1,2,5,6,7,8 |
| WATERSTONE FINANCIAL | COM            | 94188810 | 375           | 126,361           | SH                                      | DEFINED 1,2,5       |
| WATSCO INC           | COM            | 94262220 | 19,370        | 395,881           | SH                                      | DEFINED 1,2,5       |
| WATSON PHARMACEUTICA | DBCV 1.75      | 942683AC | 1,085         | 1,100,000         | SH                                      | DEFINED 1,2         |
| WATSON PHARMACEUTICA | COM            | 94268310 | 123,553       | 3,667,352         | SH                                      | DEFINED 1,2,5,6,7,8 |
| WATSON WYATT WORLDWI | CL A           | 94271210 | 45,127        | 1,202,424         | SH                                      | DEFINED 1,2,5,6,7   |
| WATTS WATER TECHNOLO | CL A           | 94274910 | 12,265        | 569,385           | SH                                      | DEFINED 1,2,5       |
| WAUSAU PAPER CORP    | COM            | 94331510 | 5,740         | 854,124           | SH                                      | DEFINED 1,2,5       |
| WAVE SYSTEMS CORP    | COM NEW        | 94352630 | 20            | 18,074            | SH                                      | DEFINED 1           |
| WCA WASTE CORP       | COM            | 92926K10 | 48            | 12,600            | SH                                      | DEFINED 1           |
| WD-40 CO             | COM            | 92923610 | 7,598         | 261,994           | SH                                      | DEFINED 1,2,5       |
| WEATHERFORD INTERNAT | REG            | H2701310 | 70,929        | 3,626,211         | SH                                      | DEFINED 1,2,5,6,7,8 |
| WEB COM GROUP INC    | COM            | 94733A10 | 2,592         | 460,446           | SH                                      | DEFINED 1,2         |
| WEBMD HEALTH CORP    | CL A           | 94770V10 | 2,282         | 76,283            | SH                                      | DEFINED 1,2,6,10    |
| WEBMEDIABRANDS INC   | COM            | 94770W10 | 14            | 25,152            | SH                                      | DEFINED 1           |
| WEBSense INC         | COM            | 94768410 | 13,998        | 784,648           | SH                                      | DEFINED 1,2,5,6     |
| WEBSTER FINL CORP CO | COM            | 94789010 | 18,074        | 2,245,233         | SH                                      | DEFINED 1,2,5,6     |
| WEIGHT WATCHERS INTL | COM            | 94862610 | 9,936         | 385,584           | SH                                      | DEFINED 1,2,5,6,8,1 |

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|                                 |          |           |             |    |         |             |
|---------------------------------|----------|-----------|-------------|----|---------|-------------|
| WEINGARTEN RLTY INVS SH BEN INT | 94874110 | 55,222    | 3,805,806   | SH | DEFINED | 1,2,3,5,6,8 |
| WEIS MKTS INC COM               | 94884910 | 5,638     | 168,185     | SH | DEFINED | 1,2,5       |
| WELLCARE HEALTH PLAN COM        | 94946T10 | 19,687    | 1,064,746   | SH | DEFINED | 1,2,5,6     |
| WELLPOINT INC COM               | 94973V10 | 822,576   | 16,163,803  | SH | DEFINED | 1,2,5,6,7,8 |
| WELLS FARGO & CO NEW COM        | 94974610 | 4,105,501 | 169,229,208 | SH | DEFINED | 1,2,5,6,7,8 |
| WELLS FARGO & CO NEW PERP PFD C | 94974680 | 2,080     | 2,650       | SH | DEFINED | 1,2         |
