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

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: JUNE 30, 2011

Check here if amendment  Amendment Number

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

/s/ James J. Malerba                      Boston, Massachusetts                      August 9, 2011  
-----  
[Signature]                                      [City, State]                                      [Date]

Report Type (Check only one):

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

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## FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 12

Form 13F Information Table Entry Total: 3,670

Form 13F Information Table Value Total: 606,878,413 (thousands)

List of Other Included Managers:

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

FORM 13F FILE		
NO.	NUMBER	NAME
1	28-00733	State Street Bank and Trust Company
2	28-11338	SSgA Funds Management, Inc.
3	28-11339	Tuckerman Group, LLC
4	28-11328	Rexiter Capital Management LTD
5	28-11326	State Street Global Advisors LTD
6	28-11327	State Street Global Advisors Ltd.
8	28-11330	State Street Global Advisors, Australia
10	28-11332	State Street Global Advisors (Japan) Co., Ltd.
12	28-11331	State Street Global Advisors Asia LTD
13	28-11334	State Street Global Advisors GmbH
18	28-13812	State Street Global Advisors France, S.A.
19	28-14459	Bank of Ireland Asset Management Ltd

FORM 13F INFORMATION TABLE AS OF 6/30/2011

ISSUER	CLASS	CUSIP	VALUE	SHS/PRN VAL	SH/PRN	PUT/ CALL	DISCRETION	MANAGERS
ADOBE SYSTEMS INC	Common equity shares	00724F101	584726	18592447	SH		DEFINED	1,2,5,6,8,10,
AGILENT TECHNOLOGIES INC	Common equity shares	00846U101	642907	12578768	SH		DEFINED	1,2,5,6,8,10,
ANALOG DEVICES	Common equity shares	032654105	445558	11383776	SH		DEFINED	1,2,5,6,8,10,
AON CORP	Common equity shares	037389103	798070	15556806	SH		DEFINED	1,2,5,6,8,10,
APOLLO GROUP INC -CL A	Common equity shares	037604105	257541	5896071	SH		DEFINED	1,2,5,6,8,10,
BB&T CORP	Common equity shares	054937107	750529	27963340	SH		DEFINED	1,2,5,6,8,10,
CARDINAL HEALTH INC	Common equity shares	14149Y108	694333	15286833	SH		DEFINED	1,2,5,6,8,10,
CARMAX INC	Common equity	143130102	265534	8029270	SH		DEFINED	1,2,5,6,8,10,

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CATERPILLAR INC	shares Common equity	149123101	7772968	73013036	SH	DEFINED	1, 2, 5, 6, 8, 10,
CHUBB CORP	shares Common equity	171232101	806757	12885384	SH	DEFINED	1, 2, 5, 6, 8, 10,
CIENA CORP	shares Common equity	171779309	43729	2379219	SH	DEFINED	1, 2, 5, 6, 8, 12
COMPUWARE CORP	shares Common equity	205638109	71446	7319703	SH	DEFINED	1, 2, 5, 6, 8, 10,
CONAGRA FOODS INC	shares Common equity	205887102	570841	22117169	SH	DEFINED	1, 2, 5, 6, 8, 10,
DANAHER CORP	shares Common equity	235851102	1042941	19681940	SH	DEFINED	1, 2, 5, 6, 8, 10,
DARDEN RESTAURANTS INC	shares Common equity	237194105	267873	5383243	SH	DEFINED	1, 2, 5, 6, 8, 10,
DEAN FOODS CO	Common equity shares	242370104	78439	6392535	SH	DEFINED	1, 2, 5, 6, 8, 10,
DELL INC	Common equity shares	24702R101	1093434	65593017	SH	DEFINED	1, 2, 5, 6, 8, 10,
DONNELLEY (RR) & SONS CO	Common Stock	257867101	167632	8547936	SH	DEFINED	1, 2, 5, 6, 8, 10,
EATON CORP	Common equity shares	278058102	635930	12360105	SH	DEFINED	1, 2, 5, 6, 8, 10,
DISH NETWORK CORP	Common equity shares	25470M109	171124	5579755	SH	DEFINED	1, 2, 5, 6, 8, 10,
ECOLAB INC	Common equity shares	278865100	545940	9971101	SH	DEFINED	1, 2, 5, 6, 8, 10,
FIRSTENERGY CORP	Common equity shares	337932107	1289187	29637610	SH	DEFINED	1, 2, 5, 6, 8, 10,
FOOT LOCKER INC	Common equity shares	344849104	105366	4434270	SH	DEFINED	1, 2, 5, 6, 8, 12
FORD MOTOR CO	Common equity shares	345370860	1822431	132155880	SH	DEFINED	1, 2, 5, 6, 8, 10,
INTEL CORP	Common equity shares	458140100	4760097	215765156	SH	DEFINED	1, 2, 5, 6, 8, 10,
LIFE TECHNOLOGIES CORP	Common equity shares	53217V109	349330	6708859	SH	DEFINED	1, 2, 5, 6, 8, 10,
KELLOGG CO	Common equity shares	487836108	522865	9451669	SH	DEFINED	1, 2, 5, 6, 8, 10,
KROGER CO	Common equity shares	501044101	611564	24659949	SH	DEFINED	1, 2, 5, 6, 8, 10,
LEGG MASON INC	Common equity shares	524901105	192502	5876298	SH	DEFINED	1, 2, 5, 6, 8, 10,
LINEAR TECHNOLOGY CORP	Common equity shares	535678106	284529	8616690	SH	DEFINED	1, 2, 5, 6, 8, 10,
LOWE`S COMPANIES INC	Common equity shares	548661107	1244484	54981790	SH	DEFINED	1, 2, 5, 6, 8, 10,
MANPOWERGROUP	Common equity shares	56418H100	136416	2542872	SH	DEFINED	1, 2, 5, 6, 8, 10,
MARATHON OIL CORP	Common equity shares	565849106	1584746	30082622	SH	DEFINED	1, 2, 5, 6, 8, 10,
MARSHALL & ILSLEY CORP	Common equity shares	571837103	165725	20792791	SH	DEFINED	1, 2, 5, 6, 8, 10,
MARVELL TECHNOLOGY GROUP LTD	Common equity shares	G5876H105	136297	9231220	SH	DEFINED	1, 2, 5, 6, 8, 10,
MAXIM INTEGRATED PRODUCTS	Common Stock	57772K101	140401	5493054	SH	DEFINED	1, 2, 5, 6, 8, 10,
MCDONALD`S CORP	Common equity	580135101	3720059	44118360	SH	DEFINED	1, 2, 5, 6, 8, 10,

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MEDCO HEALTH SOLUTIONS INC	Common equity shares	58405U102	853670	15103934	SH	DEFINED	1, 2, 5, 6, 8, 10,
MEDTRONIC INC	Common equity shares	585055106	1512501	39255191	SH	DEFINED	1, 2, 5, 6, 8, 10,
MICROCHIP TECHNOLOGY INC	Common equity shares	595017104	263992	6963613	SH	DEFINED	1, 2, 5, 6, 8, 10,
MONSANTO CO	Common equity shares	61166W101	1525895	21035121	SH	DEFINED	1, 2, 5, 6, 8, 10,
MOTOROLA SOLUTIONS INC	Common equity shares	620076307	567658	12329774	SH	DEFINED	1, 2, 5, 6, 8, 10,
NATIONAL SEMICONDUCTOR CORP	Common equity shares	637640103	317219	12889802	SH	DEFINED	1, 2, 5, 6, 8, 10,
NEW YORK CMNTY BANCORP INC	Common equity shares	649445103	248800	16598634	SH	DEFINED	1, 2, 5, 6, 8, 10,
NEW YORK TIMES CO -CL A	Common equity shares	650111107	39466	4525724	SH	DEFINED	1, 2, 5, 6, 8, 12
NORTHROP GRUMMAN CORP	Common equity shares	666807102	2222115	32381827	SH	DEFINED	1, 2, 5, 6, 8, 10,
NVIDIA CORP	Common equity shares	67066G104	341987	21461463	SH	DEFINED	1, 2, 5, 6, 8, 10,
OLD REPUBLIC INTL CORP	Common equity shares	680223104	86528	7363979	SH	DEFINED	1, 2, 5, 6, 8, 10,
OMNICARE INC	Common equity shares	681904108	106915	3352359	SH	DEFINED	1, 2, 5, 6, 8, 10,
PATTERSON COMPANIES INC	Common equity shares	703395103	118726	3609823	SH	DEFINED	1, 2, 5, 6, 8, 10,
PEPCO HOLDINGS INC	Common equity shares	713291102	213635	10882882	SH	DEFINED	1, 2, 5, 6, 8, 10,
PETSMART INC	Common equity shares	716768106	168050	3703965	SH	DEFINED	1, 2, 5, 6, 8, 10,
PIONEER NATURAL RESOURCES CO	Common equity shares	723787107	495269	5529336	SH	DEFINED	1, 2, 5, 6, 8, 10,
PMI GROUP INC	Common equity shares	69344M101	3170	2965040	SH	DEFINED	1, 2, 5, 6, 8
RADIAN GROUP INC	Common equity shares	750236101	11724	2772212	SH	DEFINED	1, 2, 5, 6, 8
RENAISSANCERE HOLDINGS LTD	Common equity shares	G7496G103	73797	1054873	SH	DEFINED	1, 2, 5, 6, 8, 10,
REPUBLIC SERVICES INC	Common equity shares	760759100	354208	11481716	SH	DEFINED	1, 2, 5, 6, 8, 10,
ROSS STORES INC	Common equity shares	778296103	350714	4377592	SH	DEFINED	1, 2, 5, 6, 8, 10,
SANDISK CORP	Common equity shares	80004C101	354199	8534680	SH	DEFINED	1, 2, 5, 6, 8, 10,
SCANA CORP	Common equity shares	80589M102	207534	5271049	SH	DEFINED	1, 2, 5, 6, 8, 10,
SPX CORP	Common equity shares	784635104	124205	1502546	SH	DEFINED	1, 2, 5, 6, 8, 10,
SYNOPSYS INC	Common equity shares	871607107	110254	4287908	SH	DEFINED	1, 2, 5, 6, 8, 10,
TCF FINANCIAL CORP	Common equity shares	872275102	62000	4492554	SH	DEFINED	1, 2, 5, 6, 8, 12
TELEPHONE & DATA SYSTEMS INC	Common equity shares	879433100	71947	2314912	SH	DEFINED	1, 2, 5, 6, 8, 10,
3M CO	Common equity shares	88579Y101	4962675	52321372	SH	DEFINED	1, 2, 5, 6, 8, 10,
ABBOTT LABORATORIES	Common equity shares	002824100	3099682	58906947	SH	DEFINED	1, 2, 5, 6, 8, 10,

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ACCENTURE PLC	Common equity shares	G1151C101	656167	11105020	SH	DEFINED	1,2,5,6,8,10,
AES CORP	Common equity shares	00130H105	405553	31833136	SH	DEFINED	1,2,5,6,8,10,
AMERICAN INTERNATIONAL GROUP	Common equity shares	026874784	478248	16311504	SH	DEFINED	1,2,5,6,8,10,
ANADARKO PETROLEUM CORP	Common equity shares	032511107	1550026	20193104	SH	DEFINED	1,2,5,6,8,10,
ARCHER-DANIELS-MI CO	Common equity shares	039483102	858427	28471907	SH	DEFINED	1,2,5,6,8,10,
AUTOZONE INC	Common equity shares	053332102	296825	1006753	SH	DEFINED	1,2,5,6,8,10,
BALL CORP	Common equity shares	058498106	275177	7155018	SH	DEFINED	1,2,5,6,8,10,
BANK OF AMERICA CORP	Common equity shares	060505104	5015648	460496575	SH	DEFINED	1,2,5,6,8,10,
BANK OF NEW YORK MELLON CORP	Common equity shares	064058100	1226176	47860016	SH	DEFINED	1,2,5,6,8,10,
BED BATH & BEYOND INC	Common equity shares	075896100	572537	9808767	SH	DEFINED	1,2,5,6,8,10,
BOEING CO	Common equity shares	097023105	2341160	31667208	SH	DEFINED	1,2,5,6,8,10,
BOSTON PROPERTIES INC	Real Estate Investment Trust	101121101	740771	6977877	SH	DEFINED	1,2,3,5,6,8,1
CABLEVISION SYS CORP -CL A	Common equity shares	12686C109	309920	8559008	SH	DEFINED	1,2,5,6,8,10,
CAREER EDUCATION CORP	Common equity shares	141665109	35578	1682109	SH	DEFINED	1,2,5,6,8,12
CINCINNATI FINANCIAL CORP	Common equity shares	172062101	364456	12489981	SH	DEFINED	1,2,5,6,8,10,
CITIGROUP INC	Common equity shares	172967424	4958190	119072852	SH	DEFINED	1,2,5,6,8,10,
CLOROX CO/DE	Common equity shares	189054109	483155	7164180	SH	DEFINED	1,2,5,6,8,10,
COACH INC	Common equity shares	189754104	680502	10644400	SH	DEFINED	1,2,5,6,8,10,
COMPUTER SCIENCES CORP	Common equity shares	205363104	229676	6249289	SH	DEFINED	1,2,5,6,8,10,
CONVERGYS CORP	Common equity shares	212485106	53511	3922722	SH	DEFINED	1,2,5,6,8,12
DISNEY (WALT) CO	Common equity shares	254687106	2874036	73617758	SH	DEFINED	1,2,5,6,8,10,
DST SYSTEMS INC	Common equity shares	233326107	51333	972190	SH	DEFINED	1,2,5,6,8,10,
DTE ENERGY CO	Common equity shares	233331107	406298	8122876	SH	DEFINED	1,2,5,6,8,10,
DUN & BRADSTREET CORP	Common equity shares	26483E100	139736	1849688	SH	DEFINED	1,2,5,6,8,10,
EVEREST RE GROUP LTD	Common equity shares	G3223R108	138831	1698161	SH	DEFINED	1,2,5,6,8,10,
EXPRESS SCRIPTS INC	Common equity shares	302182100	1026090	19008776	SH	DEFINED	1,2,5,6,8,10,
FIRST HORIZON NATIONAL CORP	Common equity shares	320517105	94243	9878598	SH	DEFINED	1,2,5,6,8,10,
FLEXTRONICS INTERNATIONAL	Common equity shares	Y2573F102	54561	8498766	SH	DEFINED	1,2,5,6,8,10,
FLUOR CORP	Common equity shares	343412102	416660	6443958	SH	DEFINED	1,2,5,6,8,10,
FORTUNE BRANDS	Common equity	349631101	335009	5253304	SH	DEFINED	1,2,5,6,8,10,

