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Lloyds Banking Group plc  
Form 13F-HR  
August 02, 2010

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 30th June 2010  
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Check Here if Amendment / /; Amendment Number: -----

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

Institutional Investment Manager Filing this Report:

Name:               Scottish Widows plc  
-----  
Address:            69 Morrison Street  
-----  
                      Edinburgh EH3 8YF  
-----  
                      United Kingdom  
-----

Form 13F File Number: 028-10147  
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Name:               Hill Samuel Bank (Jersey) Limited  
-----  
Address:            PO Box 63  
-----  
                      7 Bond Street  
-----  
                      St Helier  
-----  
                      Jersey JE4 8RS  
-----

Form 13F File Number: 0208-10237  
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Name:               Lloyds TSB Offshore Limited  
-----  
Address:            PO Box 195  
-----  
                      7 Bond Street  
-----  
                      St Helier  
-----  
                      Jersey JE4 8RS  
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Form 13F File Number: 028-10892  
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The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Mr M Wilson  
-----  
Title: Share Disclosure Team  
-----  
Phone: (+44) 113 235 7669  
-----

Signature, Place, and Date of Signing:

----- /s/ M Wilson ----- 02-Aug-10  
-----  
[Signature] [City, State] [Date]

Report Type (Check only one.):

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

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3  
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Form 13F Information Table Entry Total: 698  
-----  
Form 13F Information Table Value Total: \$ 7,431,415  
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(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

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

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

FORM 13F INFORMATION TABLE FOR LLOYDS BANKING GROUP PLC Exchange Rate 1.496

| NAME OF ISSUER                | TITLE OF CLASS | CUSIP     | VALUE US\$<br>000's | NO. OF<br>SHARES | SH/PRN | INVESTMENT<br>DISCRETION |
|-------------------------------|----------------|-----------|---------------------|------------------|--------|--------------------------|
| AFLAC INC                     | COM            | 001055102 | 15,115              | 354,209          | SH     | DEFINED                  |
| AK STL HLDG CORP              | COM            | 001547108 | 72                  | 6,078            | SH     | DEFINED                  |
| ABBOTT LABS                   | COM            | 002824100 | 40,734              | 871,045          | SH     | DEFINED                  |
| ABERCROMBIE & FITCH<br>CO     | CL A           | 002896207 | 425                 | 13,863           | SH     | DEFINED                  |
| ACME PACKET INC               | COM            | 004764106 | 2,025               | 75,332           | SH     | DEFINED                  |
| ADVANCED MICRO<br>DEVICES INC | COM            | 007903107 | 474                 | 64,743           | SH     | DEFINED                  |
| AGNICO EAGLE<br>MINES LTD     | COM            | 008474108 | 7,294               | 120,125          | SH     | DEFINED                  |
| AIR PRODS & CHEMS<br>INC      | COM            | 009158106 | 14,037              | 216,500          | SH     | DEFINED                  |
| AIRGAS INC                    | COM            | 009363102 | 844                 | 13,578           | SH     | DEFINED                  |
| ALBERTO CULVER CO<br>NEW      | COM            | 013078100 | 13,378              | 493,586          | SH     | DEFINED                  |
| ALCOA INC                     | COM            | 013817101 | 10,740              | 1,067,135        | SH     | DEFINED                  |
| ALLEGHENY ENERGY<br>INC       | COM            | 017361106 | 501                 | 24,279           | SH     | DEFINED                  |
| ALLERGAN INC                  | COM            | 018490102 | 369                 | 6,350            | SH     | DEFINED                  |
| ALLSTATE CORP                 | COM            | 020002101 | 16,714              | 581,564          | SH     | DEFINED                  |
| ALTERA CORP                   | COM            | 021441100 | 1,131               | 45,614           | SH     | DEFINED                  |
| AMAZON COM INC                | COM            | 023135106 | 21,284              | 194,734          | SH     | DEFINED                  |
| AMEREN CORP                   | COM            | 023608102 | 1,107               | 46,584           | SH     | DEFINED                  |
| AMERICAN ELEC PWR<br>INC      | COM            | 025537101 | 4,200               | 129,996          | SH     | DEFINED                  |
| AMERICAN EXPRESS CO           | COM            | 025816109 | 24,606              | 620,116          | SH     | DEFINED                  |
| AMERICAN INTL<br>GROUP INC    | COM NEW        | 026874784 | 758                 | 22,009           | SH     | DEFINED                  |
| AMERICAN TOWER CORP           | CL A           | 029912201 | 26,762              | 601,817          | SH     | DEFINED                  |
| AMGEN INC                     | COM            | 031162100 | 31,985              | 608,030          | SH     | DEFINED                  |
| AMGEN INC                     | COM            | 031162100 | 3,236               | 61,530           | SH     | DEFINED                  |
| AMGEN INC                     | COM            | 031162100 | 4                   | 81               | SH     | DEFINED                  |
| AMGEN INC                     | COM            | 031162100 | 194                 | 3,689            | SH     | DEFINED                  |
| AMPHENOL CORP NEW             | CL A           | 032095101 | 24,494              | 623,418          | SH     | DEFINED                  |
| ANADARKO PETE CORP            | COM            | 032511107 | 6,060               | 168,028          | SH     | DEFINED                  |
| ANALOG DEVICES INC            | COM            | 032654105 | 565                 | 20,296           | SH     | DEFINED                  |
| ANGLOGOLD ASHANTI<br>LTD      | SPONSORED ADR  | 035128206 | 334                 | 7,760            | SH     | DEFINED                  |
| AON CORP                      | COM            | 037389103 | 28,355              | 763,677          | SH     | DEFINED                  |
| APACHE CORP                   | COM            | 037411105 | 31,013              | 368,357          | SH     | DEFINED                  |
| APOLLO GROUP INC              | CL A           | 037604105 | 344                 | 8,100            | SH     | DEFINED                  |
| APPLE INC                     | COM            | 037833100 | 192,801             | 766,575          | SH     | DEFINED                  |
| APPLE INC                     | COM            | 037833100 | 3,285               | 13,061           | SH     | DEFINED                  |
| APPLE INC                     | COM            | 037833100 | 4                   | 19               | SH     | DEFINED                  |
| APPLE INC                     | COM            | 037833100 | 199                 | 792              | SH     | DEFINED                  |
| APPLIED MATLS INC             | COM            | 038222105 | 11,546              | 960,210          | SH     | DEFINED                  |
| APPLIED MATLS INC             | COM            | 038222105 | 2,485               | 206,747          | SH     | DEFINED                  |