| WENDYS ARBYS GROUP I COM        | 95058710 | 33,043    | 8,260,631   | SH | DEFINED | 1,2,5,6,8,1 |
| WERNER ENTERPRISES I COM        | 95075510 | 26,217    | 1,446,853   | SH | DEFINED | 1,2,5,8     |
| WESBANCO INC COM                | 95081010 | 7,375     | 507,189     | SH | DEFINED | 1,2,5       |
| WESCO FINL CORP COM             | 95081710 | 5,110     | 17,559      | SH | DEFINED | 1,2,5,10,12 |
| WESCO INTL INC COM              | 95082P10 | 17,633    | 704,208     | SH | DEFINED | 1,2,5,6,8,1 |
| WEST BANCORPORATION CAP STK     | 95123P10 | 1,159     | 229,087     | SH | DEFINED | 1,2         |
| WEST COAST BANCORP O COM        | 95214510 | 66        | 32,110      | SH | DEFINED | 1,2         |
| WEST MARINE INC COM             | 95423510 | 769       | 139,549     | SH | DEFINED | 1,2         |
| WEST PHARMACEUTICAL COM         | 95530610 | 19,794    | 567,981     | SH | DEFINED | 1,2,5,6     |
| WESTAMERICA BANCORPO COM        | 95709010 | 45,112    | 909,337     | SH | DEFINED | 1,2,5       |
| WESTAR ENERGY INC COM           | 95709T10 | 41,429    | 2,207,217   | SH | DEFINED | 1,2,5,6,8,1 |
| WESTELL TECHNOLOGIES CL A       | 95754110 | 30        | 51,412      | SH | DEFINED | 1           |
| WESTERN ALLIANCE BAN COM        | 95763810 | 4,396     | 642,699     | SH | DEFINED | 1,2,5       |
| WESTERN DIGITAL CORP COM        | 95810210 | 243,943   | 9,205,394   | SH | DEFINED | 1,2,5,6,7,8 |
| WESTERN GAS PARTNERS COM UNIT L | 95825410 | 279       | 18,015      | SH | DEFINED | 1,2         |
| WESTERN REFG INC COM            | 95931910 | 6,051     | 857,054     | SH | DEFINED | 1,2,5,6     |
| WESTERN UN CO COM               | 95980210 | 393,324   | 23,983,162  | SH | DEFINED | 1,2,5,6,7,8 |
| WESTFIELD FINANCIAL COM         | 96008P10 | 3,911     | 431,625     | SH | DEFINED | 1,2         |
| WESTLAKE CHEM CORP COM          | 96041310 | 5,897     | 289,198     | SH | DEFINED | 1,2,5       |
| WESTMORELAND COAL CO COM        | 96087810 | 1,552     | 191,590     | SH | DEFINED | 1,2,5       |
| WESTPAC BKG CORP SPONSORED      | 96121430 | 1,687     | 20,927      | SH | DEFINED | 1           |

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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| WESTWOOD HLDGS GROUP | COM            | 96176510 | 4,137         | 98,951            | SH                                      | DEFINED 1,2,6       |
| WET SEAL INC         | CL A           | 96184010 | 4,978         | 1,621,504         | SH                                      | DEFINED 1,2,6       |
| WEYCO GROUP INC      | COM            | 96214910 | 2,204         | 95,452            | SH                                      | DEFINED 1,2         |
| WEYERHAEUSER CO      | COM            | 96216610 | 218,003       | 7,164,092         | SH                                      | DEFINED 1,2,5,6,7,8 |
| WGL HLDGS INC        | COM            | 92924F10 | 80,713        | 2,520,708         | SH                                      | DEFINED 1,2,5,8     |
| WHIRLPOOL CORP       | COM            | 96332010 | 100,989       | 2,372,862         | SH                                      | DEFINED 1,2,5,6,7,8 |
| WHITE ELECTR DESIGNS | COM            | 96380110 | 954           | 205,075           | SH                                      | DEFINED 1,2,5       |
| WHITE MTNS INS GROUP | COM            | G9618E10 | 21,863        | 95,509            | SH                                      | DEFINED 1,2,5,6,7,8 |