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INC	shares						
GENUINE PARTS CO	Common equity shares	372460105	437340	8039319	SH	DEFINED	1,2,5,6,8,10,
GOLDMAN SACHS GROUP INC	Common equity shares	38141G104	2672118	20077490	SH	DEFINED	1,2,5,6,8,10,
HARTFORD FINANCIAL SERVICES	Common equity shares	416515104	674485	26351533	SH	DEFINED	1,2,5,6,8,10,
HEALTH MANAGEMENT ASSOC	Common equity shares	421933102	71796	6660180	SH	DEFINED	1,2,5,6,8,12
HERSHEY CO	Common equity shares	427866108	340896	5996472	SH	DEFINED	1,2,5,6,8,10,
HOME DEPOT INC	Common equity shares	437076102	2307392	63705026	SH	DEFINED	1,2,5,6,8,10,
HOST HOTELS & RESORTS INC	Real Estate Investment Trust	44107P104	567045	33453969	SH	DEFINED	1,2,3,5,6,8,1
ILLINOIS TOOL WORKS	Common equity shares	452308109	972164	17209493	SH	DEFINED	1,2,5,6,8,10,
INTL FLAVORS & FRAGRANCES	Common equity shares	459506101	217988	3583612	SH	DEFINED	1,2,5,6,8,10,
INTUIT INC	Common equity shares	461202103	557789	10755668	SH	DEFINED	1,2,5,6,8,10,
ISTAR FINANCIAL INC	Real Estate Investment Trust	45031U101	16077	1982005	SH	DEFINED	1,2,5,6,8
JABIL CIRCUIT INC	Common equity shares	466313103	139418	6902324	SH	DEFINED	1,2,5,6,8,10,
JOHNSON CONTROLS INC	Common equity shares	478366107	985388	23653393	SH	DEFINED	1,2,5,6,8,10,
JONES GROUP INC	Common equity shares	48020T101	23463	2162680	SH	DEFINED	1,2,5,6,8
JPMORGAN CHASE & CO	Common equity shares	46625H100	6577756	162090144	SH	DEFINED	1,2,5,6,8,10,
LABORATORY CP OF AMER HLDGS	Common equity shares	50540R409	357618	3694847	SH	DEFINED	1,2,5,6,8,10,
LAUDER (ESTEE) COS INC -CL A	Common equity shares	518439104	452956	4306125	SH	DEFINED	1,2,5,6,8,10,
LILLY (ELI) & CO	Common equity shares	532457108	1468400	39168189	SH	DEFINED	1,2,5,6,8,10,
LIMITED BRANDS INC	Common equity shares	532716107	388472	10103558	SH	DEFINED	1,2,5,6,8,10,
MCCORMICK & CO INC	Common equity shares	579780206	337078	6800076	SH	DEFINED	1,2,5,6,8,10,
MOODY`S CORP	Common equity shares	615369105	289200	7540966	SH	DEFINED	1,2,5,6,8,10,
AFLAC INC	Common equity shares	001055102	920147	19711749	SH	DEFINED	1,2,5,6,8,10,
AIR PRODUCTS & CHEMICALS INC	Common equity shares	009158106	921183	9637887	SH	DEFINED	1,2,5,6,8,10,
AMERICAN EXPRESS CO	Common equity shares	025816109	2325023	44971571	SH	DEFINED	1,2,5,6,8,10,
AMERISOURCEBERGEN CORP	Common equity shares	03073E105	435739	10524834	SH	DEFINED	1,2,5,6,8,10,
AMGEN INC	Common equity shares	031162100	2133658	37081639	SH	DEFINED	1,2,5,6,8,10,
APACHE CORP	Common equity shares	037411105	1889660	15314496	SH	DEFINED	1,2,5,6,8,10,
APARTMENT INVST & MGMT CO	Real Estate Investment Trust	03748R101	132342	5184131	SH	DEFINED	1,2,3,5,6,8,1

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AVERY DENNISON CORP	Common equity shares	053611109	161985	4193260	SH	DEFINED	1,2,5,6,8,10,
AVON PRODUCTS	Common equity shares	054303102	470143	17963872	SH	DEFINED	1,2,5,6,8,10,
BIOGEN IDEC INC	Common equity shares	09062X103	1010808	9453904	SH	DEFINED	1,2,5,6,8,10,
BLOCK H & R INC	Common equity shares	093671105	182905	11403423	SH	DEFINED	1,2,5,6,8,10,
BMC SOFTWARE INC	Common Stock	055921100	380475	6955574	SH	DEFINED	1,2,5,6,8,10,
BRINKER INTL INC	Common equity shares	109641100	56101	2293516	SH	DEFINED	1,2,5,6,8,12,
AVIS BUDGET GROUP INC	Common Stock	053774105	42879	2508951	SH	DEFINED	1,2,5,6,8,12,
CA INC	Common equity shares	12673P105	365039	16787523	SH	DEFINED	1,2,5,6,8,10,
CAMERON INTERNATIONAL CORP	Common equity shares	13342B105	531016	10559268	SH	DEFINED	1,2,5,6,8,10,
CSX CORP	Common equity shares	126408103	1085956	41416879	SH	DEFINED	1,2,5,6,8,10,
D R HORTON INC	Common equity shares	23331A109	155712	13515827	SH	DEFINED	1,2,5,6,8,10,
DOVER CORP	Common equity shares	260003108	542906	8007458	SH	DEFINED	1,2,5,6,8,10,
DOW CHEMICAL	Common equity shares	260543103	1682995	46750083	SH	DEFINED	1,2,5,6,8,10,
DUKE REALTY CORP	Real Estate Investment Trust	264411505	152010	10850143	SH	DEFINED	1,2,3,5,6,8,1
EMERSON ELECTRIC CO	Common equity shares	291011104	1615135	28713226	SH	DEFINED	1,2,5,6,8,10,
EQUITY RESIDENTIAL	Real Estate Investment Trust	29476L107	851524	14191965	SH	DEFINED	1,2,3,5,6,8,1
EXPEDITORS INTL WASH INC	Common equity shares	302130109	391524	7648312	SH	DEFINED	1,2,5,6,8,10,
FRANKLIN RESOURCES INC	Common equity shares	354613101	740504	5640225	SH	DEFINED	1,2,5,6,8,10,
GENERAL ELECTRIC CO	Common equity shares	369604103	7283667	386838057	SH	DEFINED	1,2,5,6,8,10,
GENERAL MILLS INC	Common equity shares	370334104	1512691	40641994	SH	DEFINED	1,2,5,6,8,10,
HASBRO INC	Common Stock	418056107	203759	4638212	SH	DEFINED	1,2,5,6,8,10,
HONEYWELL INTERNATIONAL INC	Common equity shares	438516106	4626372	77636828	SH	DEFINED	1,2,5,6,8,10,
INTERPUBLIC GROUP OF COS	Common equity shares	460690100	227453	18194761	SH	DEFINED	1,2,5,6,8,10,
LENNAR CORP	Common equity shares	526057104	121770	6709095	SH	DEFINED	1,2,5,6,8,10,
LEVEL 3 COMMUNICATIONS INC	Common equity shares	52729N100	54362	22278312	SH	DEFINED	1,2,5,6,8,12
LSI CORP	Common equity shares	502161102	178510	25070103	SH	DEFINED	1,2,5,6,8,10,
MERCK & CO	Common equity shares	58933Y105	4228645	119825655	SH	DEFINED	1,2,5,6,8,10,
MOHAWK INDUSTRIES INC	Common equity shares	608190104	125966	2099735	SH	DEFINED	1,2,5,6,8,10,
MORGAN STANLEY	Common equity shares	617446448	3966335	173316323	SH	DEFINED	1,2,5,6,8,10,

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ADVANCED MICRO DEVICES	Common equity shares	007903107	170966	27316186	SH	DEFINED	1, 2, 5, 6, 8, 10,
AMAZON.COM INC	Common equity shares	023135106	2594937	12689776	SH	DEFINED	1, 2, 5, 6, 8, 10,
AMEREN CORP	Common equity shares	023608102	325035	11270450	SH	DEFINED	1, 2, 5, 6, 8, 10,
AVALONBAY COMMUNITIES INC	Real Estate Investment Trust	053484101	546261	4254409	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
BARD (C.R.) INC	Common equity shares	067383109	354797	3229354	SH	DEFINED	1, 2, 5, 6, 8, 10,
BECTON DICKINSON & CO	Common equity shares	075887109	1135416	13176466	SH	DEFINED	1, 2, 5, 6, 8, 10,
BOSTON SCIENTIFIC CORP	Common equity shares	101137107	376863	54539085	SH	DEFINED	1, 2, 5, 6, 8, 10,
BRUNSWICK CORP	Common equity shares	117043109	39425	1932636	SH	DEFINED	1, 2, 5, 6, 8
CAMPBELL SOUP CO	Common equity shares	134429109	247256	7156491	SH	DEFINED	1, 2, 5, 6, 8, 10,
CARNIVAL CORP/PLC (USA)	Composition of more than 1 security	143658300	578140	15363909	SH	DEFINED	1, 2, 5, 6, 8, 10,
CHEVRON CORP	Common equity shares	166764100	105982351	103507815	SH	DEFINED	1, 2, 5, 6, 8, 10,
CHICOS FAS INC	Common equity shares	168615102	78681	5166315	SH	DEFINED	1, 2, 5, 6, 8, 12,
COMCAST CORP	Common equity shares	20030N101	2406644	94974045	SH	DEFINED	1, 2, 5, 6, 8, 10,
CONSOLIDATED EDISON INC	Common equity shares	209115104	902269	16947258	SH	DEFINED	1, 2, 5, 6, 8, 10,
DEERE & CO	Common equity shares	244199105	1251269	15176128	SH	DEFINED	1, 2, 5, 6, 8, 10,
DU PONT (E I) DE NEMOURS	Common equity shares	263534109	2350760	43492312	SH	DEFINED	1, 2, 5, 6, 8, 10,
EASTMAN KODAK CO	Common equity shares	277461109	33421	9335174	SH	DEFINED	1, 2, 5, 6, 8, 12
EDISON INTERNATIONAL	Common equity shares	281020107	1285123	33605186	SH	DEFINED	1, 2, 5, 6, 8, 10,
ENCANA CORP	Common equity shares	292505104	657	21329	SH	DEFINED	1, 2
FIFTH THIRD BANCORP	Common equity shares	316773100	515413	40424196	SH	DEFINED	1, 2, 5, 6, 8, 10,
NEXTERA ENERGY INC	Common equity shares	65339F101	1072039	18657151	SH	DEFINED	1, 2, 5, 6, 8, 10,
FREEMPORT-MCMORAN COP&GOLD	Common equity shares	35671D857	2044845	38655082	SH	DEFINED	1, 2, 5, 6, 8, 10,
GANNETT CO	Common equity shares	364730101	111647	7796461	SH	DEFINED	1, 2, 5, 6, 8, 10,
GENERAL DYNAMICS CORP	Common equity shares	369550108	984140	13206410	SH	DEFINED	1, 2, 5, 6, 8, 10,
GENERAL GROWTH PPTYS INC	Real Estate Investment Trust	370023103	202954	12160287	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
HARLEY-DAVIDSON INC	Common equity shares	412822108	334129	8155373	SH	DEFINED	1, 2, 5, 6, 8, 10,
HEALTH NET INC	Common equity shares	42222G108	74238	2313460	SH	DEFINED	1, 2, 5, 6, 8, 10,
HOSPIRA INC	Common equity shares	441060100	358951	6335162	SH	DEFINED	1, 2, 5, 6, 8, 10,
INTL BUSINESS MACHINES CORP	Common equity shares	459200101	10929056	63707714	SH	DEFINED	1, 2, 5, 6, 8, 10,



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JDS UNIPHASE CORP	Common equity shares	46612J507	118671	7123096	SH	DEFINED	1, 2, 5, 6, 8, 10,
JUNIPER NETWORKS INC	Common Stock	48203R104	604379	19186379	SH	DEFINED	1, 2, 5, 6, 8, 10,
KIMCO REALTY CORP	Real Estate Investment Trust	49446R109	374285	20080304	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
KLA-TENCOR CORP	Common equity shares	482480100	260414	6433285	SH	DEFINED	1, 2, 5, 6, 8, 10,
LEGGETT & PLATT INC	Common equity shares	524660107	320743	13156224	SH	DEFINED	1, 2, 5, 6, 8, 10,
LEXMARK INTL INC -CL A	Common equity shares	529771107	77278	2641203	SH	DEFINED	1, 2, 5, 6, 8, 10,
LIBERTY PROPERTY TRUST	Real Estate Investment Trust	531172104	152116	4669083	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
MICRON TECHNOLOGY INC	Common Stock	595112103	243058	32494851	SH	DEFINED	1, 2, 5, 6, 8, 10,
PUBLIC STORAGE	Real Estate Investment Trust	74460D109	781539	6855042	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
TYSON FOODS INC -CL A	Common equity shares	902494103	249070	12825633	SH	DEFINED	1, 2, 5, 6, 8, 10,

ISSUER	CLASS	CUSIP	VALUE	SHS/PRN VAL	SH/PRN	PUT/ CALL	DISCRETION	MANAGERS
VARIAN MEDICAL SYSTEMS INC	Common equity shares	92220P105	308021	4399161	SH	DEFINED	1, 2, 5, 6, 8, 10,	
VERISIGN INC	Common equity shares	92343E102	212974	6364928	SH	DEFINED	1, 2, 5, 6, 8, 10,	
VORNADO REALTY TRUST	Real Estate Investment Trust	929042109	788363	8460659	SH	DEFINED	1, 2, 3, 5, 6, 8, 1	
WASHINGTON POST -CL B	Common equity shares	939640108	102106	243690	SH	DEFINED	1, 2, 5, 6, 8, 10,	
WEATHERFORD INTERNATIONAL	Common equity shares	H27013103	109075	5817117	SH	DEFINED	1, 2, 5, 6, 8, 10,	
WHOLE FOODS MARKET INC	Common equity shares	966837106	354827	5592258	SH	DEFINED	1, 2, 5, 6, 8, 10,	
WISCONSIN ENERGY CORP	Common equity shares	976657106	336065	10719665	SH	DEFINED	1, 2, 5, 6, 8, 10,	
ALTERA CORP	Common equity shares	021441100	531141	11459363	SH	DEFINED	1, 2, 5, 6, 8, 10,	
ALTRIA GROUP INC	Common equity shares	02209S103	2291881	86780771	SH	DEFINED	1, 2, 5, 6, 8, 10,	
HESS CORP	Common equity shares	42809H107	958979	12827428	SH	DEFINED	1, 2, 5, 6, 8, 10,	
AMERICAN AXLE & MFG HOLDINGS	Common equity shares	024061103	16044	1409731	SH	DEFINED	1, 2, 5, 6, 8	
AMERN EAGLE OUTFITTERS INC	Common equity shares	02553E106	68436	5367496	SH	DEFINED	1, 2, 5, 6, 8, 10,	
WELLPOINT INC	Common equity shares	94973V107	1155573	14670145	SH	DEFINED	1, 2, 5, 6, 8, 10,	
AVNET INC	Common equity	053807103	144370	4528489	SH	DEFINED	1, 2, 5, 6, 8, 10,	