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|                                 |          |           |         |           |    |         |
|---------------------------------|----------|-----------|---------|-----------|----|---------|
| APPLIED MATLS INC               | COM      | 038222105 | 3       | 314       | SH | DEFINED |
| APPLIED MATLS INC               | COM      | 038222105 | 162     | 13,526    | SH | DEFINED |
| ARCHER DANIELS<br>MIDLAND CO    | COM      | 039483102 | 5,531   | 214,317   | SH | DEFINED |
| ARYX THERAPEUTICS<br>INC        | COM      | 043387109 | 222     | 520,142   | SH | DEFINED |
| AUTODESK INC                    | COM      | 052769106 | 347     | 14,273    | SH | DEFINED |
| AUTOMATIC DATA<br>PROCESSING IN | COM      | 053015103 | 5,825   | 144,711   | SH | DEFINED |
| AUTOZONE INC                    | COM      | 053332102 | 758     | 3,924     | SH | DEFINED |
| AVERY DENNISON CORP             | COM      | 53611109  | 518     | 16,152    | SH | DEFINED |
| AVON PRODS INC                  | COM      | 054303102 | 6,438   | 242,815   | SH | DEFINED |
| BB&T CORP                       | COM      | 054937107 | 16,937  | 643,644   | SH | DEFINED |
| BMC SOFTWARE INC                | COM      | 055921100 | 972     | 28,070    | SH | DEFINED |
| BAKER HUGHES INC                | COM      | 057224107 | 2,259   | 54,363    | SH | DEFINED |
| BAKER HUGHES INC                | COM      | 057224107 | 9       | 240       | SH | DEFINED |
| BALDOR ELEC CO                  | COM      | 057741100 | 1,161   | 32,177    | SH | DEFINED |
| BALL CORP                       | COM      | 058498106 | 1,241   | 23,495    | SH | DEFINED |
| BANK OF AMERICA<br>CORPORATION  | COM      | 060505104 | 133,105 | 9,262,708 | SH | DEFINED |
| BANK OF AMERICA<br>CORPORATION  | COM      | 060505104 | 18      | 1,268     | SH | DEFINED |
| BANK OF NEW YORK<br>MELLON CORP | COM      | 064058100 | 19,314  | 782,747   | SH | DEFINED |
| BANK OF NEW YORK<br>MELLON CORP | COM      | 064058100 | 45      | 1,850     | SH | DEFINED |
| BARD C R INC                    | COM      | 067383109 | 1,603   | 20,677    | SH | DEFINED |
| BARRICK GOLD CORP               | COM      | 067901108 | 4       | 105       | SH | DEFINED |
| BAXTER INTL INC                 | COM      | 071813109 | 19,170  | 471,895   | SH | DEFINED |
| BEACON ROOFING<br>SUPPLY INC    | COM      | 073685109 | 1,026   | 56,966    | SH | DEFINED |
| BECTON DICKINSON &<br>CO        | COM      | 075887109 | 19,412  | 287,227   | SH | DEFINED |
| BED BATH & BEYOND<br>INC        | COM      | 075896100 | 12,204  | 329,197   | SH | DEFINED |
| BEMIS INC                       | COM      | 081437105 | 421     | 15,608    | SH | DEFINED |
| BERKSHIRE HATHAWAY<br>INC DEL   | CL B NEW | 084670702 | 62,093  | 779,526   | SH | DEFINED |
| BEST BUY INC                    | COM      | 086516101 | 3,377   | 99,797    | SH | DEFINED |
| BIG LOTS INC                    | COM      | 089302103 | 969     | 30,190    | SH | DEFINED |
| BLOCK H & R INC                 | COM      | 093671105 | 1,230   | 78,475    | SH | DEFINED |
| BOEING CO                       | COM      | 097023105 | 26,455  | 421,661   | SH | DEFINED |
| BOSTON SCIENTIFIC<br>CORP       | COM      | 101137107 | 34      | 5,970     | SH | DEFINED |
| BRISTOL MYERS<br>SQUIBB CO      | COM      | 110122108 | 25,971  | 1,041,367 | SH | DEFINED |
| BROADCOM CORP                   | CL A     | 111320107 | 33,969  | 1,030,310 | SH | DEFINED |
| BROWN FORMAN CORP               | CL B     | 115637209 | 1,458   | 25,495    | SH | DEFINED |
| CBS CORP NEW                    | CL B     | 124857202 | 22,995  | 1,777,758 | SH | DEFINED |
| CF INDS HLDGS INC               | COM      | 125269100 | 1,031   | 16,268    | SH | DEFINED |
| CIGNA CORP                      | COM      | 125509109 | 1,329   | 42,804    | SH | DEFINED |
| CMS ENERGY CORP                 | COM      | 125896100 | 18,337  | 1,250,856 | SH | DEFINED |
| CSX CORP                        | COM      | 126408103 | 16,352  | 329,589   | SH | DEFINED |
| CVS CAREMARK<br>CORPORATION     | COM      | 126650100 | 22,625  | 772,067   | SH | DEFINED |
| CVS CAREMARK                    |          |           |         |           |    |         |

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|                     |               |           |        |            |    |         |
|---------------------|---------------|-----------|--------|------------|----|---------|
| CORPORATION         | COM           | 126650100 | 3,127  | 106,653    | SH | DEFINED |
| CVS CAREMARK        |               |           |        |            |    |         |
| CORPORATION         | COM           | 126650100 | 4      | 159        | SH | DEFINED |
| CVS CAREMARK        |               |           |        |            |    |         |
| CORPORATION         | COM           | 126650100 | 194    | 6,634      | SH | DEFINED |
| CABOT OIL & GAS     |               |           |        |            |    |         |
| CORP                | COM           | 127097103 | 72     | 2,305      | SH | DEFINED |
| CAMPBELL SOUP CO    | COM           | 134429109 | 16,538 | 461,778    | SH | DEFINED |
| CARMAX INC          | COM           | 143130102 | 772    | 38,800     | SH | DEFINED |
| CARNIVAL CORP       | PAIRED CTF    | 143658300 | 49,898 | 1,649,810  | SH | DEFINED |
| CATERPILLAR INC DEL | COM           | 149123101 | 18,759 | 312,296    | SH | DEFINED |
| CELGENE CORP        | COM           | 151020104 | 13,347 | 262,747    | SH | DEFINED |
| CEMEX SAB DE CV     | SPON ADR NEW  | 151290889 | 76,100 | 7,873,834  | SH | DEFINED |
| CENTURYLINK INC     | COM           | 156700106 | 2,190  | 65,781     | SH | DEFINED |
| CEPHALON INC        | COM           | 156708109 | 1,400  | 24,674     | SH | DEFINED |
| CERNER CORP         | COM           | 156782104 | 895    | 11,800     | SH | DEFINED |
| CHEESECAKE FACTORY  |               |           |        |            |    |         |
| INC                 | COM           | 163072101 | 1,098  | 49,339     | SH | DEFINED |
| CHESAPEAKE ENERGY   |               |           |        |            |    |         |
| CORP                | COM           | 165167107 | 14,200 | 678,315    | SH | DEFINED |
| CHEVRON CORP NEW    | COM           | 166764100 | 67,052 | 988,313    | SH | DEFINED |
| CHUBB CORP          | COM           | 171232101 | 9,350  | 186,943    | SH | DEFINED |
| CINCINNATI FINL     |               |           |        |            |    |         |
| CORP                | COM           | 172062101 | 14,187 | 548,089    | SH | DEFINED |
| CINTAS CORP         | COM           | 172908105 | 309    | 12,907     | SH | DEFINED |
| CITIGROUP INC       | COM           | 172967101 | 44,484 | 11,830,988 | SH | DEFINED |
| CITRIX SYS INC      | COM           | 177376100 | 30,094 | 712,558    | SH | DEFINED |
| CLOROX CO DEL       | COM           | 189054109 | 1,367  | 22,001     | SH | DEFINED |
| COACH INC           | COM           | 189754104 | 8,479  | 232,072    | SH | DEFINED |
|                     |               |           |        |            |    |         |
| COCA COLA CO        | COM           | 191216100 | 75,279 | 1,502,434  | SH | DEFINED |
| COCA COLA CO        | COM           | 191216100 | 12     | 245        | SH | DEFINED |
| COCA COLA           |               |           |        |            |    |         |
| ENTERPRISES INC     | COM           | 191219104 | 1,671  | 64,605     | SH | DEFINED |
| COGNIZANT           |               |           |        |            |    |         |
| TECHNOLOGY          |               |           |        |            |    |         |
| SOLUTIO             | CL A          | 192446102 | 2,270  | 45,366     | SH | DEFINED |
| COLGATE PALMOLIVE   |               |           |        |            |    |         |
| CO                  | COM           | 194162103 | 29,766 | 378,038    | SH | DEFINED |
| COLGATE PALMOLIVE   |               |           |        |            |    |         |
| CO                  | COM           | 194162103 | 47     | 600        | SH | DEFINED |
| COMERICA INC        | COM           | 200340107 | 1,110  | 30,157     | SH | DEFINED |
| COMPANIA DE MINAS   |               |           |        |            |    |         |
| BUENAVENTU          | SPONSORED ADR | 204448104 | 441    | 20,400     | SH | DEFINED |
| COMPUTER SCIENCES   |               |           |        |            |    |         |
| CORP                | COM           | 205363104 | 11,536 | 255,062    | SH | DEFINED |
| COMPUWARE CORP      | COM           | 205638109 | 328    | 41,141     | SH | DEFINED |
| CONAGRA FOODS INC   | COM           | 205887102 | 24,043 | 1,031,017  | SH | DEFINED |
| CONCUR              |               |           |        |            |    |         |
| TECHNOLOGIES INC    | COM           | 206708109 | 1,741  | 40,750     | SH | DEFINED |
| CONSOLIDATED        |               |           |        |            |    |         |
| EDISON INC          | COM           | 209115104 | 1,672  | 38,820     | SH | DEFINED |
| CONSTELLATION       |               |           |        |            |    |         |
| ENERGY GROUP I      | COM           | 210371100 | 2,117  | 65,677     | SH | DEFINED |
| COOPER COS INC      | COM NEW       | 216648402 | 3,950  | 99,332     | SH | DEFINED |
| CORNING INC         | COM           | 219350105 | 3,646  | 225,921    | SH | DEFINED |
| COVENTRY HEALTH     |               |           |        |            |    |         |