| WHITING PETE CORP NE | COM            | 96638710 | 29,466        | 838,067           | SH                                      | DEFINED 1,2,5,6,10  |
| WHITNEY HLDG CORP    | COM            | 96661210 | 16,957        | 1,851,179         | SH                                      | DEFINED 1,2,5,6,10  |
| WHOLE FOODS MKT INC  | COM            | 96683710 | 99,753        | 5,255,709         | SH                                      | DEFINED 1,2,5,6,7,8 |
| WILBER CORP          | COM            | 96779710 | 608           | 54,815            | SH                                      | DEFINED 1,2         |
| WILEY JOHN & SONS IN | CL A           | 96822320 | 30,417        | 914,795           | SH                                      | DEFINED 1,2,5,6,7,8 |
| WILLBROS GROUP INC D | COM            | 96920310 | 7,965         | 636,679           | SH                                      | DEFINED 1,2,5,6     |
| WILLIAMS CLAYTON ENE | COM            | 96949010 | 2,157         | 114,289           | SH                                      | DEFINED 1,2,5,6     |
| WILLIAMS COS INC DEL | COM            | 96945710 | 357,204       | 22,883,033        | SH                                      | DEFINED 1,2,5,6,7,8 |
| WILLIAMS PARTNERS L  | COM UNIT L     | 96950F10 | 720           | 39,893            | SH                                      | DEFINED 1,2         |
| WILLIAMS PIPELINE PA | COM UNIT L     | 96950K10 | 249           | 13,768            | SH                                      | DEFINED 1,2         |
| WILLIAMS SONOMA INC  | COM            | 96990410 | 43,719        | 3,683,150         | SH                                      | DEFINED 1,2,5,6,8,1 |
| WILLIS GROUP HOLDING | SHS            | G9665510 | 26,174        | 1,017,256         | SH                                      | DEFINED 1,2,5,6,7,8 |
| WILLIS LEASE FINANCE | COM            | 97064610 | 635           | 48,379            | SH                                      | DEFINED 1,2         |

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|                      |            |          |           |            |    |         |             |
|----------------------|------------|----------|-----------|------------|----|---------|-------------|
| WILMINGTON TRUST COR | COM        | 97180710 | 42,617    | 3,119,830  | SH | DEFINED | 1,2,5,6,10  |
| WILSHIRE BANCORP INC | COM        | 97186T10 | 2,559     | 444,990    | SH | DEFINED | 1,2,5       |
| WILSHIRE ENTERPRISES | COM        | 97188910 | 28        | 17,686     | SH | DEFINED | 1           |
| WIMM BILL DANN FOODS | SPONSORED  | 97263M10 | 2,408     | 43,826     | SH | DEFINED | 1,2,5,6,7,8 |
| WIND RIVER SYSTEMS I | COM        | 97314910 | 18,118    | 1,581,014  | SH | DEFINED | 1,2,5,6     |
| WINDSTREAM CORP      | COM        | 97381W10 | 120,881   | 14,459,472 | SH | DEFINED | 1,2,5,6,7,8 |
| WINN DIXIE STORES IN | COM NEW    | 97428030 | 11,261    | 897,977    | SH | DEFINED | 1,2,5,6,8   |
| WINNEBAGO INDS INC   | COM        | 97463710 | 3,470     | 467,035    | SH | DEFINED | 1,2,5       |
| WINTHROP RLTY TR     | SH BEN INT | 97639130 | 1,522     | 170,480    | SH | DEFINED | 1,2,3,5     |
| WINTRUST FINANCIAL C | COM        | 97650W10 | 17,533    | 1,090,376  | SH | DEFINED | 1,2,5       |
| WIPRO LTD            | SPON ADR 1 | 97651M10 | 6,450     | 546,638    | SH | DEFINED | 1,2,5,6,8   |
| WIRELESS TELECOM GRO | COM        | 97652410 | 6         | 10,100     | SH | DEFINED | 1           |
| WISCONSIN ENERGY COR | COM        | 97665710 | 171,791   | 4,219,884  | SH | DEFINED | 1,2,5,6,7,8 |