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BARNES & NOBLE INC	shares Common equity	067774109	23657	1426679	SH	DEFINED	1, 2, 5, 6, 8, 12
CAPITAL ONE FINANCIAL CORP	shares Common equity	14040H105	980767	18981302	SH	DEFINED	1, 2, 5, 6, 8, 10,
CHARLES RIVER LABS INTL INC	shares Common equity	159864107	52012	1279570	SH	DEFINED	1, 2, 5, 6, 8, 10,
CIGNA CORP	Common equity shares	125509109	534706	10762658	SH	DEFINED	1, 2, 5, 6, 8, 10,
CON-WAY INC	Common equity shares	205944101	53926	1389545	SH	DEFINED	1, 2, 5, 6, 8, 12
COVENTRY HEALTH CARE INC	Common equity shares	222862104	203511	5580110	SH	DEFINED	1, 2, 5, 6, 8, 10,
DORAL FINANCIAL CORP	Common equity shares	25811P886	3229	1647587	SH	DEFINED	1, 2, 6
EXELON CORP	Common equity shares	30161N101	1302289	30398849	SH	DEFINED	1, 2, 5, 6, 8, 10,
KIMBERLY-CLARK CORP	Common equity shares	494368103	1151149	17294972	SH	DEFINED	1, 2, 5, 6, 8, 10,
TORONTO DOMINION BANK	Common equity shares	891160509	2097	24697	SH	DEFINED	1, 10
AETNA INC	Common equity shares	00817Y108	1043758	23673477	SH	DEFINED	1, 2, 5, 6, 8, 10,
ALLSTATE CORP	Common equity shares	020002101	620389	20320833	SH	DEFINED	1, 2, 5, 6, 8, 10,
APPLIED MATERIALS INC	Common equity shares	038222105	677943	52109310	SH	DEFINED	1, 2, 5, 6, 8, 10,
BAKER HUGHES INC	Common equity shares	057224107	1290512	17785356	SH	DEFINED	1, 2, 5, 6, 8, 10,
CADENCE DESIGN SYSTEMS INC	Common equity shares	127387108	74167	7023854	SH	DEFINED	1, 2, 5, 6, 8, 10,
CONSTELLATION ENERGY GRP INC	Common equity shares	210371100	341004	8983241	SH	DEFINED	1, 2, 5, 6, 8, 10,
CORNING INC	Common equity shares	219350105	1023768	56406342	SH	DEFINED	1, 2, 5, 6, 8, 10,
CVS CAREMARK CORP	Common equity shares	126650100	1923067	51722204	SH	DEFINED	1, 2, 5, 6, 8, 10,
DIRECTV	Common equity shares	25490A101	1711294	33673657	SH	DEFINED	1, 2, 5, 6, 8, 10,
EL PASO CORP	Common equity shares	28336L109	660440	32695284	SH	DEFINED	1, 2, 5, 6, 8, 10,
ENERGIZER HOLDINGS INC	Common equity shares	29266R108	157353	2174593	SH	DEFINED	1, 2, 5, 6, 8, 10,
EQUIFAX INC	Common equity shares	294429105	183374	5826152	SH	DEFINED	1, 2, 5, 6, 8, 10,
FISERV INC	Common equity shares	337738108	405691	6477601	SH	DEFINED	1, 2, 5, 6, 8, 10,
HALLIBURTON CO	Common equity shares	406216101	1871366	36693264	SH	DEFINED	1, 2, 5, 6, 8, 10,
HUNTINGTON BANCSHARES	Common equity shares	446150104	271836	41438082	SH	DEFINED	1, 2, 5, 6, 8, 10,
INTL GAME TECHNOLOGY	Common equity shares	459902102	193419	11002083	SH	DEFINED	1, 2, 5, 6, 8, 10,
ITT CORP	Common equity shares	450911102	437318	7828265	SH	DEFINED	1, 2, 5, 6, 8, 10,
LIBERTY GLOBAL INC	Common equity shares	530555101	148341	3293422	SH	DEFINED	1, 2, 5, 6, 8, 10,
LIZ CLAIBORNE INC	Common equity shares	539320101	10786	2016254	SH	DEFINED	1, 2, 5, 6, 8
MICROSOFT CORP	Common equity shares	594918104	7784416	301646254	SH	DEFINED	1, 2, 5, 6, 8, 10,

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ALCOA INC	Common equity shares	013817101	803188	50642271	SH	DEFINED	1,2,5,6,8,10,
FIDELITY NATIONAL INFO SVCS	Common equity shares	31620M106	296352	9624963	SH	DEFINED	1,2,5,6,8,10,
COSTCO WHOLESALE CORP	Common equity shares	22160K105	1324890	16308442	SH	DEFINED	1,2,5,6,8,10,
DOMINION RESOURCES INC	Common equity shares	25746U109	1243194	25755049	SH	DEFINED	1,2,5,6,8,10,
ELECTRONIC ARTS INC	Common equity shares	285512109	279044	11824041	SH	DEFINED	1,2,5,6,8,10,
FEDEX CORP	Common equity shares	31428X106	1091448	11507094	SH	DEFINED	1,2,5,6,8,10,
HARMAN INTERNATIONAL INDS	Common equity shares	413086109	108380	2378158	SH	DEFINED	1,2,5,6,8,10,
HEWLETT-PACKARD CO	Common equity shares	428236103	3840706	106406820	SH	DEFINED	1,2,5,6,8,10,
HILL-ROM HOLDINGS INC	Common equity shares	431475102	83459	1812717	SH	DEFINED	1,2,5,6,8,12,
INTL PAPER CO	Common equity shares	460146103	1006008	33735616	SH	DEFINED	1,2,5,6,8,10,
KRAFT FOODS INC	Common equity shares	50075N104	2995196	85877461	SH	DEFINED	1,2,5,6,8,10,
LINCARE HOLDINGS INC	Common equity shares	532791100	71164	2431249	SH	DEFINED	1,2,5,6,8,12
LINCOLN NATIONAL CORP	Common equity shares	534187109	352010	12355725	SH	DEFINED	1,2,5,6,8,10,
MARSH & MCLENNAN COS	Common equity shares	571748102	642914	20612620	SH	DEFINED	1,2,5,6,8,10,
METLIFE INC	Common equity shares	59156R108	1816865	42084728	SH	DEFINED	1,2,5,6,8,10,
ALLEGHENY TECHNOLOGIES INC	Common equity shares	01741R102	295085	4649325	SH	DEFINED	1,2,5,6,8,10,
ALLERGAN INC	Common equity shares	018490102	917595	11022193	SH	DEFINED	1,2,5,6,8,10,
AMERICAN ELECTRIC POWER CO	Common equity shares	025537101	828924	21998964	SH	DEFINED	1,2,5,6,8,10,
APPLE INC	Common equity shares	037833100	11828666	35239000	SH	DEFINED	1,2,5,6,8,10,
ASHLAND INC	Common equity shares	044209104	129516	2004287	SH	DEFINED	1,2,5,6,8,12,
AUTODESK INC	Common equity shares	052769106	327693	8489468	SH	DEFINED	1,2,5,6,8,10,
AUTOMATIC DATA PROCESSING	Common equity shares	053015103	1054476	20016669	SH	DEFINED	1,2,5,6,8,10,
AUTONATION INC	Common equity shares	05329W102	81116	2215609	SH	DEFINED	1,2,5,6,8,10,
BEMIS CO INC	Common equity shares	081437105	248084	7343886	SH	DEFINED	1,2,5,6,8,10,
BEST BUY CO INC	Common equity shares	086516101	401708	12789187	SH	DEFINED	1,2,5,6,8,10,
BIG LOTS INC	Common equity shares	089302103	86798	2618354	SH	DEFINED	1,2,5,6,8,10,
OFFICEMAX INC	Common equity shares	67622P101	22572	2875091	SH	DEFINED	1,2,5,6,8
BRISTOL-MYERS SQUIBB CO	Common equity shares	110122108	1855001	64085649	SH	DEFINED	1,2,5,6,8,10,
BROADCOM CORP	Common equity shares	111320107	615479	18295937	SH	DEFINED	1,2,5,6,8,10,

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BROWN-FORMAN -CL B	Common equity shares	115637209	350432	4691909	SH	DEFINED	1,2,5,6,8,10,
CENTERPOINT ENERGY INC	Common equity shares	15189T107	387010	20000404	SH	DEFINED	1,2,5,6,8,10,
CENTURYLINK INC	Common equity shares	156700106	1368606	33851259	SH	DEFINED	1,2,5,6,8,10,
CINTAS CORP	Common equity shares	172908105	164793	4989167	SH	DEFINED	1,2,5,6,8,10,
CISCO SYSTEMS INC	Common equity shares	17275R102	3321502	214202255	SH	DEFINED	1,2,5,6,8,10,
FRONTIER COMMUNICATIONS CORP	Common equity shares	35906A108	299117	37065658	SH	DEFINED	1,2,5,6,8,10,
CITRIX SYSTEMS INC	Common equity shares	177376100	543274	6790885	SH	DEFINED	1,2,5,6,8,10,
CMS ENERGY CORP	Common equity shares	125896100	203256	10322705	SH	DEFINED	1,2,5,6,8,10,
COCA-COLA CO	Common equity shares	191216100	5711988	84886128	SH	DEFINED	1,2,5,6,8,10,
COLGATE-PALMOLIVE CO	Common equity shares	194162103	3280434	37529222	SH	DEFINED	1,2,5,6,8,10,
COMERICA INC	Common equity shares	200340107	285855	8268905	SH	DEFINED	1,2,5,6,8,10,
CONOCOPHILLIPS	Common equity shares	20825C104	4158696	55721893	SH	DEFINED	1,2,5,6,8,10,
COOPER INDUSTRIES PLC	Common equity shares	G24140108	173832	2913154	SH	DEFINED	1,2,5,6,8,10,
COOPER TIRE & RUBBER CO	Common equity shares	216831107	29789	1505270	SH	DEFINED	1,2,5,6,8
MOLSON COORS BREWING CO	Common equity shares	60871R209	271998	6079362	SH	DEFINED	1,2,5,6,8,10,
CRANE CO	Common equity shares	224399105	60731	1229076	SH	DEFINED	1,2,5,6,8,12
CUMMINS INC	Common equity shares	231021106	1437068	13886108	SH	DEFINED	1,2,5,6,8,10,
DELUXE CORP	Common equity shares	248019101	45281	1832636	SH	DEFINED	1,2,5,6,8,12,
DEVON ENERGY CORP	Common equity shares	25179M103	1355183	17195600	SH	DEFINED	1,2,5,6,8,10,
DILLARDS INC -CL A	Common equity shares	254067101	35923	689018	SH	DEFINED	1,2,5,6,8,17,
DUKE ENERGY CORP	Common equity shares	26441C105	1112411	59076300	SH	DEFINED	1,2,5,6,8,10,
DYNEGY INC	Common equity shares	26817G300	14720	2378229	SH	DEFINED	1,2,5,6,8
E TRADE FINANCIAL CORP	Common equity shares	269246401	106037	7683985	SH	DEFINED	1,2,5,6,8,10,
EASTMAN CHEMICAL CO	Common equity shares	277432100	309083	3028222	SH	DEFINED	1,2,5,6,8,10,
EBAY INC	Common equity shares	278642103	1368221	42399142	SH	DEFINED	1,2,5,6,8,10,
EMC CORP/MA	Common equity shares	268648102	2077327	75401973	SH	DEFINED	1,2,5,6,8,10,
ENTERGY CORP	Common equity shares	29364G103	552531	8092115	SH	DEFINED	1,2,5,6,8,10,
EOG RESOURCES INC	Common equity shares	26875P101	1116374	10677860	SH	DEFINED	1,2,5,6,8,10,
EXXON MOBIL CORP	Common equity shares	30231G102	157825631	194675266	SH	DEFINED	1,2,5,6,8,10,
FAMILY DOLLAR STORES	Common equity shares	307000109	242959	4622447	SH	DEFINED	1,2,5,6,8,10,
MACY`S INC	Common equity	55616P104	491807	16819496	SH	DEFINED	1,2,5,6,8,10,