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|                                |            |           |        |           |    |         |
|--------------------------------|------------|-----------|--------|-----------|----|---------|
| CARE INC                       | COM        | 222862104 | 798    | 45,162    | SH | DEFINED |
| CUMMINS INC                    | COM        | 231021106 | 27,175 | 417,184   | SH | DEFINED |
| CYPRESS<br>SEMICONDUCTOR CORP  | COM        | 232806109 | 1,319  | 131,364   | SH | DEFINED |
| DTE ENERGY CO                  | COM        | 233331107 | 2,073  | 45,449    | SH | DEFINED |
| DANAHER CORP DEL               | COM        | 235851102 | 13,376 | 360,442   | SH | DEFINED |
| DARDEN RESTAURANTS<br>INC      | COM        | 237194105 | 1,535  | 39,504    | SH | DEFINED |
| DEAN FOODS CO NEW              | COM        | 242370104 | 353    | 35,132    | SH | DEFINED |
| DEERE & CO                     | COM        | 244199105 | 19,304 | 346,859   | SH | DEFINED |
| DEERE & CO                     | COM        | 244199105 | 14     | 266       | SH | DEFINED |
| DENBURY RES INC                | COM NEW    | 247916208 | 14     | 1,000     | SH | DEFINED |
| DENTSPLY INTL INC<br>NEW       | COM        | 249030107 | 428    | 14,333    | SH | DEFINED |
| DEVRY INC DEL                  | COM        | 251893103 | 6,173  | 117,644   | SH | DEFINED |
| DISNEY WALT CO                 | COM DISNEY | 254687106 | 27,590 | 876,291   | SH | DEFINED |
| DISCOVER FINL SVCS             | COM        | 254709108 | 1,236  | 88,385    | SH | DEFINED |
| DONNELLEY R R &<br>SONS CO     | COM        | 257867101 | 522    | 31,930    | SH | DEFINED |
| DOVER CORP                     | COM        | 260003108 | 1,983  | 47,460    | SH | DEFINED |
| DOW CHEM CO                    | COM        | 260543103 | 14,555 | 613,398   | SH | DEFINED |
| DRIL-QUIP INC                  | COM        | 262037104 | 1,177  | 26,739    | SH | DEFINED |
| DU PONT E I DE<br>NEMOURS & CO | COM        | 263534109 | 5,411  | 156,411   | SH | DEFINED |
| E M C CORP MASS                | COM        | 268648102 | 27,594 | 1,508,711 | SH | DEFINED |
| E TRADE FINANCIAL<br>CORP      | COM NEW    | 269246401 | 346    | 29,321    | SH | DEFINED |
| EASTMAN CHEM CO                | COM        | 277432100 | 939    | 17,605    | SH | DEFINED |
| EASTMAN KODAK CO               | COM        | 277461109 | 118    | 27,275    | SH | DEFINED |
| EATON CORP                     | COM        | 278058102 | 22,627 | 345,669   | SH | DEFINED |
| EBAY INC                       | COM        | 278642103 | 15,952 | 813,288   | SH | DEFINED |
| ECOLAB INC                     | COM        | 278865100 | 15,116 | 336,520   | SH | DEFINED |
| EDISON INTL                    | COM        | 281020107 | 2,652  | 83,670    | SH | DEFINED |
| ELECTRONIC ARTS INC            | COM        | 285512109 | 88     | 6,118     | SH | DEFINED |
| EMERSON ELEC CO                | COM        | 291011104 | 23,995 | 549,529   | SH | DEFINED |
| EQUIFAX INC                    | COM        | 294429105 | 51,145 | 1,823,055 | SH | DEFINED |
| EXPEDITORS INTL<br>WASH INC    | COM        | 302130109 | 543    | 15,756    | SH | DEFINED |
| EXPRESS SCRIPTS INC            | COM        | 302182100 | 16,997 | 361,448   | SH | DEFINED |
| FLIR SYS INC                   | COM        | 302445101 | 675    | 23,212    | SH | DEFINED |
| F M C CORP                     | COM NEW    | 302491303 | 985    | 17,158    | SH | DEFINED |
| FAMILY DLR STORES<br>INC       | COM        | 307000109 | 2,218  | 58,834    | SH | DEFINED |
| FASTENAL CO                    | COM        | 311900104 | 16,797 | 334,507   | SH | DEFINED |
| FEDERAL NATL MTG<br>ASSN       | COM        | 313586109 | 0      | 1,520     | SH | DEFINED |
| FEDERATED INVS INC<br>PA       | CL B       | 314211103 | 182    | 8,815     | SH | DEFINED |
| FIFTH THIRD BANCORP            | COM        | 316773100 | 2,514  | 204,494   | SH | DEFINED |
| FIRST HORIZON NATL<br>CORP     | COM        | 320517105 | 233    | 20,373    | SH | DEFINED |
| FIRST SOLAR INC                | COM        | 336433107 | 465    | 4,083     | SH | DEFINED |
| FISERV INC                     | COM        | 337738108 | 13,771 | 301,784   | SH | DEFINED |
| FIRSTENERGY CORP               | COM        | 337932107 | 1,809  | 51,374    | SH | DEFINED |
| FLUOR CORP NEW                 | COM        | 343412102 | 1,576  | 37,090    | SH | DEFINED |
| FOMENTO ECONOMICO              |            |           |        |           |    |         |