| WMS INDS INC         | COM        | 92929710 | 38,982    | 1,237,119  | SH | DEFINED | 1,2,5,6,7,1 |
| WOLVERINE WORLD WIDE | COM        | 97809710 | 17,254    | 782,148    | SH | DEFINED | 1,2,5       |
| WONDER AUTO TECHNOLO | COM        | 97816610 | 1,604     | 158,364    | SH | DEFINED | 1,2         |
| WOODWARD GOVERNOR CO | COM        | 98074510 | 28,314    | 1,429,993  | SH | DEFINED | 1,2,5,6     |
| WOORI FIN HLDGS CO L | ADR        | 98106310 | 203       | 8,447      | SH | DEFINED | 1,6         |
| WORLD ACCEP CORP DEL | COM        | 98141910 | 7,104     | 356,814    | SH | DEFINED | 1,2,5,6     |
| WORLD FUEL SVCS CORP | COM        | 98147510 | 65,005    | 1,576,638  | SH | DEFINED | 1,2,5,6,7,8 |
| WORLD WRESTLING ENTM | CL A       | 98156Q10 | 3,600     | 286,662    | SH | DEFINED | 1,2         |
| WORTHINGTON INDS INC | COM        | 98181110 | 48,365    | 3,781,496  | SH | DEFINED | 1,2,5,6     |
| WPT ENTERPRISES INC  | COM        | 98211W10 | 30        | 25,291     | SH | DEFINED | 1           |
| WRIGHT EXPRESS CORP  | COM        | 98233Q10 | 28,002    | 1,099,410  | SH | DEFINED | 1,2,5,6,7,8 |
| WRIGHT MED GROUP INC | COM        | 98235T10 | 9,470     | 582,395    | SH | DEFINED | 1,2,5,6     |
| WSFS FINL CORP       | COM        | 92932810 | 2,923     | 107,024    | SH | DEFINED | 1,2,5       |
| WYETH                | BCV        | 983024AD | 749       | 750,000    | SH | DEFINED | 1,2         |
| WYETH                | COM        | 98302410 | 1,944,091 | 42,830,832 | SH | DEFINED | 1,2,5,6,7,8 |
| WYNDHAM WORLDWIDE CO | COM        | 98310W10 | 63,644    | 5,251,129  | SH | DEFINED | 1,2,5,6,8,1 |
| WYNN RESORTS LTD     | COM        | 98313410 | 76,325    | 2,162,176  | SH | DEFINED | 1,2,5,6,7,8 |
| XCEL ENERGY INC      | COM        | 98389B10 | 313,796   | 17,044,878 | SH | DEFINED | 1,2,5,6,7,8 |
| XENOPORT INC         | COM        | 98411C10 | 10,936    | 472,009    | SH | DEFINED | 1,2,5,6     |
| XERIUM TECHNOLOGIES  | COM        | 98416J10 | 27        | 24,800     | 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 MANAG         |
|----------------------|----------------|----------|---------------|-------------------|---|---------------------|
| XEROX CORP           | COM            | 98412110 | 395,745       | 61,071,737        | SH                                      | DEFINED 1,2,5,6,7,8 |
| XILINX INC           | BCV 3.12       | 983919AD | 183           | 250,000           | SH                                      | DEFINED 1           |
| XILINX INC           | COM            | 98391910 | 184,127       | 8,999,368         | SH                                      | DEFINED 1,2,5,6,7,8 |
| XL CAP LTD           | CL A           | G9825510 | 120,870       | 10,547,139        | SH                                      | DEFINED 1,2,5,6,8,1 |
| XOMA LTD             | ORD            | G9825R10 | 87            | 106,278           | SH                                      | DEFINED 1           |
| X-RITE INC           | COM            | 98385710 | 419           | 279,055           | SH                                      | DEFINED 1,2         |
| XTO ENERGY INC       | COM            | 98385X10 | 805,971       | 21,131,916        | SH                                      | DEFINED 1,2,5,6,7,8 |
| YADKIN VALLEY FINANC | COM            | 98431410 | 1,366         | 197,747           | SH                                      | DEFINED 1,2         |