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FEDERATED INVESTORS INC	Common equity shares	314211103	73068	3065069	SH	DEFINED	1, 2, 5, 6, 8, 10,
FOREST LABORATORIES -CL A	Common equity shares	345838106	419735	10669332	SH	DEFINED	1, 2, 5, 6, 8, 10,
GAP INC	Common equity shares	364760108	282402	15601956	SH	DEFINED	1, 2, 5, 6, 8, 10,
GILEAD SCIENCES INC	Common equity shares	375558103	1282548	30971980	SH	DEFINED	1, 2, 5, 6, 8, 10,
GOODRICH CORP	Common equity shares	382388106	444447	4653827	SH	DEFINED	1, 2, 5, 6, 8, 10,
GOODYEAR TIRE & RUBBER CO	Common equity shares	382550101	145854	8697519	SH	DEFINED	1, 2, 5, 6, 8, 10,
GRAINGER (WW) INC	Common equity shares	384802104	339417	2209044	SH	DEFINED	1, 2, 5, 6, 8, 10,
HEINZ (HJ) CO	Common equity shares	423074103	635846	11933931	SH	DEFINED	1, 2, 5, 6, 8, 10,
HUMANA INC	Common equity shares	444859102	503351	6249794	SH	DEFINED	1, 2, 5, 6, 8, 10,
INGERSOLL-RAND PLC	Common equity shares	G47791101	524751	11555834	SH	DEFINED	1, 2, 5, 6, 8, 10,
JANUS CAPITAL GROUP INC	Common equity shares	47102X105	61778	6545169	SH	DEFINED	1, 2, 5, 6, 8, 10,
JOHNSON & JOHNSON	Common equity shares	478160104	9277523	139922435	SH	DEFINED	1, 2, 5, 6, 8, 10,
KB HOME	Common equity shares	48666K109	50356	5148922	SH	DEFINED	1, 2, 5, 6, 8, 12
KEYCORP	Common equity shares	493267108	371168	44559710	SH	DEFINED	1, 2, 5, 6, 8, 10,
KOHL`S CORP	Common equity shares	500255104	520620	10410540	SH	DEFINED	1, 2, 5, 6, 8, 10,
LOCKHEED MARTIN CORP	Common equity shares	539830109	5427352	67029081	SH	DEFINED	1, 2, 5, 6, 8, 10,
LOEWS CORP	Common equity shares	540424108	507289	12052375	SH	DEFINED	1, 2, 5, 6, 8, 10,
LOUISIANA-PACIFIC CORP	Common equity shares	546347105	36214	4449061	SH	DEFINED	1, 2, 5, 6, 8, 12
M & T BANK CORP	Common equity shares	55261F104	477650	5430778	SH	DEFINED	1, 2, 5, 6, 8, 10,
MARRIOTT INTL INC	Common equity shares	571903202	399843	11266270	SH	DEFINED	1, 2, 5, 6, 8, 10,
MASCO CORP	Common equity shares	574599106	188061	15632667	SH	DEFINED	1, 2, 5, 6, 8, 10,
MATTEL INC	Common Stock	577081102	351213	12776355	SH	DEFINED	1, 2, 5, 6, 8, 10,
MBIA INC	Common equity shares	55262C100	21412	2463732	SH	DEFINED	1, 2, 5, 6, 8
MCGRAW-HILL COMPANIES	Common equity shares	580645109	546773	13046371	SH	DEFINED	1, 2, 5, 6, 8, 10,
MCKESSON CORP	Common equity shares	58155Q103	800078	9564580	SH	DEFINED	1, 2, 5, 6, 8, 10,
MEADWESTVACO CORP	Common equity shares	583334107	305789	9180383	SH	DEFINED	1, 2, 5, 6, 8, 10,
MEREDITH CORP	Common equity shares	589433101	37029	1189498	SH	DEFINED	1, 2, 5, 6, 8, 12
MGIC INVESTMENT CORP/WI	Common equity shares	552848103	29075	4885443	SH	DEFINED	1, 2, 5, 6, 8
MOLEX INC	Common equity shares	608554101	112327	4358415	SH	DEFINED	1, 2, 5, 6, 8, 10,
MONSTER WORLDWIDE INC	Common Stock	611742107	58172	3967647	SH	DEFINED	1, 2, 5, 6, 8, 10,

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MYLAN INC	Common Stock	628530107	401456	16273140	SH	DEFINED	1,2,5,6,8,10,
NABORS	Common equity	G6359F103	336199	13644690	SH	DEFINED	1,2,5,6,8,10,
INDUSTRIES LTD	shares						
NAVISTAR	Common Stock	63934E108	50180	888639	SH	DEFINED	1,2,5,6,8,12,
INTERNATIONAL							
CORP							
NCR CORP	Common equity	62886E108	83470	4418612	SH	DEFINED	1,2,5,6,8,12,
	shares						
NETAPP INC	Common equity	64110D104	705406	13364936	SH	DEFINED	1,2,5,6,8,10,
	shares						
NEWELL	Common equity	651229106	165123	10463605	SH	DEFINED	1,2,5,6,8,10,
RUBBERMAID INC	shares						
NEWMONT MINING	Common equity	651639106	1087410	20148502	SH	DEFINED	1,2,5,6,8,10,
CORP	shares						
NICOR INC	Common equity	654086107	122050	2229683	SH	DEFINED	1,2,5,6,8,10,
	shares						
NIKE INC	Common equity	654106103	1169404	12996182	SH	DEFINED	1,2,5,6,8,10,
	shares						
NISOURCE INC	Common equity	65473P105	288794	14261678	SH	DEFINED	1,2,5,6,8,10,
	shares						
NOBLE CORP	Common equity	H5833N103	326626	8287843	SH	DEFINED	1,2,5,6,8,10,
	shares						
NORDSTROM INC	Common equity	655664100	290613	6191086	SH	DEFINED	1,2,5,6,8,10,
	shares						
NORFOLK	Common equity	655844108	1008851	13463959	SH	DEFINED	1,2,5,6,8,10,
SOUTHERN CORP	shares						
NORTHERN TRUST	Common equity	665859104	437633	9900368	SH	DEFINED	1,2,5,6,8,10,
CORP	shares						
NOVELLUS	Common equity	670008101	107334	2969866	SH	DEFINED	1,2,5,6,8,10,
SYSTEMS INC	shares						
NUCOR CORP	Common equity	670346105	549808	13338315	SH	DEFINED	1,2,5,6,8,10,
	shares						
OCCIDENTAL	Common equity	674599105	3307179	32131743	SH	DEFINED	1,2,5,6,8,10,
PETROLEUM CORP	shares						
OFFICE DEPOT	Common equity	676220106	48947	11599247	SH	DEFINED	1,2,5,6,8,12
INC	shares						
OMNICOM GROUP	Common equity	681919106	478082	9926928	SH	DEFINED	1,2,5,6,8,10,
	shares						
ORACLE CORP	Common equity	68389X105	4774800	146227278	SH	DEFINED	1,2,5,6,8,10,
	shares						
PACCAR INC	Common equity	693718108	674736	13206912	SH	DEFINED	1,2,5,6,8,10,
	shares						
PALL CORP	Common equity	696429307	247795	4406823	SH	DEFINED	1,2,5,6,8,10,
	shares						
PARAMETRIC	Common equity	699173209	87631	3821547	SH	DEFINED	1,2,5,6,8,12
TECHNOLOGY	shares						
CORP							
PARKER-HANNIFIN	Common equity	701094104	581785	6482974	SH	DEFINED	1,2,5,6,8,10,
CORP	shares						
PAYCHEX INC	Common equity	704326107	360028	11719773	SH	DEFINED	1,2,5,6,8,10,
	shares						
PENNEY (JC) CO	Common equity	708160106	807237	23791167	SH	DEFINED	1,2,5,6,8,10,
	shares						
PEPSICO INC	Common equity	713448108	4097657	58691851	SH	DEFINED	1,2,5,6,8,10,
	shares						
PERKINELMER INC	Common equity	714046109	102994	3827468	SH	DEFINED	1,2,5,6,8,10,
	shares						
PFIZER INC	Common equity	717081103	6252338	305296846	SH	DEFINED	1,2,5,6,8,10,
	shares						
PG&E CORP	Common equity	69331C108	753536	17928510	SH	DEFINED	1,2,5,6,8,10,
	shares						
PINNACLE WEST	Common equity	723484101	342944	7692998	SH	DEFINED	1,2,5,6,8,10,

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CAPITAL CORP	shares						
PITNEY BOWES INC	Common equity shares	724479100	410541	17857702	SH	DEFINED	1, 2, 5, 6, 8, 10,
PLUM CREEK TIMBER CO INC	Real Estate Investment Trust	729251108	244355	6027698	SH	DEFINED	1, 2, 5, 6, 8, 10,
PMC-SIERRA INC	Common equity shares	69344F106	25619	3384489	SH	DEFINED	1, 2, 5, 6, 8
PNC FINANCIAL SVCS GROUP INC	Common equity shares	693475105	1274690	21845333	SH	DEFINED	1, 2, 5, 6, 8, 10,
POWER-ONE INC	Common Stock	73930R102	11301	1395096	SH	DEFINED	1, 2, 6, 8
PPG INDUSTRIES INC	Common equity shares	693506107	710585	8021347	SH	DEFINED	1, 2, 5, 6, 8, 10,
PPL CORP	Common equity shares	69351T106	711476	25564919	SH	DEFINED	1, 2, 5, 6, 8, 10,
PRAXAIR INC	Common equity shares	74005P104	1301943	12011662	SH	DEFINED	1, 2, 5, 6, 8, 10,
PRICE (T. ROWE) GROUP	Common equity shares	74144T108	572637	9490388	SH	DEFINED	1, 2, 5, 6, 8, 10,
PRINCIPAL FINANCIAL GRP INC	Common equity shares	74251V102	379519	12476255	SH	DEFINED	1, 2, 5, 6, 8, 10,
PROCTER & GAMBLE CO	Common equity shares	742718109	7098016	111656815	SH	DEFINED	1, 2, 5, 6, 8, 10,
PROGRESS ENERGY INC	Common equity shares	743263105	1272162	26497943	SH	DEFINED	1, 2, 5, 6, 8, 10,
PROGRESSIVE CORP-OHIO	Common equity shares	743315103	520582	24348948	SH	DEFINED	1, 2, 5, 6, 8, 10,
PRUDENTIAL FINANCIAL INC	Common equity shares	744320102	1193981	18776344	SH	DEFINED	1, 2, 5, 6, 8, 10,
PUBLIC SERVICE ENTRP GRP INC	Common equity shares	744573106	740511	22687291	SH	DEFINED	1, 2, 5, 6, 8, 10,
PULTEGROUP INC	Common equity shares	745867101	121684	15884509	SH	DEFINED	1, 2, 5, 6, 8, 10,
QLOGIC CORP	Common equity shares	747277101	45050	2829856	SH	DEFINED	1, 2, 5, 6, 8, 12
QUALCOMM INC	Common equity shares	747525103	3468119	61069217	SH	DEFINED	1, 2, 5, 6, 8, 10,
QUEST DIAGNOSTICS INC	Common equity shares	74834L100	337701	5714132	SH	DEFINED	1, 2, 5, 6, 8, 10,
RADIOSHACK CORP	Common equity shares	750438103	44227	3322667	SH	DEFINED	1, 2, 5, 6, 8, 12
RAYTHEON CO	Common equity shares	755111507	680902	13659056	SH	DEFINED	1, 2, 5, 6, 8, 10,
REGIONS FINANCIAL CORP	Common equity shares	7591EP100	369984	59674771	SH	DEFINED	1, 2, 5, 6, 8, 10,
REYNOLDS AMERICAN INC	Common equity shares	761713106	455863	12304032	SH	DEFINED	1, 2, 5, 6, 8, 10,
ROBERT HALF INTL INC	Common equity shares	770323103	147725	5464815	SH	DEFINED	1, 2, 5, 6, 8, 10,
ROCKWELL AUTOMATION	Common equity shares	773903109	460909	5312483	SH	DEFINED	1, 2, 5, 6, 8, 10,
ROCKWELL COLLINS INC	Common equity shares	774341101	358030	5803747	SH	DEFINED	1, 2, 5, 6, 8, 10,
ROWAN COS INC	Common equity shares	779382100	251103	6470063	SH	DEFINED	1, 2, 5, 6, 8, 10,
RYDER SYSTEM INC	Common equity shares	783549108	108091	1901260	SH	DEFINED	1, 2, 5, 6, 8, 10,
SAFeway INC	Common equity shares	786514208	342330	14648330	SH	DEFINED	1, 2, 5, 6, 8, 10,
SANMINA-SCI	Common equity	800907206	16459	1593600	SH	DEFINED	1, 2, 5, 6, 8

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CORP	shares							
SARA LEE CORP	Common equity shares	803111103	424861	22372775	SH		DEFINED	1, 2, 5, 6, 8, 10,

ISSUER	CLASS	CUSIP	VALUE	SHS/PRN VAL	SH/PRN	PUT/ CALL	DISCRETION	MANAGERS
AT&T INC	Common equity shares	00206R102	7099917	226844608	SH		DEFINED	1, 2, 5, 6, 8, 10,
SCHLUMBERGER LTD	Common equity shares	806857108	4609973	53356173	SH		DEFINED	1, 2, 5, 6, 8, 10,
SCHWAB (CHARLES) CORP	Common equity shares	808513105	604725	36761340	SH		DEFINED	1, 2, 5, 6, 8, 10,
SEALED AIR CORP	Common equity shares	81211K100	159071	6686373	SH		DEFINED	1, 2, 5, 6, 8, 10,
SEMPRA ENERGY	Common equity shares	816851109	577731	10925439	SH		DEFINED	1, 2, 5, 6, 8, 10,
SHERWIN-WILLIAMS CO	Common equity shares	824348106	373663	4455263	SH		DEFINED	1, 2, 5, 6, 8, 10,
SIGMA-ALDRICH CORP	Common equity shares	826552101	354365	4829165	SH		DEFINED	1, 2, 5, 6, 8, 10,
SIMON PROPERTY GROUP INC	Real Estate Investment Trust	828806109	1668699	14356936	SH		DEFINED	1, 2, 3, 5, 6, 8, 10,
SLM CORP	Common equity shares	78442P106	353193	21010544	SH		DEFINED	1, 2, 5, 6, 8, 10,
SNAP-ON INC	Common equity shares	833034101	120200	1923911	SH		DEFINED	1, 2, 5, 6, 8, 10,
SOUTHERN CO	Common equity shares	842587107	1523405	37726511	SH		DEFINED	1, 2, 5, 6, 8, 10,
SOUTHWEST AIRLINES	Common equity shares	844741108	302770	26512064	SH		DEFINED	1, 2, 5, 6, 8, 10,
SPRINT NEXTEL CORP	Common equity shares	852061100	663729	123141135	SH		DEFINED	1, 2, 5, 6, 8, 10,
ST JUDE MEDICAL INC	Common equity shares	790849103	564668	11843074	SH		DEFINED	1, 2, 5, 6, 8, 10,
TRAVELERS COS INC	Common equity shares	89417E109	1337594	22911932	SH		DEFINED	1, 2, 5, 6, 8, 10,
STANLEY BLACK & DECKER INC	Common equity shares	854502101	514934	7146790	SH		DEFINED	1, 2, 5, 6, 8, 10,
STAPLES INC	Common equity shares	855030102	406354	25718815	SH		DEFINED	1, 2, 5, 6, 8, 10,
STARBUCKS CORP	Common equity shares	855244109	1044252	26443572	SH		DEFINED	1, 2, 5, 6, 8, 10,
STARWOOD HOTELS&RESORTS WRLD	Common equity shares	85590A401	458180	8176046	SH		DEFINED	1, 2, 3, 5, 6, 8, 10,
STATE STREET CORP	Common equity shares	857477103	1074853	23838015	SH		DEFINED	1, 2, 5, 6, 8, 10,
STRYKER CORP	Common equity shares	863667101	681447	11644540	SH		DEFINED	1, 2, 5, 6, 8, 10,
SUNOCO INC	Common equity shares	86764P109	340727	8169094	SH		DEFINED	1, 2, 5, 6, 8, 10,
SUNTRUST BANKS INC	Common equity shares	867914103	594598	23046263	SH		DEFINED	1, 2, 5, 6, 8, 10,