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|                                 |                |           |         |           |    |         |
|---------------------------------|----------------|-----------|---------|-----------|----|---------|
| MEXICANO S                      | SPON ADR UNITS | 344419106 | 1,859   | 43,085    | SH | DEFINED |
| FORD MTR CO DEL                 | COM PAR \$0.01 | 345370860 | 22,948  | 2,278,871 | SH | DEFINED |
| FOREST LABS INC                 | COM            | 345838106 | 12,098  | 441,147   | SH | DEFINED |
| FORTUNE BRANDS INC              | COM            | 349631101 | 12,669  | 323,336   | SH | DEFINED |
| FRANKLIN RES INC                | COM            | 354613101 | 13,296  | 154,215   | SH | DEFINED |
| GANNETT INC                     | COM            | 364730101 | 2,578   | 191,636   | SH | DEFINED |
| GAP INC DEL                     | COM            | 364760108 | 3,478   | 178,804   | SH | DEFINED |
| GENERAL DYNAMICS<br>CORP        | COM            | 369550108 | 19,093  | 325,962   | SH | DEFINED |
| GENERAL ELECTRIC<br>CO          | COM            | 369604103 | 81,973  | 5,690,623 | SH | DEFINED |
| GENERAL MLS INC                 | COM            | 370334104 | 7,338   | 206,751   | SH | DEFINED |
| GENUINE PARTS CO                | COM            | 372460105 | 36,442  | 923,658   | SH | DEFINED |
| GENZYME CORP                    | COM            | 372917104 | 55      | 1,094     | SH | DEFINED |
| GERDAU S A                      | SPONSORED ADR  | 373737105 | 939     | 71,300    | SH | DEFINED |
| GILEAD SCIENCES INC             | COM            | 375558103 | 16,289  | 475,197   | SH | DEFINED |
| GOLDCORP INC NEW                | COM            | 380956409 | 15,913  | 363,030   | SH | DEFINED |
| GOODRICH CORP                   | COM            | 382388106 | 19,101  | 288,210   | SH | DEFINED |
| GOODYEAR TIRE &<br>RUBR CO      | COM            | 382550101 | 5,850   | 588,908   | SH | DEFINED |
| GRAINGER W W INC                | COM            | 384802104 | 34,756  | 349,400   | SH | DEFINED |
| HALLIBURTON CO                  | COM            | 406216101 | 36,985  | 1,505,928 | SH | DEFINED |
| HARLEY DAVIDSON INC             | COM            | 412822108 | 48      | 2,192     | SH | DEFINED |
| HARMAN INTL INDS<br>INC         | COM            | 413086109 | 183     | 6,132     | SH | DEFINED |
| HARRIS CORP DEL                 | COM            | 413875105 | 807     | 19,394    | SH | DEFINED |
| HARTFORD FINL SVCS<br>GROUP INC | COM            | 416515104 | 2,614   | 118,255   | SH | DEFINED |
| HASBRO INC                      | COM            | 418056107 | 1,131   | 27,524    | SH | DEFINED |
| HAWAIIAN ELEC<br>INDUSTRIES     | COM            | 419870100 | 3,240   | 142,360   | SH | DEFINED |
| HEICO CORP NEW                  | COM            | 422806109 | 507     | 14,122    | SH | DEFINED |
| HEINZ H J CO                    | COM            | 423074103 | 16,693  | 386,416   | SH | DEFINED |
| HELMERICH & PAYNE<br>INC        | COM            | 423452101 | 944     | 25,853    | SH | DEFINED |
| HERSHEY CO                      | COM            | 427866108 | 1,956   | 40,836    | SH | DEFINED |
| HEWLETT PACKARD CO              | COM            | 428236103 | 105,274 | 2,433,240 | SH | DEFINED |
| HEWLETT PACKARD CO              | COM            | 428236103 | 3,858   | 89,163    | SH | DEFINED |
| HEWLETT PACKARD CO              | COM            | 428236103 | 5       | 126       | SH | DEFINED |
| HEWLETT PACKARD CO              | COM            | 428236103 | 237     | 5,494     | SH | DEFINED |
| HIBBETT SPORTS INC              | COM            | 428567101 | 744     | 31,070    | SH | DEFINED |
| HOME DEPOT INC                  | COM            | 437076102 | 27,646  | 985,424   | SH | DEFINED |
| HONEYWELL INTL INC              | COM            | 438516106 | 19,159  | 491,207   | SH | DEFINED |
| HORMEL FOODS CORP               | COM            | 440452100 | 1,069   | 26,403    | SH | DEFINED |
| HOSPIRA INC                     | COM            | 441060100 | 1,437   | 25,032    | SH | DEFINED |
| HUDSON CITY BANCORP             | COM            | 443683107 | 1,198   | 97,867    | SH | DEFINED |
| HUMANA INC                      | COM            | 444859102 | 2,853   | 62,480    | SH | DEFINED |
| HUNT J B TRANS SVCS<br>INC      | COM            | 445658107 | 15,163  | 464,056   | SH | DEFINED |
| HUNTINGTON<br>BANCSHARES INC    | COM            | 446150104 | 638     | 114,905   | SH | DEFINED |
| ITT CORP NEW                    | COM            | 450911102 | 1,838   | 40,936    | SH | DEFINED |
| ILLINOIS TOOL WKS<br>INC        | COM            | 452308109 | 1,946   | 47,136    | SH | DEFINED |
| ILLINOIS TOOL WKS<br>INC        | COM            | 452308109 | 1,536   | 37,230    | SH | DEFINED |
| ILLINOIS TOOL WKS<br>INC        | COM            | 452308109 | 3       | 75        | SH | DEFINED |

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|---|-----------------|-----------|---------|-----------|----|---------|
| ILLINOIS TOOL WKS<br>INC                              | COM             | 452308109 | 109     | 2,661     | SH | DEFINED |
| INFOSYS<br>TECHNOLOGIES LTD                           | SPONSORED ADR   | 456788108 | 6,085   | 101,592   | SH | DEFINED |
| INTEL CORP  | COM             | 458140100 | 55,068  | 2,832,005 | SH | DEFINED |
| INTEL CORP  | COM             | 458140100 | 21      | 1,100     | SH | DEFINED |
| INTERLINE BRANDS<br>INC                               | COM             | 458743101 | 702     | 40,555    | SH | DEFINED |
| INTERNATIONAL<br>BUSINESS MACHS                       | COM             | 459200101 | 99,097  | 802,829   | SH | DEFINED |
| INTERNATIONAL<br>BUSINESS MACHS                       | COM             | 459200101 | 65      | 530       | SH | DEFINED |
| INTERNATIONAL<br>FLAVORS&FRAGRA                       | COM             | 459506101 | 585     | 13,797    | SH | DEFINED |
| INTERNATIONAL GAME<br>TECHNOLOG                       | COM             | 459902102 | 62      | 3,974     | SH | DEFINED |
| INTL PAPER CO   | COM             | 460146103 | 3,158   | 139,529   | SH | DEFINED |
| INTERPUBLIC GROUP<br>COS INC                          | COM             | 460690100 | 12,590  | 1,764,587 | SH | DEFINED |
| INTUIT  | COM             | 461202103 | 1,659   | 47,764    | SH | DEFINED |
| IRON MTN INC  | COM             | 462846106 | 317     | 14,144    | SH | DEFINED |
| ISHARES INC   | MSCI PAC J IDX  | 464286665 | 58      | 1,650     | SH | DEFINED |
| ISHARES INC   | MSCI UTD KINGD  | 464286699 | 76      | 5,723     | SH | DEFINED |
| ISHARES INC   | MSCI UTD KINGD  | 464286699 | 1,355   | 100,858   | SH | DEFINED |
| ISHARES INC   | MSCI JAPAN      | 464286848 | 378     | 41,114    | SH | DEFINED |
| ISHARES INC   | MSCI JAPAN      | 464286848 | 674     | 73,321    | SH | DEFINED |
| ISHARES TR INDEX                                      | DJ SEL DIV INX  | 464287168 | 48      | 1,150     | SH | DEFINED |
| ISHARES TR INDEX                                      | S&P GLB100INDX  | 464287572 | 120     | 2,370     | SH | DEFINED |
| ISHARES TR INDEX                                      | S&P EURO PLUS   | 464287861 | 103     | 3,300     | SH | DEFINED |
| ISHARES TR  | S&P ASIA 50 IN  | 464288430 | 34      | 928       | SH | DEFINED |
| ISHARES TR  | S&P ASIA 50 IN  | 464288430 | 412     | 11,232    | SH | DEFINED |
| ISHARES TR  | FTSE KLD400 SOC | 464288570 | 50      | 1,280     | SH | DEFINED |
| ISHARES TR  | DJ OIL EQUIP    | 464288844 | 1,863   | 50,009    | SH | DEFINED |
| ISHARES TR  | DJ OIL EQUIP    | 464288844 | 2       | 64        | SH | DEFINED |
| ISHARES TR  | DJ OIL EQUIP    | 464288844 | 111     | 2,983     | SH | DEFINED |
| JABIL CIRCUIT INC                                     | COM             | 466313103 | 347     | 26,150    | SH | DEFINED |
| JACOBS ENGR GROUP<br>INC DEL                          | COM             | 469814107 | 311     | 8,552     | SH | DEFINED |
| JETBLUE AIRWAYS<br>CORP                               | COM             | 477143101 | 3,314   | 603,235   | SH | DEFINED |
| JOHNSON & JOHNSON                                     | COM             | 478160104 | 147,802 | 2,502,793 | SH | DEFINED |
| JOHNSON & JOHNSON                                     | COM             | 478160104 | 10      | 174       | SH | DEFINED |
| JOHNSON CTLS INC                                      | COM             | 478366107 | 4,817   | 179,370   | SH | DEFINED |
| KLA-TENCOR CORP                                       | COM             | 482480100 | 19,382  | 695,324   | SH | DEFINED |
| KELLOGG CO  | COM             | 487836108 | 28,371  | 564,334   | SH | DEFINED |
| KEYCORP NEW   | COM             | 493267108 | 1,239   | 161,348   | SH | DEFINED |
| KIMBERLY CLARK CORP<br>KING<br>PHARMACEUTICALS<br>INC | COM             | 494368103 | 36,654  | 604,710   | SH | DEFINED |
| INC   | COM             | 495582108 | 596     | 78,561    | SH | DEFINED |
| KOHL'S CORP   | COM             | 500255104 | 31,303  | 658,876   | SH | DEFINED |
| KROGER CO   | COM             | 501044101 | 12,503  | 635,486   | SH | DEFINED |
| LAN AIRLINES S A                                      | SPONSORED ADR   | 501723100 | 7,998   | 431,895   | SH | DEFINED |
| LKQ CORP  | COM             | 501889208 | 8,318   | 431,808   | SH | DEFINED |
| LSI CORPORATION                                       | COM             | 502161102 | 163     | 35,428    | SH | DEFINED |
| LSI CORPORATION                                       | COM             | 502161102 | 2,596   | 564,368   | SH | DEFINED |
| LSI CORPORATION                                       | COM             | 502161102 | 3       | 704       | SH | DEFINED |
| LSI CORPORATION                                       | COM             | 502161102 | 158     | 34,417    | SH | DEFINED |
| L-3 COMMUNICATIONS<br>HLDGS INC                       | COM             | 502424104 | 2,779   | 39,224    | SH | DEFINED |