| YAHOO INC            | COM            | 98433210 | 673,049       | 42,978,862        | SH                                      | DEFINED 1,2,5,6,7,8 |
| YAMANA GOLD INC      | COM            | 98462Y10 | 880           | 99,602            | SH                                      | DEFINED 1,7         |
| YANZHOU COAL MNG CO  | SPON ADR H     | 98484610 | 228           | 16,591            | SH                                      | DEFINED 1,6         |
| YORK WTR CO          | COM            | 98718410 | 2,153         | 140,340           | SH                                      | DEFINED 1,2         |
| YOUTBET COM INC      | COM            | 98741310 | 881           | 266,937           | SH                                      | DEFINED 1,2         |
| YOUNG INNOVATIONS IN | COM            | 98752010 | 1,282         | 58,759            | SH                                      | DEFINED 1,2         |
| YPF SOCIEDAD ANONIMA | SPON ADR C     | 98424510 | 227           | 7,442             | SH                                      | DEFINED 8           |



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|                           |            |          |         |             |    |         |             |
|---------------------------|------------|----------|---------|-------------|----|---------|-------------|
| YRC WORLDWIDE INC         | COM        | 98424910 | 1,667   | 963,345     | SH | DEFINED | 1,2,5,6,8   |
| YUM BRANDS INC            | COM        | 98849810 | 701,679 | 21,046,160  | SH | DEFINED | 1,2,5,6,7,8 |
| ZALE CORP NEW             | COM        | 98885810 | 2,017   | 586,368     | SH | DEFINED | 1,2,5       |
| ZAPATA CORP               | COM PAR \$ | 98907060 | 617     | 90,553      | SH | DEFINED | 1,2         |
| ZAREBA SYSTEMS INC        | COM        | 98913110 | 34      | 16,900      | SH | DEFINED | 1           |
| ZEBRA TECHNOLOGIES C CL A |            | 98920710 | 29,565  | 1,249,582   | SH | DEFINED | 1,2,5,6,8,1 |
| ZENITH NATL INS CORP      | COM        | 98939010 | 14,734  | 677,753     | SH | DEFINED | 1,2,5,8     |
| ZEP INC                   | COM        | 98944B10 | 3,947   | 327,535     | SH | DEFINED | 1,2,5,6     |
| ZHONE TECHNOLOGIES I      | COM        | 98950P10 | 32      | 99,384      | SH | DEFINED | 1           |
| ZHONGPIN INC              | COM        | 98952K10 | 2,256   | 217,724     | SH | DEFINED | 1,2         |
| ZIMMER HLDGS INC          | COM        | 98956P10 | 292,293 | 6,861,344   | SH | DEFINED | 1,2,5,6,7,8 |
| ZION OIL & GAS INC        | COM        | 98969610 | 852     | 80,261      | SH | DEFINED | 1,2         |
| ZIONS BANCORPORATION      | COM        | 98970110 | 61,266  | 5,299,816   | SH | DEFINED | 1,2,5,6,7,8 |
| ZIX CORP                  | COM        | 98974P10 | 818     | 545,539     | SH | DEFINED | 1,2         |
| ZOLL MED CORP             | COM        | 98992210 | 7,109   | 367,590     | SH | DEFINED | 1,2,5,6     |
| ZOLTEK COS INC            | COM        | 98975W10 | 3,986   | 410,083     | SH | DEFINED | 1,2,5,6     |
| ZORAN CORP                | COM        | 98975F10 | 9,581   | 878,985     | SH | DEFINED | 1,2,5,6     |
| ZUMIEZ INC                | COM        | 98981710 | 2,505   | 312,722     | SH | DEFINED | 1,2,5,6     |
| ZYGO CORP                 | COM        | 98985510 | 983     | 210,915     | SH | DEFINED | 1,2         |
| ZYMOGENETICS INC          | COM        | 98985T10 | 2,298   | 499,589     | SH | DEFINED | 1,2,5,6     |
| TOTAL MARKET VALUE        |            |          |         | 359,568,212 |    |         |             |