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SUPERVALU INC	Common equity shares	868536103	125610	13348545	SH	DEFINED	1, 2, 5, 6, 8, 10,
SYMANTEC CORP	Common equity shares	871503108	613996	31135765	SH	DEFINED	1, 2, 5, 6, 8, 10,
SYNOVUS FINANCIAL CORP	Common equity shares	87161C105	51168	24600272	SH	DEFINED	1, 2, 5, 6, 8, 12
SYSCO CORP	Common equity shares	871829107	672640	21572840	SH	DEFINED	1, 2, 5, 6, 8, 10,
TARGET CORP	Common equity shares	87612E106	2977732	63477550	SH	DEFINED	1, 2, 5, 6, 8, 10,
TECO ENERGY INC	Common equity shares	872375100	168766	8934321	SH	DEFINED	1, 2, 5, 6, 8, 10,
TELLABS INC	Common equity shares	879664100	60314	13083180	SH	DEFINED	1, 2, 5, 6, 8, 10,
TEMPLE-INLAND INC	Common equity shares	879868107	83663	2812974	SH	DEFINED	1, 2, 5, 6, 8, 12
TENET HEALTHCARE CORP	Common equity shares	88033G100	100610	16124562	SH	DEFINED	1, 2, 5, 6, 8, 10,
TERADYNE INC	Common equity shares	880770102	92878	6275966	SH	DEFINED	1, 2, 5, 6, 8, 10,
TEXAS INSTRUMENTS INC	Common equity shares	882508104	1433783	43673092	SH	DEFINED	1, 2, 5, 6, 8, 10,
TEXTRON INC	Common equity shares	883203101	234697	9940459	SH	DEFINED	1, 2, 5, 6, 8, 10,
THERMO FISHER SCIENTIFIC INC	Common equity shares	883556102	971922	15094078	SH	DEFINED	1, 2, 5, 6, 8, 10,
THOMAS & BETTS CORP	Common equity shares	884315102	67897	1260837	SH	DEFINED	1, 2, 5, 6, 8, 12
TIFFANY & CO	Common equity shares	886547108	356776	4543761	SH	DEFINED	1, 2, 5, 6, 8, 10,
TIME WARNER INC	Common equity shares	887317303	1458134	40091508	SH	DEFINED	1, 2, 5, 6, 8, 10,
TJX COMPANIES INC	Common equity shares	872540109	755833	14388504	SH	DEFINED	1, 2, 5, 6, 8, 10,
TORCHMARK CORP	Common equity shares	891027104	194331	3029861	SH	DEFINED	1, 2, 5, 6, 8, 10,
TRANSOCEAN LTD	Common equity shares	H8817H100	47748	739508	SH	DEFINED	1, 2, 5, 6, 8, 12,
TYCO INTERNATIONAL LTD	Common equity shares	H89128104	918269	19302859	SH	DEFINED	1, 2, 5, 6, 8, 10,
U S BANCORP	Common equity shares	902973304	1945669	76270734	SH	DEFINED	1, 2, 5, 6, 8, 10,
UNION PACIFIC CORP	Common equity shares	907818108	1853581	17754599	SH	DEFINED	1, 2, 5, 6, 8, 10,
UNISYS CORP	Common equity shares	909214306	26828	1044003	SH	DEFINED	1, 2, 5, 6, 8
UNITED PARCEL SERVICE INC	Common equity shares	911312106	2373534	32545383	SH	DEFINED	1, 2, 5, 6, 8, 10,
UNITED STATES STEEL CORP	Common equity shares	912909108	296678	6443975	SH	DEFINED	1, 2, 5, 6, 8, 10,
UNITED TECHNOLOGIES CORP	Common equity shares	913017109	9849514	111281307	SH	DEFINED	1, 2, 5, 6, 8, 10,
UNITEDHEALTH GROUP INC	Common equity shares	91324P102	2110332	41242638	SH	DEFINED	1, 2, 5, 6, 8, 10,
UNUM GROUP	Common equity shares	91529Y106	326022	12795408	SH	DEFINED	1, 2, 5, 6, 8, 10,
VALERO ENERGY CORP	Common equity shares	91913Y100	657155	25970318	SH	DEFINED	1, 2, 5, 6, 8, 10,
VERIZON COMMUNICATIONS	Common equity shares	92343V104	4159089	112105645	SH	DEFINED	1, 2, 5, 6, 8, 10,

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INC VF CORP	Common equity shares	918204108	461933	4255072	SH	DEFINED	1, 2, 5, 6, 8, 10,
CBS CORP	Common equity shares	124857202	687845	24143214	SH	DEFINED	1, 2, 5, 6, 8, 10,
VULCAN MATERIALS CO	Common equity shares	929160109	194867	5057486	SH	DEFINED	1, 2, 5, 6, 8, 10,
WAL-MART STORES INC	Common equity shares	931142103	4173827	79296993	SH	DEFINED	1, 2, 5, 6, 8, 10,
WALGREEN CO	Common equity shares	931422109	1503834	35417818	SH	DEFINED	1, 2, 5, 6, 8, 10,
WASTE MANAGEMENT INC	Common equity shares	94106L109	763820	20494154	SH	DEFINED	1, 2, 5, 6, 8, 10,
WATERS CORP	Common equity shares	941848103	327053	3416164	SH	DEFINED	1, 2, 5, 6, 8, 10,
WATSON PHARMACEUTICALS INC	Common equity shares	942683103	320353	4661114	SH	DEFINED	1, 2, 5, 6, 8, 10,
WELLS FARGO & CO	Common equity shares	949746101	5631074	202015744	SH	DEFINED	1, 2, 5, 6, 8, 10,
WEYERHAEUSER CO	Common equity shares	962166104	431094	19721122	SH	DEFINED	1, 2, 5, 6, 8, 10,
WHIRLPOOL CORP	Common equity shares	963320106	255535	3142334	SH	DEFINED	1, 2, 5, 6, 8, 10,
WILLIAMS COS INC	Common equity shares	969457100	766168	25327818	SH	DEFINED	1, 2, 5, 6, 8, 10,
WORTHINGTON INDUSTRIES	Common equity shares	981811102	82842	3586047	SH	DEFINED	1, 2, 5, 6, 8, 12
XCEL ENERGY INC	Common equity shares	98389B100	530184	21818351	SH	DEFINED	1, 2, 5, 6, 8, 10,
XEROX CORP	Common equity shares	984121103	826719	79416774	SH	DEFINED	1, 2, 5, 6, 8, 10,
XILINX INC	Common equity shares	983919101	359095	9846069	SH	DEFINED	1, 2, 5, 6, 8, 10,
XL GROUP PLC	Common equity shares	G98290102	275590	12538106	SH	DEFINED	1, 2, 5, 6, 8, 10,
YAHOO INC	Common equity shares	984332106	848551	56419997	SH	DEFINED	1, 2, 5, 6, 8, 10,
YUM BRANDS INC	Common equity shares	988498101	1142562	20683826	SH	DEFINED	1, 2, 5, 6, 8, 10,
ZIMMER HOLDINGS INC	Common equity shares	98956P102	481771	7622855	SH	DEFINED	1, 2, 5, 6, 8, 10,
ZIONS BANCORPORATION	Common equity shares	989701107	217969	9078172	SH	DEFINED	1, 2, 5, 6, 8, 10,
NEWS CORP	Common Stock	65248E104	1452053	82036856	SH	DEFINED	1, 2, 5, 6, 8, 10,
SHIP FINANCE INTL LTD	Common equity shares	G81075106	20738	1150922	SH	DEFINED	1, 2, 5, 6
CNO FINANCIAL GROUP INC	Common equity shares	12621E103	40924	5173116	SH	DEFINED	1, 2, 5, 6, 8, 12,
CEPHALON INC	Common equity shares	156708109	239662	2999425	SH	DEFINED	1, 2, 5, 6, 8, 10,
HARRIS CORP	Common equity shares	413875105	228396	5068248	SH	DEFINED	1, 2, 5, 6, 8, 10,
SEARS HOLDINGS CORP	Common equity shares	812350106	253953	3554766	SH	DEFINED	1, 2, 5, 6, 8, 10,
MEMC ELECTRONIC MATERIALS INC	Common equity shares	552715104	64494	7561557	SH	DEFINED	1, 2, 5, 6, 8, 10,
YRC WORLDWIDE INC	Common equity shares	984249300	72	63694	SH	DEFINED	1, 6
CREE INC	Common equity shares	225447101	108456	3229077	SH	DEFINED	1, 2, 5, 6, 8, 10,

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CHESAPEAKE ENERGY CORP	Common equity shares	165167107	813240	27390898	SH	DEFINED	1,2,5,6,8,10,
ALLIANT TECHSYSTEMS INC	Common equity shares	018804104	57942	812319	SH	DEFINED	1,2,5,6,8,12
TIMBERLAND CO -CL A	Common equity shares	887100105	54493	1268119	SH	DEFINED	1,2,5,6,8,12
ABERCROMBIE & FITCH -CL A	Common equity shares	002896207	213499	3190299	SH	DEFINED	1,2,5,6,8,10,
ACXIOM CORP	Common equity shares	005125109	36873	2812747	SH	DEFINED	1,2,5,6,8,12
AFFYMETRIX INC	Common equity shares	00826T108	12569	1585618	SH	DEFINED	1,2,5,6,8
HUBBELL INC -CL B	Common equity shares	443510201	95153	1465233	SH	DEFINED	1,2,5,6,8,12
LANCASTER COLONY CORP	Common equity shares	513847103	39409	648015	SH	DEFINED	1,2,5,6,8,12,
PENTAIR INC	Common equity shares	709631105	194431	4817411	SH	DEFINED	1,2,5,6,8,10,
TOTAL SYSTEM SERVICES INC	Common equity shares	891906109	118367	6371068	SH	DEFINED	1,2,5,6,8,10,
KEY ENERGY SERVICES INC	Common equity shares	492914106	63123	3506789	SH	DEFINED	1,2,5,6,8
EAGLE MATERIALS INC	Common equity shares	26969P108	26502	950992	SH	DEFINED	1,2,5,6,8
NORTHEAST UTILITIES	Common equity shares	664397106	307033	8730019	SH	DEFINED	1,2,5,6,8,10,
PIPER JAFFRAY COS INC	Common equity shares	724078100	13643	473646	SH	DEFINED	1,2,5,6,8
L-3 COMMUNICATIONS HLDGS INC	Common equity shares	502424104	342663	3918460	SH	DEFINED	1,2,5,6,8,10,
WILEY (JOHN) & SONS -CL A	Common equity shares	968223206	61716	1186628	SH	DEFINED	1,2,5,6,8,12
ATMEL CORP	Common equity shares	049513104	158476	11263094	SH	DEFINED	1,2,5,6,8,12
SEI INVESTMENTS CO	Common equity shares	784117103	93910	4171696	SH	DEFINED	1,2,5,6,8,10,
ADTRAN INC	Common equity shares	00738A106	86706	2239830	SH	DEFINED	1,2,5,6,8,12
ADVANCE AUTO PARTS INC	Common equity shares	00751Y106	150443	2572127	SH	DEFINED	1,2,5,6,8,10,
BECKMAN COULTER INC	Common equity shares	075811109	1055	12636	SH	DEFINED	1,2,8,10
CONSTELLATION BRANDS	Common equity shares	21036P108	153193	7357681	SH	DEFINED	1,2,5,6,8,10,
CYTEC INDUSTRIES INC	Common equity shares	232820100	70984	1241199	SH	DEFINED	1,2,5,6,8,12
DOLLAR TREE INC	Common equity shares	256746108	257173	3860134	SH	DEFINED	1,2,5,6,8,10,
DPL INC	Common equity shares	233293109	85936	2849591	SH	DEFINED	1,2,5,6,8,12,
HARTE HANKS INC	Common equity shares	416196103	7270	895210	SH	DEFINED	1,2,5,6,8
ITT EDUCATIONAL SERVICES INC	Common equity shares	45068B109	54002	690269	SH	DEFINED	1,2,5,6,8,10,
JEFFERIES GROUP INC	Common equity shares	472319102	80535	3948070	SH	DEFINED	1,2,5,6,8,10,
NVR INC	Common equity shares	62944T105	141930	195623	SH	DEFINED	1,2,5,6,8,12
PACKAGING CORP	Common equity shares	695156109	68519	2447856	SH	DEFINED	1,2,5,6,8,12