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|                                |             |           |         |           |    |         |
|--------------------------------|-------------|-----------|---------|-----------|----|---------|
| LAUDER ESTEE COS<br>INC        | CL A        | 518439104 | 669     | 12,010    | SH | DEFINED |
| LEGGETT & PLATT INC            | COM         | 524660107 | 808     | 40,322    | SH | DEFINED |
| LEGG MASON INC                 | COM         | 524901105 | 731     | 26,096    | SH | DEFINED |
| LENNAR CORP                    | CL A        | 526057104 | 322     | 23,203    | SH | DEFINED |
| LEUCADIA NATL CORP             | COM         | 527288104 | 302     | 15,535    | SH | DEFINED |
| LEXMARK INTL NEW               | CL A        | 529771107 | 945     | 28,619    | SH | DEFINED |
| LILLY ELI & CO                 | COM         | 532457108 | 18,186  | 542,714   | SH | DEFINED |
| LIMITED BRANDS INC             | COM         | 532716107 | 1,484   | 67,305    | SH | DEFINED |
| LINCOLN NATL CORP<br>IND       | COM         | 534187109 | 2,058   | 84,819    | SH | DEFINED |
| LINEAR TECHNOLOGY<br>CORP      | COM         | 535678106 | 15,743  | 565,818   | SH | DEFINED |
| LOCKHEED MARTIN<br>CORP        | COM         | 539830109 | 1,997   | 26,826    | SH | DEFINED |
| LOEWS CORP                     | COM         | 540424108 | 2,322   | 69,760    | SH | DEFINED |
| LORILLARD INC                  | COM         | 544147101 | 74,269  | 1,031,663 | SH | DEFINED |
| LOWES COS INC                  | COM         | 548661107 | 16,551  | 810,538   | SH | DEFINED |
| MDU RES GROUP INC              | COM         | 552690109 | 16,541  | 918,217   | SH | DEFINED |
| MEMC ELECTR MATLS<br>INC       | COM         | 552715104 | 9       | 1,011     | SH | DEFINED |
| MARATHON OIL CORP              | COM         | 565849106 | 17,964  | 577,818   | SH | DEFINED |
| MARATHON OIL CORP              | COM         | 565849106 | 1,768   | 56,868    | SH | DEFINED |
| MARATHON OIL CORP              | COM         | 565849106 | 2       | 87        | SH | DEFINED |
| MARATHON OIL CORP              | COM         | 565849106 | 110     | 3,554     | SH | DEFINED |
| MARINEMAX INC                  | COM         | 567908108 | 208     | 30,000    | SH | DEFINED |
| MARLIN BUSINESS<br>SVCS CORP   | COM         | 571157106 | 1,816   | 150,051   | SH | DEFINED |
| MARSH & MCLENNAN<br>COS INC    | COM         | 571748102 | 60,930  | 2,701,438 | SH | DEFINED |
| MARSHALL & ILSLEY<br>CORP NEW  | COM         | 571837103 | 640     | 89,334    | SH | DEFINED |
| MARRIOTT INTL INC<br>NEW       | CL A        | 571903202 | 72      | 2,422     | SH | DEFINED |
| MASCO CORP                     | COM         | 574599106 | 50,311  | 4,677,992 | SH | DEFINED |
| MASSEY ENERGY CORP             | COM         | 576206106 | 586     | 21,435    | SH | DEFINED |
| MATTEL INC                     | COM         | 577081102 | 2,202   | 104,049   | SH | DEFINED |
| MCAFEE INC                     | COM         | 579064106 | 598     | 19,480    | SH | DEFINED |
| MCCORMICK & CO INC             | COM NON VTG | 579780206 | 1,229   | 32,379    | SH | DEFINED |
| MCDONALDS CORP                 | COM         | 580135101 | 28,665  | 435,209   | SH | DEFINED |
| MCDONALDS CORP                 | COM         | 580135101 | 263     | 4,000     | SH | DEFINED |
| MCGRAW HILL COS INC            | COM         | 580645109 | 2,000   | 71,136    | SH | DEFINED |
| MEAD JOHNSON<br>NUTRITION CO   | COM         | 582839106 | 782     | 15,612    | SH | DEFINED |
| MEADWESTVACO CORP              | COM         | 583334107 | 1,170   | 52,709    | SH | DEFINED |
| MEDTRONIC INC                  | COM         | 585055106 | 21,051  | 580,251   | SH | DEFINED |
| MEDTRONIC INC                  | COM         | 585055106 | 14      | 408       | SH | DEFINED |
| MEREDITH CORP                  | COM         | 589433101 | 139     | 4,487     | SH | DEFINED |
| METROPCS<br>COMMUNICATIONS INC | COM         | 591708102 | 368     | 44,988    | SH | DEFINED |
| MICROSOFT CORP                 | COM         | 594918104 | 155,008 | 6,738,036 | SH | DEFINED |
| MICROCHIP<br>TECHNOLOGY INC    | COM         | 595017104 | 892     | 32,177    | SH | DEFINED |
| MICRON TECHNOLOGY<br>INC       | COM         | 595112103 | 1,053   | 124,217   | SH | DEFINED |
| MILLIPORE CORP                 | COM         | 601073109 | 123     | 1,157     | SH | DEFINED |

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|                                   |               |           |        |           |    |         |  |
|-----------------------------------|---------------|-----------|--------|-----------|----|---------|--|
| MOBILE TELESYSTEMS                |               |           |        |           |    |         |  |
| OJSC                              | SPONSORED ADR | 607409109 | 21,208 | 1,107,181 | SH | DEFINED |  |
| MOHAWK INDS INC                   | COM           | 608190104 | 3,621  | 79,198    | SH | DEFINED |  |
| MOLEX INC                         | COM           | 608554101 | 131    | 7,177     | SH | DEFINED |  |
| MONRO MUFFLER BRAKE<br>INC        | COM           | 610236101 | 1,779  | 44,992    | SH | DEFINED |  |
| MONSTER WORLDWIDE<br>INC          | COM           | 611742107 | 15     | 1,368     | SH | DEFINED |  |
| MOODYS CORP                       | COM           | 615369105 | 294    | 14,797    | SH | DEFINED |  |
| MORGAN STANLEY                    | COM NEW       | 617446448 | 19,421 | 837,316   | SH | DEFINED |  |
| MOTOROLA INC                      | COM           | 620076109 | 9,401  | 1,440,854 | SH | DEFINED |  |
| MURPHY OIL CORP                   | COM           | 626717102 | 1,053  | 21,253    | SH | DEFINED |  |
| MYLAN INC                         | COM           | 628530107 | 693    | 40,713    | SH | DEFINED |  |
| NRG ENERGY INC                    | COM NEW       | 629377508 | 1,356  | 63,933    | SH | DEFINED |  |
| NYSE EURONEXT                     | COM           | 629491101 | 3,292  | 119,184   | SH | DEFINED |  |
| NASDAQ OMX GROUP<br>INC           | COM           | 631103108 | 459    | 25,810    | SH | DEFINED |  |
| NATIONAL OILWELL<br>VARCO INC     | COM           | 637071101 | 4,502  | 136,177   | SH | DEFINED |  |
| NATIONAL<br>SEMICONDUCTOR<br>CORP | COM           | 637640103 | 214    | 15,959    | SH | DEFINED |  |
| NEW YORK CMNTY<br>BANCORP INC     | COM           | 649445103 | 2,096  | 137,400   | SH | DEFINED |  |
| NEW YORK TIMES CO                 | CL A          | 650111107 | 232    | 26,850    | SH | DEFINED |  |
| NEWELL RUBBERMAID<br>INC          | COM           | 651229106 | 3,782  | 258,387   | SH | DEFINED |  |
| NEWMONT MINING CORP               | COM           | 651639106 | 21,902 | 354,781   | SH | DEFINED |  |
| NICOR INC                         | COM           | 654086107 | 16,171 | 399,187   | SH | DEFINED |  |
| NIKE INC                          | CL B          | 654106103 | 17,331 | 256,685   | SH | DEFINED |  |
| NOBLE ENERGY INC                  | COM           | 655044105 | 707    | 11,734    | SH | DEFINED |  |
| NORDSTROM INC                     | COM           | 655664100 | 1,770  | 54,981    | SH | DEFINED |  |
| NORFOLK SOUTHERN<br>CORP          | COM           | 655844108 | 54,349 | 1,024,598 | SH | DEFINED |  |
| NORTHEAST UTILS                   | COM           | 664397106 | 1,185  | 46,569    | SH | DEFINED |  |
| NORTHERN TR CORP                  | COM           | 665859104 | 1,043  | 22,343    | SH | DEFINED |  |
| NORTHROP GRUMMAN<br>CORP          | COM           | 666807102 | 6,457  | 118,573   | SH | DEFINED |  |
| NOVELL INC                        | COM           | 670006105 | 25     | 4,449     | SH | DEFINED |  |
| NOVELL INC                        | COM           | 670006105 | 18     | 3,250     | SH | DEFINED |  |
| NOVELLUS SYS INC                  | COM           | 670008101 | 500    | 19,715    | SH | DEFINED |  |
| NUCOR CORP                        | COM           | 670346105 | 9,734  | 254,323   | SH | DEFINED |  |
| OCCIDENTAL PETE<br>CORP DEL       | COM           | 674599105 | 80,092 | 1,037,935 | SH | DEFINED |  |
| OFFICE DEPOT INC                  | COM           | 676220106 | 1      | 388       | SH | DEFINED |  |
| OMNICOM GROUP INC                 | COM           | 681919106 | 1,248  | 36,406    | SH | DEFINED |  |
| ONEOK INC NEW                     | COM           | 682680103 | 669    | 15,488    | SH | DEFINED |  |
| O REILLY AUTOMOTIVE<br>INC        | COM           | 686091109 | 33,981 | 714,719   | SH | DEFINED |  |
| OWENS ILL INC                     | COM NEW       | 690768403 | 241    | 9,124     | SH | DEFINED |  |
| PNC FINL SVCS GROUP<br>INC        | SHS           | 693475105 | 35,653 | 630,978   | SH | DEFINED |  |
| PPG INDS INC                      | COM           | 693506107 | 15,841 | 262,312   | SH | DEFINED |  |
| PACCAR INC                        | COM           | 693718108 | 181    | 4,548     | SH | DEFINED |  |
| PACKAGING CORP AMER               | COM           | 695156109 | 1,395  | 63,410    | SH | DEFINED |  |
| PACTIV CORP                       | COM           | 695257105 | 613    | 22,035    | SH | DEFINED |  |

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|---------------------------------|----------------|-----------|---------|-----------|----|---------|
| PALL CORP                       | COM            | 696429307 | 710     | 20,674    | SH | DEFINED |
| PAN AMERICAN SILVER<br>CORP     | COM            | 697900108 | 680     | 26,939    | SH | DEFINED |
| PARKER HANNIFIN<br>CORP         | COM            | 701094104 | 39,034  | 703,644   | SH | DEFINED |
| PATTERSON COMPANIES<br>INC      | COM            | 703395103 | 102     | 3,579     | SH | DEFINED |
| PAYCHEX INC                     | COM            | 704326107 | 312     | 12,034    | SH | DEFINED |
| PEABODY ENERGY CORP             | COM            | 704549104 | 2,081   | 53,232    | SH | DEFINED |
| PENNEY J C INC                  | COM            | 708160106 | 365     | 16,982    | SH | DEFINED |
| PEOPLES UNITED<br>FINANCIAL INC | COM            | 712704105 | 911     | 67,457    | SH | DEFINED |
| PEPCO HOLDINGS INC              | COM            | 713291102 | 344     | 21,968    | SH | DEFINED |
| PEPSICO INC                     | COM            | 713448108 | 34,645  | 568,616   | SH | DEFINED |
| PEPSICO INC                     | COM            | 713448108 | 183     | 3,007     | SH | DEFINED |
| PERKINELMER INC                 | COM            | 714046109 | 171     | 8,289     | SH | DEFINED |
| PERRIGO CO                      | COM            | 714290103 | 16,212  | 274,435   | SH | DEFINED |
| PETROHAWK ENERGY<br>CORP        | COM            | 716495106 | 930     | 54,867    | SH | DEFINED |
| PFIZER INC                      | COM            | 717081103 | 114,422 | 8,026,859 | SH | DEFINED |
| PHILIP MORRIS INTL<br>INC       | COM            | 718172109 | 49,147  | 1,072,153 | SH | DEFINED |
| PHILIP MORRIS INTL<br>INC       | COM            | 718172109 | 142     | 3,100     | SH | DEFINED |
| PINNACLE WEST CAP<br>CORP       | COM            | 723484101 | 628     | 17,280    | SH | DEFINED |
| PIONEER NAT RES CO              | COM            | 723787107 | 770     | 12,958    | SH | DEFINED |
| PITNEY BOWES INC                | COM            | 724479100 | 1,079   | 49,169    | SH | DEFINED |
| PLAINS ALL AMERN<br>PIPELINE L  | UNIT LTD PARTN | 726503105 | 2,591   | 44,100    | SH | DEFINED |
| POLO RALPH LAUREN<br>CORP       | CL A           | 731572103 | 9,311   | 127,606   | SH | DEFINED |
| PRECISION CASTPARTS<br>CORP     | COM            | 740189105 | 2,945   | 28,611    | SH | DEFINED |
| PRICELINE COM INC               | COM NEW        | 741503403 | 1,241   | 7,031     | SH | DEFINED |
| PROCTER & GAMBLE CO             | COM            | 742718109 | 77,437  | 1,291,920 | SH | DEFINED |
| PROCTER & GAMBLE CO             | COM            | 742718109 | 3,105   | 51,770    | SH | DEFINED |
| PROCTER & GAMBLE CO             | COM            | 742718109 | 5       | 88        | SH | DEFINED |
| PROCTER & GAMBLE CO             | COM            | 742718109 | 206     | 3,438     | SH | DEFINED |
| PROGRESS ENERGY INC             | COM            | 743263105 | 24,568  | 626,591   | SH | DEFINED |
| PROGRESSIVE CORP<br>OHIO        | COM            | 743315103 | 2,203   | 117,698   | SH | DEFINED |
| PROSPERITY<br>BANCSHARES INC    | COM            | 743606105 | 4,849   | 139,477   | SH | DEFINED |
| PRUDENTIAL FINL INC             | COM            | 744320102 | 20,940  | 390,173   | SH | DEFINED |
| PUBLIC SVC<br>ENTERPRISE GROUP  | COM            | 744573106 | 3,874   | 123,627   | SH | DEFINED |
| PULTE GROUP INC                 | COM            | 745867101 | 109     | 13,209    | SH | DEFINED |
| QLOGIC CORP                     | COM            | 747277101 | 262     | 15,792    | SH | DEFINED |
| QUALCOMM INC                    | COM            | 747525103 | 25,277  | 770,081   | SH | DEFINED |
| QUALCOMM INC                    | COM            | 747525103 | 55      | 1,681     | SH | DEFINED |
| QUESTAR CORP                    | COM            | 748356102 | 16,364  | 359,735   | SH | DEFINED |
| QWEST<br>COMMUNICATIONS         |                |           |         |           |    |         |
| INTL IN                         | COM            | 749121109 | 1,310   | 249,808   | SH | DEFINED |
| RADIOSHACK CORP                 | COM            | 750438103 | 723     | 37,087    | SH | DEFINED |