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OF AMERICA POPULAR INC	shares Common equity	733174106	40376	14628586	SH	DEFINED	1, 2, 5, 6, 8, 12
PRECISION CASTPARTS CORP	shares Common equity	740189105	839104	5096275	SH	DEFINED	1, 2, 5, 6, 8, 10,
RAYONIER INC	Real Estate Investment Trust	754907103	157855	2415527	SH	DEFINED	1, 2, 5, 6, 8, 10,
RENT-A-CENTER INC	Common equity shares	76009N100	77736	2543615	SH	DEFINED	1, 2, 5, 6, 8, 12
RYLAND GROUP INC	Common equity shares	783764103	50981	3084046	SH	DEFINED	1, 2, 5, 6, 8, 12
SAKS INC	Common equity shares	79377W108	57385	5137526	SH	DEFINED	1, 2, 5, 6, 8, 12
SPDR S&P 500 ETF	ETF	78462F103	1070082	8108538	SH	DEFINED	1, 2, 5, 10
UTSTARCOM HOLDINGS CORP	Common equity shares	G9310A106	229	146733	SH	DEFINED	1, 5
PATTERSON-UTI ENERGY INC	Common equity shares	703481101	135818	4296867	SH	DEFINED	1, 2, 5, 6, 8, 12
NABI BIOPHARMACEUTICALS	Common Stock	629519109	7020	1304719	SH	DEFINED	1, 2, 5, 6, 8
WMS INDUSTRIES INC	Common equity shares	929297109	44722	1455828	SH	DEFINED	1, 2, 5, 6, 8
PANERA BREAD CO	Common equity shares	69840W108	100545	800130	SH	DEFINED	1, 2, 5, 6, 8, 12
LAWSON SOFTWARE INC	Common equity shares	52078P102	34869	3107584	SH	DEFINED	1, 2, 5, 6, 8
ADOLOR CORP	Common equity shares	00724X102	69	34882	SH	DEFINED	1
AFFILIATED MANAGERS GRP INC	Common equity shares	008252108	133015	1311196	SH	DEFINED	1, 2, 5, 6, 8, 12
ANSYS INC	Common equity shares	03662Q105	123307	2255580	SH	DEFINED	1, 2, 5, 6, 8, 12
APTARGROUP INC	Common equity shares	038336103	90254	1724434	SH	DEFINED	1, 2, 5, 6, 8, 12
AXCELIS TECHNOLOGIES INC	Common equity shares	054540109	3042	1854814	SH	DEFINED	1, 2
BENCHMARK ELECTRONICS INC	Common equity shares	08160H101	26581	1610955	SH	DEFINED	1, 2, 5, 6, 8
BROCADE COMMUNICATIONS SYS	Common equity shares	111621306	42471	6574326	SH	DEFINED	1, 2, 5, 6, 8
BROOKS AUTOMATION INC	Common equity shares	114340102	16174	1489121	SH	DEFINED	1, 2, 5, 6, 8
CARTER'S INC	Common equity shares	146229109	33986	1104884	SH	DEFINED	1, 2, 5, 6, 8
CUMULUS MEDIA INC	Common equity shares	231082108	1258	359311	SH	DEFINED	1, 2
EMULEX CORP	Common equity shares	292475209	17257	2006678	SH	DEFINED	1, 2, 5, 6, 8
ENTEGRIS INC	Common equity shares	29362U104	31054	3068629	SH	DEFINED	1, 2, 5, 6, 8, 17
EXTREME NETWORKS INC	Common Stock	30226D106	5849	1806452	SH	DEFINED	1, 2, 5, 6
FORWARD AIR CORP	Common equity shares	349853101	23596	698357	SH	DEFINED	1, 2, 5, 6, 8
GATX CORP	Common equity shares	361448103	44063	1187078	SH	DEFINED	1, 2, 5, 6, 8, 12

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GENTEX CORP	Common equity shares	371901109	108082	3575463	SH	DEFINED	1,2,5,6,8,12
IDEX CORP	Common equity shares	45167R104	95599	2085068	SH	DEFINED	1,2,5,6,8,12
LTX-CREDENCE CORP	Common Stock	502403207	8089	904967	SH	DEFINED	1,2,6,8
MANHATTAN ASSOCIATES INC	Common equity shares	562750109	19539	567286	SH	DEFINED	1,2,5,6,8
MICROS SYSTEMS INC	Common equity shares	594901100	99780	2007135	SH	DEFINED	1,2,5,6,8,12
MYRIAD GENETICS INC	Common equity shares	62855J104	40507	1783537	SH	DEFINED	1,2,5,6,8,10
NATIONAL INSTRUMENTS CORP	Common equity shares	636518102	67190	2263212	SH	DEFINED	1,2,5,6,8,12
NPS PHARMACEUTICALS INC	Common equity shares	62936P103	28265	2990748	SH	DEFINED	1,2,6,8
OSHKOSH CORP	Common equity shares	688239201	65249	2254415	SH	DEFINED	1,2,5,6,8,12
P F CHANGS CHINA BISTRO INC	Common equity shares	69333Y108	25078	623312	SH	DEFINED	1,2,5,6,8
PLEXUS CORP	Common equity shares	729132100	28667	823625	SH	DEFINED	1,2,5,6,8
ROPER INDUSTRIES INC/DE	Common equity shares	776696106	282880	3395886	SH	DEFINED	1,2,5,6,8,10,
RUBY TUESDAY INC	Common equity shares	781182100	15697	1455897	SH	DEFINED	1,2,5,6,8
SPARTECH CORP	Common equity shares	847220209	4246	697241	SH	DEFINED	1,2,5,8
TEEKAY CORP	Common equity shares	Y8564W103	17619	570448	SH	DEFINED	1,2,5,6,8
VISHAY INTERTECHNOLOGY INC	Common equity shares	928298108	63064	4192646	SH	DEFINED	1,2,5,6,8,12,
GREATBATCH INC	Common equity shares	39153L106	13636	508340	SH	DEFINED	1,2,5,6,8
WINTRUST FINANCIAL CORP	Common equity shares	97650W108	37457	1163948	SH	DEFINED	1,2,5,6,8
ST JOE CO	Common equity shares	790148100	19678	943991	SH	DEFINED	1,2,5,6,8,12
MACERICH CO	Real Estate Investment Trust	554382101	289607	5413166	SH	DEFINED	1,2,3,5,6,8,1
ACADIA REALTY TRUST	Real Estate Investment Trust	004239109	28075	1380907	SH	DEFINED	1,2,3,5,6,8
BROOKFIELD OFFICE PPTYS INC	Common equity shares	112900105	11115	576440	SH	DEFINED	1,2,3,8
CAMDEN PROPERTY TRUST	Real Estate Investment Trust	133131102	155942	2451203	SH	DEFINED	1,2,3,5,6,8,1
CORP OFFICE PPTYS TR INC	Real Estate Investment Trust	22002T108	82039	2637098	SH	DEFINED	1,2,3,5,6,8,1
DEVELOPERS DIVERSIFIED RLTY	Real Estate Investment Trust	251591103	79451	5634678	SH	DEFINED	1,2,3,5,6,8,1
EASTGROUP	Real Estate	277276101	39292	924296	SH	DEFINED	1,2,3,5,6,8

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PROPERTIES	Investment Trust						
ESSEX PROPERTY TRUST	Real Estate Investment Trust	297178105	159210	1176813	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
HOSPITALITY PROPERTIES TRUST	Real Estate Investment Trust	44106M102	115839	4776823	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
LASALLE HOTEL PROPERTIES	Real Estate Investment Trust	517942108	72863	2766341	SH	DEFINED	1, 2, 3, 5, 6, 8
RAMCO-GERSHENSON PROPERTIES	Real Estate Investment Trust	751452202	14722	1188908	SH	DEFINED	1, 2, 3, 5, 6, 8
REGENCY CENTERS CORP	Real Estate Investment Trust	758849103	151809	3452576	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
TANGER FACTORY OUTLET CTRS	Real Estate Investment Trust	875465106	73580	2748669	SH	DEFINED	1, 2, 3, 5, 6, 8
MECHEL OAO	American Depository Receipt	583840103	35569	1488808	SH	DEFINED	1, 2, 5, 6, 8, 10,
MOBILE TELESYSTEMS OJSC	American Depository Receipt	607409109	84797	4458514	SH	DEFINED	1, 2, 5, 6, 8, 10,
LAM RESEARCH CORP	Common equity shares	512807108	158327	3575625	SH	DEFINED	1, 2, 5, 6, 8, 10,
RAMBUS INC	Common equity shares	750917106	32388	2206056	SH	DEFINED	1, 2, 5, 6, 8
METTLER-TOLEDO INTL INC	Common equity shares	592688105	140147	830882	SH	DEFINED	1, 2, 5, 6, 8, 12
NEENAH PAPER INC	Common equity shares	640079109	9492	445938	SH	DEFINED	1, 2, 6
EW SCRIPPS -CL A	Common equity shares	811054402	7101	733959	SH	DEFINED	1, 2, 6
FMC TECHNOLOGIES INC	Common equity shares	30249U101	485207	10832868	SH	DEFINED	1, 2, 5, 6, 8, 10,
AMPHENOL CORP	Common equity shares	032095101	343559	6363147	SH	DEFINED	1, 2, 5, 6, 8, 10,
BJ`S WHOLESALE CLUB INC	Common equity shares	05548J106	74709	1483807	SH	DEFINED	1, 2, 5, 6, 8, 12
CME GROUP INC	Common equity shares	12572Q105	730255	2504432	SH	DEFINED	1, 2, 5, 6, 8, 10,
COMMUNITY HEALTH SYSTEMS INC	Common equity shares	203668108	61248	2385238	SH	DEFINED	1, 2, 5, 6, 8, 12
COVANCE INC	Common equity shares	222816100	103444	1742264	SH	DEFINED	1, 2, 5, 6, 8, 10,
GEN-PROBE INC	Common equity shares	36866T103	87188	1260807	SH	DEFINED	1, 2, 5, 6, 8, 12
REGIS CORP/MN	Common equity shares	758932107	31093	2029733	SH	DEFINED	1, 2, 5, 6, 8, 12
SL GREEN REALTY CORP	Real Estate Investment Trust	78440X101	249078	3005696	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
STANCORP FINANCIAL GROUP INC	Common equity shares	852891100	49542	1174200	SH	DEFINED	1, 2, 5, 6, 8, 12
TELEFLEX INC	Common equity shares	879369106	62951	1031144	SH	DEFINED	1, 2, 5, 6, 8, 12

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URBAN OUTFITTERS INC	Common equity shares	917047102	133684	4748706	SH	DEFINED	1, 2, 5, 6, 8, 10,
AGCO CORP	Common equity shares	001084102	148308	3354859	SH	DEFINED	1, 2, 5, 6, 8, 10,
EDWARDS LIFESCIENCES CORP	Common equity shares	28176E108	386149	4429325	SH	DEFINED	1, 2, 5, 6, 8, 10,
LUBRIZOL CORP	Common equity shares	549271104	253005	1884333	SH	DEFINED	1, 2, 5, 6, 8, 10,
AAON INC	Common equity shares	000360206	8470	387812	SH	DEFINED	1, 2, 5, 6, 8

ISSUER	CLASS	CUSIP	VALUE	SHS/PRN VAL	SH/ PRN	PUT/ CALL	DISCRETION	MANAGERS
AAR CORP	Common equity shares	000361105	26116	963986	SH		DEFINED	1, 2, 5, 6, 8
AMERIS BANCORP	Common equity shares	03076K108	4366	492185	SH		DEFINED	1, 2
A.C. MOORE ARTS & CRAFTS INC	Common equity shares	00086T103	37	14746	SH		DEFINED	1
ABM INDUSTRIES INC	Common equity shares	000957100	27718	1187502	SH		DEFINED	1, 2, 5, 6, 8
AEP INDUSTRIES INC	Common equity shares	001031103	2891	98983	SH		DEFINED	1, 2
AGL RESOURCES INC	Common equity shares	001204106	85972	2111887	SH		DEFINED	1, 2, 5, 6, 8, 12,
AK STEEL HOLDING CORP	Common equity shares	001547108	92379	5861647	SH		DEFINED	1, 2, 5, 6, 8, 10,
PROLOGIS INC	Real Estate Investment Trust	74340W103	774526	21610572	SH		DEFINED	1, 2, 3, 5, 6, 8, 1
AMR CORP/DE	Common equity shares	001765106	25007	4629781	SH		DEFINED	1, 2, 5, 6, 8, 12
APAC CUSTOMER SERVICES INC	Common Stock	00185E106	3082	578186	SH		DEFINED	1, 2, 6
ATMI INC	Common equity shares	00207R101	15215	744850	SH		DEFINED	1, 2, 5, 6, 8
ATP OIL & GAS CORP	Common equity shares	00208J108	21344	1394072	SH		DEFINED	1, 2, 5, 6, 8
AVI BIOPHARMA INC	Common equity shares	002346104	3313	2318596	SH		DEFINED	1, 2, 5
AVX CORP	Common equity shares	002444107	10349	678757	SH		DEFINED	1, 2, 5, 6, 8
AXT INC	Common Stock	00246W103	4598	541960	SH		DEFINED	1, 2
AZZ INC	Common equity shares	002474104	12892	281522	SH		DEFINED	1, 2, 5, 6, 8
AARON`S INC	Common equity shares	002535300	72238	2556215	SH		DEFINED	1, 2, 5, 6, 8, 12
AASTROM BIOSCIENCES INC	Common equity shares	00253U305	54	19746	SH		DEFINED	1
ABAXIS INC	Common equity shares	002567105	13061	479346	SH		DEFINED	1, 2, 6, 8
ABIOMED INC	Common Stock	003654100	10617	655640	SH		DEFINED	1, 2, 5, 6, 8

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ABRAXAS PETROLEUM CORP/NV	Common equity shares	003830106	13856	3617959	SH	DEFINED	1, 2, 6
ACETO CORP	Common equity shares	004446100	3273	488121	SH	DEFINED	1, 2, 8
ACTIVE POWER INC	Common equity shares	00504W100	2513	1025654	SH	DEFINED	1, 2
ACTUATE CORP	Common equity shares	00508B102	5417	925521	SH	DEFINED	1, 2, 5, 6
ACTUANT CORP -CL A	Common equity shares	00508X203	39109	1457587	SH	DEFINED	1, 2, 5, 6, 8
INSPERITY INC	Common equity shares	45778Q107	15044	507964	SH	DEFINED	1, 2, 5, 6, 8
AMAG PHARMACEUTICALS INC	Common Stock	00163U106	8149	433336	SH	DEFINED	1, 2, 5, 6, 8
ADVANCED PHOTONIX INC -CL A	Common equity shares	00754E107	17	11300	SH	DEFINED	1
ADVANCED SEMICON ENGINEERING	American Depository Receipt	00756M404	4121	730512	SH	DEFINED	1, 2, 6, 8
RENAISSANCE LEARNING INC	Common equity shares	75968L105	3108	247867	SH	DEFINED	1, 2, 5, 8
DENNYS CORP	Common equity shares	24869P104	8583	2211712	SH	DEFINED	1, 2, 5, 6, 8
AEGON NV	Similar to ADR Certificates representing ordinary shares	007924103	113	16713	SH	DEFINED	1, 2
ADVANCED ENERGY INDS INC	Common equity shares	007973100	11599	784147	SH	DEFINED	1, 2, 5, 6, 8
ADVENT SOFTWARE INC	Common equity shares	007974108	33528	1190106	SH	DEFINED	1, 2, 5, 6, 8, 12
AGREE REALTY CORP	Real Estate Investment Trust	008492100	4140	185499	SH	DEFINED	1, 2, 3, 8
AGRIUM INC	Common equity shares	008916108	615	7000	SH	DEFINED	8, 18
AIR METHODS CORP	Common equity shares	009128307	18326	245212	SH	DEFINED	1, 2, 6, 8
AIRGAS INC	Common equity shares	009363102	210484	3005426	SH	DEFINED	1, 2, 5, 6, 8, 10,
AKAMAI TECHNOLOGIES INC	Common equity shares	00971T101	214014	6800727	SH	DEFINED	1, 2, 5, 6, 8, 10,
AKORN INC	Common Stock	009728106	8872	1267448	SH	DEFINED	1, 2, 6
ALAMO GROUP INC	Common equity shares	011311107	4028	170102	SH	DEFINED	1, 2
ALASKA AIR GROUP INC	Common equity shares	011659109	91502	1336538	SH	DEFINED	1, 2, 5, 6, 8, 12,
ALASKA COMMUNICATIONS SYS GP	Common equity shares	01167P101	8001	901685	SH	DEFINED	1, 2, 5, 6, 8
ALBANY INTL CORP -CL A	Common equity shares	012348108	15911	602805	SH	DEFINED	1, 2, 5, 6, 8
ALBANY MOLECULAR RESH INC	Common Stock	012423109	2446	508037	SH	DEFINED	1, 2
ALBEMARLE CORP	Common equity shares	012653101	149219	2156296	SH	DEFINED	1, 2, 5, 6, 8, 12