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|---------------------------------|----------------|-----------|--------|-----------|----|---------|
| RAYTHEON CO                     | COM NEW        | 755111507 | 5,670  | 117,149   | SH | DEFINED |
| RED HAT INC                     | COM            | 756577102 | 102    | 3,537     | SH | DEFINED |
| REPUBLIC SVCS INC               | COM            | 760759100 | 18,096 | 608,576   | SH | DEFINED |
| RESMED INC                      | COM            | 761152107 | 3,935  | 64,713    | SH | DEFINED |
| REYNOLDS AMERICAN<br>INC        | COM            | 761713106 | 5,503  | 105,616   | SH | DEFINED |
| RIVERBED TECHNOLOGY<br>INC      | COM            | 768573107 | 805    | 29,168    | SH | DEFINED |
| ROBERT HALF INTL<br>INC         | COM            | 770323103 | 76     | 3,249     | SH | DEFINED |
| ROCKWELL AUTOMATION<br>INC      | COM            | 773903109 | 635    | 12,951    | SH | DEFINED |
| ROCKWELL COLLINS<br>INC         | COM            | 774341101 | 1,706  | 32,127    | SH | DEFINED |
| ROPER INDS INC NEW              | COM            | 776696106 | 643    | 11,506    | SH | DEFINED |
| ROSS STORES INC                 | COM            | 778296103 | 1,901  | 35,682    | SH | DEFINED |
| ROWAN COS INC                   | COM            | 779382100 | 400    | 18,251    | SH | DEFINED |
| RYANAIR HLDGS PLC               | SPONSORED ADR  | 783513104 | 1,753  | 64,800    | SH | DEFINED |
| RYDER SYS INC                   | COM            | 783549108 | 383    | 9,530     | SH | DEFINED |
| SAFeway INC                     | COM NEW        | 786514208 | 1,121  | 57,063    | SH | DEFINED |
| ST JUDE MED INC                 | COM            | 790849103 | 1,574  | 43,625    | SH | DEFINED |
| SARA LEE CORP                   | COM            | 803111103 | 18,610 | 1,320,834 | SH | DEFINED |
| SCHEIN HENRY INC                | COM            | 806407102 | 4,085  | 74,429    | SH | DEFINED |
| SCHLUMBERGER LTD                | COM            | 806857108 | 37,012 | 668,996   | SH | DEFINED |
| SCHWAB CHARLES CORP<br>NEW      | COM            | 808513105 | 13,942 | 983,574   | SH | DEFINED |
| SCRIPPS NETWORKS<br>INTERACT IN | CL A COM       | 811065101 | 550    | 13,650    | SH | DEFINED |
| SEARS HLDGS CORP                | COM            | 812350106 | 732    | 11,323    | SH | DEFINED |
| SEMPRA ENERGY                   | COM            | 816851109 | 1,585  | 33,891    | SH | DEFINED |
| SHERWIN WILLIAMS CO             | COM            | 824348106 | 1,070  | 15,465    | SH | DEFINED |
| SIGMA ALDRICH CORP              | COM            | 826552101 | 1,046  | 20,992    | SH | DEFINED |
| SILICON<br>LABORATORIES INC     | COM            | 826919102 | 1,292  | 31,853    | SH | DEFINED |
| SMITH INTL INC                  | COM            | 832110100 | 623    | 16,560    | SH | DEFINED |
| SMUCKER J M CO                  | COM NEW        | 832696405 | 1,610  | 26,752    | SH | DEFINED |
| SNAP ON INC                     | COM            | 833034101 | 407    | 9,961     | SH | DEFINED |
| SOCIEDAD QUIMICA<br>MINERA DE C | SPON ADR SER B | 833635105 | 3,641  | 111,743   | SH | DEFINED |
| SOUTHERN CO                     | COM            | 842587107 | 14,130 | 424,716   | SH | DEFINED |
| SOUTHWEST AIRLS CO              | COM            | 844741108 | 1,685  | 151,737   | SH | DEFINED |
| SOUTHWESTERN ENERGY<br>CO       | COM            | 845467109 | 10,594 | 274,157   | SH | DEFINED |
| SPECTRA ENERGY<br>CORP          | COM            | 847560109 | 1,885  | 93,933    | SH | DEFINED |
| SPRINT NEXTEL CORP              | COM SER 1      | 852061100 | 13,451 | 3,172,548 | SH | DEFINED |
| STANLEY BLACK &<br>DECKER INC   | COM            | 854502101 | 957    | 18,969    | SH | DEFINED |
| STAPLES INC                     | COM            | 855030102 | 15,299 | 802,470   | SH | DEFINED |
| STARBUCKS CORP                  | COM            | 855244109 | 1,727  | 71,072    | SH | DEFINED |
| STATE STR CORP                  | COM            | 857477103 | 40,224 | 1,188,836 | SH | DEFINED |
| STEEL DYNAMICS INC              | COM            | 858119100 | 35     | 2,655     | SH | DEFINED |
| STERICYCLE INC                  | COM            | 858912108 | 177    | 2,700     | SH | DEFINED |
| STRYKER CORP                    | COM            | 863667101 | 16,279 | 325,158   | SH | DEFINED |
| SUNTRUST BKS INC                | COM            | 867914103 | 2,977  | 127,915   | SH | DEFINED |
| SUPERVALU INC                   | COM            | 868536103 | 649    | 59,947    | SH | DEFINED |

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|                                    |               |           |         |           |    |         |
|------------------------------------|---------------|-----------|---------|-----------|----|---------|
| SYMANTEC CORP                      | COM           | 871503108 | 2,082   | 149,949   | SH | DEFINED |
| SYSCO CORP                         | COM           | 871829107 | 17,849  | 624,666   | SH | DEFINED |
| TECO ENERGY INC                    | COM           | 872375100 | 885     | 58,781    | SH | DEFINED |
| TJX COS INC NEW<br>TAIWAN          | COM           | 872540109 | 5,091   | 121,393   | SH | DEFINED |
| SEMICONDUCTOR MFG<br>LTD           | SPONSORED ADR | 874039100 | 11,553  | 1,183,179 | SH | DEFINED |
| TELLABS INC                        | COM           | 879664100 | 430     | 67,258    | SH | DEFINED |
| TERADYNE INC                       | COM           | 880770102 | 211     | 21,658    | SH | DEFINED |
| TERNIUM SA                         | SPON ADR      | 880890108 | 1,080   | 32,800    | SH | DEFINED |
| TESORO CORP                        | COM           | 881609101 | 6       | 536       | SH | DEFINED |
| TEVA<br>PHARMACEUTICAL<br>INDS LTD | ADR           | 881624209 | 30,212  | 581,071   | SH | DEFINED |
| TEXAS INSTRS INC                   | COM           | 882508104 | 14,731  | 633,089   | SH | DEFINED |
| TEXTRON INC                        | COM           | 883203101 | 401     | 23,651    | SH | DEFINED |
| TEXTRON INC                        | COM           | 883203101 | 46      | 2,743     | SH | DEFINED |
| THERMO FISHER<br>SCIENTIFIC INC    | COM           | 883556102 | 14,822  | 302,293   | SH | DEFINED |
| TIFFANY & CO NEW                   | COM           | 886547108 | 5,119   | 135,141   | SH | DEFINED |
| TIME WARNER INC                    | COM NEW       | 887317303 | 20,931  | 724,031   | SH | DEFINED |
| TITANIUM METALS<br>CORP            | COM NEW       | 888339207 | 134     | 7,661     | SH | DEFINED |
| TORCHMARK CORP                     | COM           | 891027104 | 3,593   | 72,551    | SH | DEFINED |
| TOTAL SYS SVCS INC                 | COM           | 891906109 | 770     | 56,691    | SH | DEFINED |
| TRANSDIGM GROUP INC                | COM           | 893641100 | 1,399   | 27,400    | SH | DEFINED |
| TRIUMPH GROUP INC<br>NEW           | COM           | 896818101 | 813     | 12,204    | SH | DEFINED |
| TYSON FOODS INC                    | CL A          | 902494103 | 730     | 44,585    | SH | DEFINED |
| US BANCORP DEL                     | COM NEW       | 902973304 | 27,095  | 1,211,524 | SH | DEFINED |
| URS CORP NEW                       | COM           | 903236107 | 6       | 160       | SH | DEFINED |
| ULTRA PETROLEUM<br>CORP            | COM           | 903914109 | 26,713  | 603,415   | SH | DEFINED |
| UNION PAC CORP                     | COM           | 907818108 | 4,358   | 62,726    | SH | DEFINED |
| UNITED PARCEL<br>SERVICE INC       | CL B          | 911312106 | 30,148  | 530,089   | SH | DEFINED |
| UNITED STATES STL<br>CORP NEW      | COM           | 912909108 | 177     | 4,596     | SH | DEFINED |
| UNITED<br>TECHNOLOGIES CORP        | COM           | 913017109 | 42,305  | 652,050   | SH | DEFINED |
| URBAN OUTFITTERS<br>INC            | COM           | 917047102 | 683     | 19,861    | SH | DEFINED |
| VCA ANTECH INC                     | COM           | 918194101 | 990     | 40,000    | SH | DEFINED |
| V F CORP                           | COM           | 918204108 | 1,098   | 15,425    | SH | DEFINED |
| VULCAN MATLS CO                    | COM           | 929160109 | 217     | 4,961     | SH | DEFINED |
| WAL MART STORES INC                | COM           | 931142103 | 103,490 | 2,153,360 | SH | DEFINED |
| WAL MART STORES INC                | COM           | 931142103 | 197     | 4,100     | SH | DEFINED |
| WALGREEN CO                        | COM           | 931422109 | 31,459  | 1,178,476 | SH | DEFINED |
| WASHINGTON POST CO                 | CL B          | 939640108 | 592     | 1,444     | SH | DEFINED |
| WATERS CORP                        | COM           | 941848103 | 458     | 7,080     | SH | DEFINED |
| WATSON<br>PHARMACEUTICALS<br>INC   | COM           | 942683103 | 675     | 16,651    | SH | DEFINED |
| WELLS FARGO & CO<br>NEW            | COM           | 949746101 | 145,269 | 5,679,040 | SH | DEFINED |
| WESTAMERICA<br>BANCORPORATION      | COM           | 957090103 | 418     | 7,973     | SH | DEFINED |
| WESTERN DIGITAL<br>CORP            | COM           | 958102105 | 2,604   | 86,385    | SH | DEFINED |
| WESTERN UN CO                      | COM           | 959802109 | 42,663  | 2,860,462 | SH | DEFINED |
| WEYERHAEUSER CO                    | COM           | 962166104 | 757     | 21,501    | SH | DEFINED |
| WHIRLPOOL CORP                     | COM           | 963320106 | 1,396   | 15,901    | SH | DEFINED |