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ALCATEL-LUCENT	American Depository Receipt	013904305	908	157473	SH	DEFINED	1, 5, 8, 12
ALEXANDER & BALDWIN INC	Common equity shares	014482103	47718	990866	SH	DEFINED	1, 2, 5, 6, 8, 12
ALEXANDER`S INC	Real Estate Investment Trust	014752109	31604	79595	SH	DEFINED	1, 2, 3, 5, 6, 8
ALEXANDRIA R E EQUITIES INC	Real Estate Investment Trust	015271109	168508	2176605	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
ALEXION PHARMACEUTICALS INC	Common Stock	015351109	159123	3383387	SH	DEFINED	1, 2, 5, 6, 8, 10,
ALICO INC	Common equity shares	016230104	1822	71048	SH	DEFINED	1, 2, 6
ALIGN TECHNOLOGY INC	Common equity shares	016255101	29676	1301422	SH	DEFINED	1, 2, 5, 6, 8
ALKERMES INC	Common equity shares	01642T108	52593	2827590	SH	DEFINED	1, 2, 5, 6, 8
ALLEGHANY CORP	Common equity shares	017175100	28839	86555	SH	DEFINED	1, 2, 5, 6, 8
ALLETE INC	Common equity shares	018522300	31585	769624	SH	DEFINED	1, 2, 5, 6, 8
BALLY TECHNOLOGIES INC	Common equity shares	05874B107	46224	1136311	SH	DEFINED	1, 2, 5, 6, 8
ALLIANCE RESOURCE PTNRS -LP	Limited Partnership	01877R108	4007	51730	SH	DEFINED	1
ALLIANT ENERGY CORP	Common equity shares	018802108	136906	3367181	SH	DEFINED	1, 2, 5, 6, 8, 10,
ALLIANCE FINANCIAL CORP/NY	Common equity shares	019205103	2516	82472	SH	DEFINED	1, 2
HANOVER INSURANCE GROUP INC	Common equity shares	410867105	43711	1159207	SH	DEFINED	1, 2, 5, 6, 8, 12
ALLOS THERAPEUTICS INC	Common Stock	019777101	3228	1509501	SH	DEFINED	1, 2, 5, 6, 8
ALLSCRIPTS HEALTHCARE SOLTNS	Common equity shares	01988P108	89744	4621191	SH	DEFINED	1, 2, 5, 6, 8, 12
JARDEN CORP	Common equity shares	471109108	43808	1269354	SH	DEFINED	1, 2, 5, 6, 8
ALMOST FAMILY INC	Common Stock	020409108	4604	168091	SH	DEFINED	1, 2, 6, 8
EMPIRE RESORTS INC	Common equity shares	292052107	24	25700	SH	DEFINED	1
SKYWORKS SOLUTIONS INC	Common equity shares	83088M102	103794	4516695	SH	DEFINED	1, 2, 5, 6, 8, 12
ALTAIR NANOTECHNOLOGIES INC	Common equity shares	021373204	20	25102	SH	DEFINED	1, 5
AMCOL INTERNATIONAL CORP	Common equity shares	02341W103	30117	789234	SH	DEFINED	1, 2, 5, 6, 8
AMEDISYS INC	Common equity shares	023436108	18623	699253	SH	DEFINED	1, 2, 5, 6, 8
AMERCO	Common equity shares	023586100	18295	190257	SH	DEFINED	1, 2, 5, 6, 8

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AMERICA MOVIL SA DE CV	American Depository Receipt	02364W105	188469	3497988	SH	DEFINED	1,2,4,5,6,8,1
US AIRWAYS GROUP INC	Common equity shares	90341W108	34220	3840796	SH	DEFINED	1,2,5,6,8
MFA FINANCIAL INC	Real Estate Investment Trust	55272X102	66916	8323284	SH	DEFINED	1,2,5,6,8
AMERICAN CAPITAL LTD.	Common equity shares	02503Y103	35557	3581016	SH	DEFINED	1,2,5,6,8
AMERICAN DENTAL PARTNERS INC	Common equity shares	025353103	3931	303541	SH	DEFINED	1,2
US ECOLOGY INC	Common equity shares	91732J102	6303	368799	SH	DEFINED	1,2,5,8
AMERICAN FINANCIAL GROUP INC	Common equity shares	025932104	72538	2032508	SH	DEFINED	1,2,5,6,8,12,
AMERICAN GREETINGS -CL A	Common equity shares	026375105	34907	1452281	SH	DEFINED	1,2,5,6,8,12
HEALTHWAYS INC	Common equity shares	422245100	11162	735296	SH	DEFINED	1,2,5,6,8
AMERICAN NATIONAL INSURANCE	Common equity shares	028591105	8348	107654	SH	DEFINED	1,2,5,6,8,17
AMERICAN SCIENCE ENGINEERING	Common equity shares	029429107	15978	199719	SH	DEFINED	1,2,5,6,8
AMERICAN SOFTWARE -CL A	Common equity shares	029683109	3352	403386	SH	DEFINED	1,2
AMERICAN STATES WATER CO	Common equity shares	029899101	14784	426542	SH	DEFINED	1,2,5,6,8
AMERICAN TOWER CORP	Common equity shares	029912201	778221	14871379	SH	DEFINED	1,2,5,6,8,10,
AMERICAN SUPERCONDUCTOR CP	Common Stock	030111108	8631	954494	SH	DEFINED	1,2,5,6,8
LRAD CORP	Common equity shares	50213V109	41	14897	SH	DEFINED	1
AMERICAN VANGUARD CORP	Common equity shares	030371108	5200	401047	SH	DEFINED	1,2,8
AMERICAN WOODMARK CORP	Common equity shares	030506109	3815	219991	SH	DEFINED	1,2,5,8
AMERIGON INC	Common Stock	03070L300	7118	409552	SH	DEFINED	1,2,5,6
AMERISTAR CASINOS INC	Common equity shares	03070Q101	14572	614508	SH	DEFINED	1,2,5,8
AMERON INTERNATIONAL CORP	Common equity shares	030710107	23217	353523	SH	DEFINED	1,2,5,6,8
TD AMERITRADE HOLDING CORP	Common equity shares	87236Y108	78755	4036499	SH	DEFINED	1,2,5,6,8,10,
AMERIGAS PARTNERS -LP	Limited Partnership	030975106	3516	78075	SH	DEFINED	1
AMES NATIONAL CORP	Common equity shares	031001100	2393	131610	SH	DEFINED	1,2
AMETEK INC	Common equity shares	031100100	208622	4646395	SH	DEFINED	1,2,5,6,8,10,
AMKOR TECHNOLOGY INC	Common equity shares	031652100	15446	2504058	SH	DEFINED	1,2,5,6,8

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AMPAL AMERICAN ISRAEL -CL A	Common equity shares	032015109	10	10512	SH	DEFINED	1
AMPCO-PITTSBURGH CORP	Common equity shares	032037103	4646	198218	SH	DEFINED	1,2,8
CALIF FIRST NATIONAL BANCORP	Common equity shares	130222102	775	50436	SH	DEFINED	1,2,17
AMSURG CORP	Common equity shares	03232P405	17409	666198	SH	DEFINED	1,2,5,6,8
AMTECH SYSTEMS INC	Common Stock	032332504	2515	121808	SH	DEFINED	1,2
AMYLIN PHARMACEUTICALS INC	Common equity shares	032346108	42178	3157179	SH	DEFINED	1,2,5,6,8
ANADIGICS INC	Common Stock	032515108	4246	1323244	SH	DEFINED	1,2,6,8
ANALOGIC CORP	Common equity shares	032657207	15023	285629	SH	DEFINED	1,2,5,6,8
ANAREN INC	Common equity shares	032744104	8283	389771	SH	DEFINED	1,2,6
ANCHOR BANCORP INC/WI	Common equity shares	032839102	8	10919	SH	DEFINED	1
ANDERSONS INC	Common equity shares	034164103	17288	409225	SH	DEFINED	1,2,5,6,8
ANGLOGOLD ASHANTI LTD	American Depository Receipt	035128206	9416	223704	SH	DEFINED	1,2,6,8
ANIXTER INTL INC	Common equity shares	035290105	46360	709488	SH	DEFINED	1,2,5,6,8,17,
ANNALY CAPITAL MANAGEMENT	Real Estate Investment Trust	035710409	253919	14075465	SH	DEFINED	1,2,5,6,8,10,
ANN INC	Common equity shares	035623107	56564	2167221	SH	DEFINED	1,2,5,6,8,12,
ANTARES PHARMA INC	Common equity shares	036642106	2523	1142434	SH	DEFINED	1,2
ARRIS GROUP INC	Common equity shares	04269Q100	38104	3282498	SH	DEFINED	1,2,5,6,8
HACKETT GROUP INC	Common equity shares	404609109	3138	616251	SH	DEFINED	1,2,5
AGENUS INC	Common Stock	00847G101	36	45866	SH	DEFINED	1
ANWORTH MTG ASSET CORP	Real Estate Investment Trust	037347101	22777	3032730	SH	DEFINED	1,2,5,6,8
APCO OIL AND GAS INTL INC	Common equity shares	G0471F109	14487	166652	SH	DEFINED	1,2,6
APOGEE ENTERPRISES INC	Common equity shares	037598109	15525	1212077	SH	DEFINED	1,2,5,8
APPLIED INDUSTRIAL TECH INC	Common equity shares	03820C105	35285	990925	SH	DEFINED	1,2,5,6,8
ARCH CHEMICALS INC	Common equity shares	03937R102	17768	515916	SH	DEFINED	1,2,5,6,8
ARCH COAL INC	Common equity shares	039380100	182898	6860266	SH	DEFINED	1,2,5,6,8,10,
ARCTIC CAT INC	Common Stock	039670104	3210	238972	SH	DEFINED	1,2
ARDEN GROUP INC -CL A	Common equity shares	039762109	2429	26417	SH	DEFINED	1,2,17
ARENA PHARMACEUTICALS INC	Common Stock	040047102	3254	2390361	SH	DEFINED	1,2,5,6,8
ARIAD	Common equity	04033A100	53709	4740477	SH	DEFINED	1,2,6,8

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PHARMACEUTICALS INC	shares						
ARIBA INC	Common Stock	04033V203	35473	1029095	SH	DEFINED	1, 2, 5, 6, 8
CARDIUM THERAPEUTICS INC	Common equity shares	141916106	11	38600	SH	DEFINED	1
ARKANSAS BEST CORP	Common equity shares	040790107	14316	603152	SH	DEFINED	1, 2, 5, 6, 8
ARQULE INC	Common equity shares	04269E107	7217	1153879	SH	DEFINED	1, 2, 6, 8
ARRAY BIOPHARMA INC	Common equity shares	04269X105	2567	1145534	SH	DEFINED	1, 2
ARROW ELECTRONICS INC	Common equity shares	042735100	155819	3754505	SH	DEFINED	1, 2, 5, 6, 8, 10,
ARROW FINANCIAL CORP	Common equity shares	042744102	5054	206553	SH	DEFINED	1, 2, 5, 8
ARTESIAN RESOURCES -CL A	Common Stock	043113208	2240	124373	SH	DEFINED	1, 2, 5
ARTHROCARE CORP	Common Stock	043136100	19473	581721	SH	DEFINED	1, 2, 6, 8
MERITOR INC	Common equity shares	59001K100	30435	1897399	SH	DEFINED	1, 2, 5, 6, 8
ASIAINFO-LINKAGE INC	Common Stock	04518A104	1116	67338	SH	DEFINED	1, 2, 5, 6
ASPEN TECHNOLOGY INC	Common Stock	045327103	28303	1647448	SH	DEFINED	1, 2, 6
ASSOCIATED BANC-CORP	Common equity shares	045487105	76757	5521951	SH	DEFINED	1, 2, 5, 6, 8, 10,
ASSOCIATED ESTATES RLTY CORP	Real Estate Investment Trust	045604105	16391	1008592	SH	DEFINED	1, 2, 3, 5, 6, 8
ASTEC INDUSTRIES INC	Common equity shares	046224101	16988	459418	SH	DEFINED	1, 2, 5, 6, 8
ASTORIA FINANCIAL CORP	Common equity shares	046265104	39512	3089443	SH	DEFINED	1, 2, 5, 6, 8, 12
ASTRAZENECA PLC	American Depository Receipt	046353108	3480	69502	SH	DEFINED	1
ASTRONICS CORP	Common Stock	046433108	5128	166489	SH	DEFINED	1, 2
ATLANTIC TELE-NETWORK INC	Common equity shares	049079205	8395	218710	SH	DEFINED	1, 2, 5, 6, 8, 17
ATLAS PIPELINE PARTNER LP	Limited Partnership	049392103	3646	110621	SH	DEFINED	1
ATMOS ENERGY CORP	Common equity shares	049560105	149957	4509913	SH	DEFINED	1, 2, 5, 6, 8, 12,
ATRION CORP	Common equity shares	049904105	6822	34485	SH	DEFINED	1, 2, 6, 17
ATWOOD OCEANICS	Common equity shares	050095108	72841	1650643	SH	DEFINED	1, 2, 5, 6, 8, 12
AUDIOVOX CORP -CL A	Common Stock	050757103	2967	392591	SH	DEFINED	1, 2
AUTOBYTEL INC	Common equity shares	05275N106	24	21454	SH	DEFINED	1
AUTOLIV INC	Common equity shares	052800109	114449	1458842	SH	DEFINED	1, 2, 5, 6, 8, 10,
SCIENTIFIC GAMES CORP	Common equity shares	80874P109	22032	2130764	SH	DEFINED	1, 2, 5, 6, 8
AVANIR PHARMACEUTICALS INC	Common equity shares	05348P401	15046	4477231	SH	DEFINED	1, 2, 6

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CELLDEX THERAPEUTICS INC	Common equity shares	15117B103	2303	649115	SH	DEFINED	1,2
AVATAR HOLDINGS INC	Common equity shares	053494100	3177	208508	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	Common equity shares	05367P100	12331	654494	SH	DEFINED	1,2,5,6,8
AVISTA CORP	Common equity shares	05379B107	38235	1488298	SH	DEFINED	1,2,5,6,8
BCE INC	Common Stock	05534B760	343	8746	SH	DEFINED	2,8
BOK FINANCIAL CORP	Common equity shares	05561Q201	27466	501525	SH	DEFINED	1,2,5,6,8
BP PLC	American Depository Receipt	055622104	1743869	39373873	SH	DEFINED	1,2
BRE PROPERTIES INC	Real Estate Investment Trust	05564E106	131874	2643828	SH	DEFINED	1,2,3,5,6,8,1
BADGER METER INC	Common equity shares	056525108	12155	328616	SH	DEFINED	1,2,5,6,8
BAKER (MICHAEL) CORP	Common equity shares	057149106	3351	158718	SH	DEFINED	1,2,8
BALCHEM CORP -CL B	Common equity shares	057665200	26271	600087	SH	DEFINED	1,2,5,6,8
BALDWIN & LYONS -CL B	Common equity shares	057755209	4371	188775	SH	DEFINED	1,2,5
DIAMOND HILL INVESTMENT GRP	Common Stock	25264R207	3701	45579	SH	DEFINED	1,2
BANCFIRST CORP/OK	Common equity shares	05945F103	5315	137704	SH	DEFINED	1,2,5,8,17
BRADESCO BANCO	American Depository Receipt	059460303	175063	8543868	SH	DEFINED	1,2,4,5,6,8,1
BANCO BILBAO VIZCAYA ARGENTA	American Depository Receipt	05946K101	1307	111457	SH	DEFINED	1,5,8,10,12
BANCO SANTANDER SA	American Depository Receipt	05964H105	6799	590852	SH	DEFINED	1,2,5,8,12
BANCO SANTANDER-CHILE	American Depository Receipt	05965X109	24358	259648	SH	DEFINED	1,2,5,6,8,10
BANCOLOMBIA SA	American Depository Receipt	05968L102	32285	483783	SH	DEFINED	1,2,5,6,8,10,
BANCORP RHODE ISLAND INC	Common equity shares	059690107	3056	67421	SH	DEFINED	1,2,17
BANCORPSOUTH INC	Common equity shares	059692103	39253	3163296	SH	DEFINED	1,2,5,6,8,12
BANK OF GRANITE CORP	Common Stock	062401104	11	11559	SH	DEFINED	1
HAMPTON ROADS BANKSHARES INC	Common equity shares	409321502	1365	137664	SH	DEFINED	1,2
BANK KY FINANCIAL CORP	Common Stock	062896105	1606	72100	SH	DEFINED	1,2
BANK OF MARIN BANCORP	Common equity shares	063425102	3433	97023	SH	DEFINED	1,2,6
BANK MUTUAL CORP	Common equity shares	063750103	3470	946169	SH	DEFINED	1,2,5,8
BANK OF THE OZARKS INC	Common equity shares	063904106	15610	299965	SH	DEFINED	1,2,5,6,8
SIERRA	Common equity	82620P102	1989	175703	SH	DEFINED	1,2

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BANCORP/CA	shares							
MITSUBISHI UFJ FINANCIAL GRP	American Depository Receipt	606822104	122	25370	SH	DEFINED	1,2	
BANKATLANTIC BANCORP -CL A	Common equity shares	065908600	33	34337	SH	DEFINED	1	
BARNES GROUP INC	Common equity shares	067806109	26508	1068371	SH	DEFINED	1,2,5,6,8	
BARRICK GOLD CORP	Common equity shares	067901108	5037	111243	SH	DEFINED	1,2,5,8,18	
BARRETT BUSINESS SVCS INC	Common equity shares	068463108	1778	124152	SH	DEFINED	1,2	
BARRY (R G) CORP	Common equity shares	068798107	1388	122914	SH	DEFINED	1,2	
BASSETT FURNITURE INDS	Common equity shares	070203104	87	11037	SH	DEFINED	1,2	
BE AEROSPACE INC	Common equity shares	073302101	99604	2440548	SH	DEFINED	1,2,5,6,8,12	
BEAZER HOMES USA INC	Common equity shares	07556Q105	4944	1458401	SH	DEFINED	1,2,6,8	
BEBE STORES INC	Common equity shares	075571109	4019	657588	SH	DEFINED	1,2,5,6	
BEL FUSE INC	Common equity shares	077347300	5504	253757	SH	DEFINED	1,2	
BELO CORP -SER A COM	Common equity shares	080555105	15107	2006462	SH	DEFINED	1,2,5,6,8	
BENIHANA INC -CL A	Common equity shares	082047200	1904	181701	SH	DEFINED	1,2	
HARVEST NATURAL RESOURCES	Common equity shares	41754V103	15440	1399872	SH	DEFINED	1,2,6	

ISSUER	CLASS	CUSIP	VALUE	SHS/PRN VAL	SH/ PRN	PUT/ CALL	DISCRETION	MANAGERS
BERKLEY (W R) CORP	Common equity shares	084423102	114431	3527398	SH		DEFINED	1,2,5,6,8,10,
BERKSHIRE HATHAWAY INC DEL	Common equity shares	084670108	136076	1172	SH		DEFINED	1,5,6,8,12
BERKSHIRE HATHAWAY	Common equity shares	084670702	5096922	65860225	SH		DEFINED	1,2,5,6,8,10,
BERKSHIRE HILLS BANCORP INC	Common equity shares	084680107	7699	343896	SH		DEFINED	1,2,5,8
BERRY PETROLEUM -CL A	Common equity shares	085789105	63177	1189118	SH		DEFINED	1,2,5,6,8,17
PETROHAWK ENERGY CORP	Common equity shares	716495106	124491	5046645	SH		DEFINED	1,2,5,6,8,10,
CAMAC ENERGY INC	Common equity shares	131745101	952	715461	SH		DEFINED	1,2
BIO-RAD LABORATORIES	Common equity shares	090572207	61310	513647	SH		DEFINED	1,2,5,6,8,12

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INC SAVIENT PHARMACEUTICALS INC	Common equity shares	80517Q100	31308	4180018	SH	DEFINED	1, 2, 5, 6, 8
BIO REFERENCE LABS	Common equity shares	09057G602	10975	525254	SH	DEFINED	1, 2, 5, 6, 8
BIOANALYTICAL SYSTEMS INC	Common Stock	09058M103	22	11400	SH	DEFINED	1
BIOCRYST PHARMACEUTICALS INC	Common Stock	09058V103	1976	517242	SH	DEFINED	1, 2, 5
ADVENTRX PHARMACEUTICALS INC	Common equity shares	00764X202	34	11495	SH	DEFINED	1
BIOMARIN PHARMACEUTICAL INC	Common Stock	09061G101	57296	2105682	SH	DEFINED	1, 2, 5, 6, 8
BIOTIME INC	Common equity shares	09066L105	2076	404767	SH	DEFINED	1, 2, 6
VALEANT PHARMACEUTICALS INTL	Common equity shares	91911K102	4418	85048	SH	DEFINED	1, 2, 5, 6
SYNUTRA INTERNATIONAL INC	Common equity shares	87164C102	3125	317884	SH	DEFINED	1, 2
BIOLASE TECHNOLOGY INC	Common Stock	090911108	2713	527946	SH	DEFINED	1, 2
SYNOVIS LIFE TECH INC	Common Stock	87162G105	3837	220487	SH	DEFINED	1, 2
BIOSPECIFICS TECHNOLOGIES CP	Common Stock	090931106	1431	63891	SH	DEFINED	1, 2, 6
ONCOTHYREON INC	Common equity shares	682324108	5920	644400	SH	DEFINED	1, 2, 6
AUTHENTIDATE HOLDING CORP	Common equity shares	052666104	29	23900	SH	DEFINED	1
BLACK BOX CORP	Common equity shares	091826107	14545	465187	SH	DEFINED	1, 2, 5, 6, 8
BLACK HILLS CORP	Common equity shares	092113109	91893	3053992	SH	DEFINED	1, 2, 5, 6, 8, 12
BLACKROCK INC	Common equity shares	09247X101	670502	3495648	SH	DEFINED	1, 2, 5, 6, 8, 10,
BLOUNT INTL INC	Common equity shares	095180105	16661	953824	SH	DEFINED	1, 2, 5, 6, 8
BLUEGREEN CORP	Common equity shares	096231105	59	19969	SH	DEFINED	1
BLYTH INC	Common equity shares	09643P207	7646	151907	SH	DEFINED	1, 2, 5, 6, 8
BOB EVANS FARMS	Common equity shares	096761101	38881	1112118	SH	DEFINED	1, 2, 5, 6, 8, 12,
BON-TON STORES INC	Common equity shares	09776J101	2112	216859	SH	DEFINED	1, 2
OCLARO INC	Common Stock	67555N206	6820	1015423	SH	DEFINED	1, 2, 6, 8
BORGWARNER INC	Common equity shares	099724106	258679	3201845	SH	DEFINED	1, 2, 5, 6, 8, 10,
BOSTON BEER INC -CL A	Common equity shares	100557107	18510	206527	SH	DEFINED	1, 2, 6, 8
BOSTON PRIVATE FINL HOLDINGS	Common equity shares	101119105	23986	3645955	SH	DEFINED	1, 2, 5, 6, 8
BOTTOMLINE TECHNOLOGIES INC	Common Stock	101388106	17301	700214	SH	DEFINED	1, 2, 6, 8

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BOYD GAMING CORP	Common equity shares	103304101	10512	1208015	SH	DEFINED	1, 2, 5, 6, 8
BRADY CORP	Common equity shares	104674106	39500	1231920	SH	DEFINED	1, 2, 5, 6, 8
BRANDYWINE REALTY TRUST	Real Estate Investment Trust	105368203	41666	3595097	SH	DEFINED	1, 2, 3, 5, 6, 8
BRIDGE BANCORP INC	Common equity shares	108035106	2342	110027	SH	DEFINED	1, 2
BRIGGS & STRATTON	Common equity shares	109043109	24166	1216559	SH	DEFINED	1, 2, 5, 6, 8
BRIGHAM EXPLORATION CO	Common equity shares	109178103	52909	1767709	SH	DEFINED	1, 2, 5, 6, 8
BRIGHTPOINT INC	Common equity shares	109473405	15166	1870440	SH	DEFINED	1, 2, 5, 6, 8
BAT-BRITISH AMER TOBACCO PLC	American Depository Receipt	110448107	500	5690	SH	DEFINED	1
CINCINNATI BELL INC	Common equity shares	171871106	16748	5045388	SH	DEFINED	1, 2, 5, 6, 8
BROOKLINE BANCORP INC	Common equity shares	11373M107	21030	2268258	SH	DEFINED	1, 2, 5, 6, 8, 17
BROWN & BROWN INC	Common equity shares	115236101	74501	2903214	SH	DEFINED	1, 2, 5, 6, 8, 12
BROWN FORMAN CORP	Common equity shares	115637100	1167	16213	SH	DEFINED	1, 2
BROWN SHOE CO INC	Common equity shares	115736100	16795	1576943	SH	DEFINED	1, 2, 5, 6, 8
BRUKER CORP	Common equity shares	116794108	16343	802757	SH	DEFINED	1, 2, 5, 6, 8
MATERION CORP	Common equity shares	576690101	26940	728674	SH	DEFINED	1, 2, 5, 6, 8
BRYN MAWR BANK CORP	Common equity shares	117665109	3346	165276	SH	DEFINED	1, 2
BUCKEYE PARTNERS LP	Limited Partnership	118230101	7309	113211	SH	DEFINED	1
BUCKEYE TECHNOLOGIES INC	Common equity shares	118255108	26227	972077	SH	DEFINED	1, 2, 5, 6, 8
BUCKLE INC	Common equity shares	118440106	30068	704119	SH	DEFINED	1, 2, 5, 6, 8
ADVANCED BATTERY TECH INC	Common equity shares	00752H102	45	45688	SH	DEFINED	1
INCONTACT INC	Common equity shares	45336E109	1849	389400	SH	DEFINED	1, 2
CBL & ASSOCIATES PPTYS INC	Real Estate Investment Trust	124830100	88831	4899850	SH	DEFINED	1, 2, 3, 5, 6, 8, 1
CDI CORP	Common equity shares	125071100	4043	303984	SH	DEFINED	1, 2, 5
CEC ENTERTAINMENT INC	Common equity shares	125137109	20659	515093	SH	DEFINED	1, 2, 5, 6, 8
CH ENERGY GROUP INC	Common equity shares	12541M102	20696	388579	SH	DEFINED	1, 2, 5, 6, 8, 17
C H ROBINSON WORLDWIDE INC	Common equity shares	12541W209	460084	5835640	SH	DEFINED	1, 2, 5, 6, 8, 10,
CLECO CORP	Common equity shares	12561W105	74327	2132780	SH	DEFINED	1, 2, 5, 6, 8, 12
CPI CORP	Common equity shares	125902106	296	22543	SH	DEFINED	1



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CENTRAL PACIFIC FINANCIAL CP	Common equity shares	154760409	2526	180481 SH	DEFINED	1,2,6
CSS INDUSTRIES INC	Common equity shares	125906107	3750	179203 SH	DEFINED	1,2
CNA FINANCIAL CORP	Common equity shares	126117100	15029	517478 SH	DEFINED	1,2,5,6,8,12
CNB FINANCIAL CORP/PA	Common equity shares	126128107	2747	197962 SH	DEFINED	1,2
CNOOC LTD	American Depository Receipt	126132109	2177	9231 SH	DEFINED	1,6
CSG SYSTEMS	Common equity					