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|  |                |           |        |           |    |         |
|--|----------------|-----------|--------|-----------|----|---------|
| WHOLE FOODS MKT INC  | COM            | 966837106 | 1,422  | 39,502    | SH | DEFINED |
| WILLIAMS COS INC<br>DEL                                    | COM            | 969457100 | 2,714  | 148,545   | SH | DEFINED |
| WISCONSIN ENERGY<br>CORP                                   | COM            | 976657106 | 565    | 11,135    | SH | DEFINED |
| WYNN RESORTS LTD   | COM            | 983134107 | 38     | 510       | SH | DEFINED |
| XILINX INC   | COM            | 983919101 | 1,219  | 48,250    | SH | DEFINED |
| XEROX CORP   | COM            | 984121103 | 21,418 | 2,667,359 | SH | DEFINED |
| YAHOO INC  | COM            | 984332106 | 11,124 | 804,059   | SH | DEFINED |
| YUM BRANDS INC   | COM            | 988498101 | 20,332 | 520,611   | SH | DEFINED |
| ZIONS<br>BANCORPORATION<br>DUN & BRADSTREET<br>CORP DEL NE | COM            | 989701107 | 832    | 38,590    | SH | DEFINED |
| QUANTA SVCS INC  | COM            | 26483E100 | 741    | 11,053    | SH | DEFINED |
| VERISIGN INC   | COM            | 74762E102 | 9,264  | 448,442   | SH | DEFINED |
| AMERISOURCEBERGEN<br>CORP                                  | COM            | 92343E102 | 993    | 37,410    | SH | DEFINED |
| NEWS CORP  | COM            | 03073E105 | 3,269  | 102,948   | SH | DEFINED |
| TARGET CORP  | CL A           | 65248E104 | 20,825 | 1,740,499 | SH | DEFINED |
| DR PEPPER SNAPPLE<br>GROUP INC                             | COM            | 87612E106 | 24,164 | 491,655   | SH | DEFINED |
| DR PEPPER SNAPPLE<br>GROUP INC                             | COM            | 26138E109 | 2,428  | 64,983    | SH | DEFINED |
| TRAVELERS COMPANIES<br>INC                                 | COM            | 26138E109 | 46     | 1,233     | SH | DEFINED |
| VALE S A   | ADR REPSTG PFD | 89417E109 | 6,995  | 142,045   | SH | DEFINED |
| AES CORP   | COM            | 91912E204 | 91,011 | 4,326,656 | SH | DEFINED |
| AOL INC  | COM            | 00130H105 | 9,246  | 1,001,203 | SH | DEFINED |
| AT&T INC   | COM            | 00184X105 | 1,059  | 50,921    | SH | DEFINED |
| AT&T INC   | COM            | 00206R102 | 78,861 | 3,262,771 | SH | DEFINED |
| AT&T INC   | COM            | 00206R102 | 9      | 402       | SH | DEFINED |
| ACTIVISION<br>BLIZZARD INC                                 | COM            | 00507V109 | 18,598 | 1,772,091 | SH | DEFINED |
| ACTUANT CORP   | CL A NEW       | 00508X203 | 1,081  | 57,491    | SH | DEFINED |
| ADOBE SYS INC  | COM            | 00724F101 | 109    | 4,150     | SH | DEFINED |
| AETNA INC NEW  | COM            | 00817Y108 | 12,726 | 482,627   | SH | DEFINED |
| AGILENT<br>TECHNOLOGIES INC                                | COM            | 00846U101 | 1,008  | 35,486    | SH | DEFINED |
| AKAMAI<br>TECHNOLOGIES INC                                 | COM            | 00971T101 | 695    | 17,153    | SH | DEFINED |
| ALLEGHENY<br>TECHNOLOGIES INC                              | COM            | 01741R102 | 256    | 5,797     | SH | DEFINED |
| ALTRIA GROUP INC   | COM            | 02209S103 | 31,900 | 1,592,617 | SH | DEFINED |
| ALTRIA GROUP INC   | COM            | 02209S103 | 62     | 3,100     | SH | DEFINED |
| AMERICA MOVIL SAB<br>DE CV                                 | SPON ADR L SHS | 02364W105 | 57,229 | 1,205,711 | SH | DEFINED |
| AMERICAN PUBLIC<br>EDUCATION IN                            | COM            | 02913V103 | 2,365  | 54,074    | SH | DEFINED |
| AMERIPRISE FINL INC  | COM            | 03076C106 | 2,426  | 67,183    | SH | DEFINED |
| ANSYS INC  | COM            | 03662Q105 | 24,753 | 610,057   | SH | DEFINED |
| ASSURANT INC   | COM            | 04621X108 | 13,165 | 379,291   | SH | DEFINED |
| ATHEROS<br>COMMUNICATIONS<br>INC                           | COM            | 04743P108 | 802    | 29,150    | SH | DEFINED |
| AUTONATION INC   | COM            | 05329W102 | 337    | 17,324    | SH | DEFINED |
| BANCO SANTANDER  |                |           |        |           |    |         |

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|                                 |                |           |         |           |    |         |
|---------------------------------|----------------|-----------|---------|-----------|----|---------|
| CHILE NEW                       | SP ADR REP COM | 05965X109 | 11,298  | 168,168   | SH | DEFINED |
| BANCOLUMBIA S A                 | SPON ADR PREF  | 05968L102 | 1,769   | 35,300    | SH | DEFINED |
| BIOGEN IDEC INC                 | COM            | 09062X103 | 3,022   | 63,694    | SH | DEFINED |
| CB RICHARD ELLIS<br>GROUP INC   | CL A           | 12497T101 | 249     | 18,343    | SH | DEFINED |
| C H ROBINSON<br>WORLDWIDE INC   | COM NEW        | 12541W209 | 668     | 12,007    | SH | DEFINED |
| CME GROUP INC                   | COM            | 12572Q105 | 14,916  | 52,947    | SH | DEFINED |
| CA INC                          | COM            | 12673P105 | 2,094   | 113,801   | SH | DEFINED |
| CAMECO CORP                     | COM            | 13321L108 | 3,699   | 173,705   | SH | DEFINED |
| CAMERON<br>INTERNATIONAL CORP   | COM            | 13342B105 | 1,119   | 34,449    | SH | DEFINED |
| CAPITAL ONE FINL<br>CORP        | COM            | 14040H105 | 32,923  | 817,459   | SH | DEFINED |
| CAPITALSOURCE INC               | COM            | 14055X102 | 4,079   | 857,954   | SH | DEFINED |
| CARDINAL HEALTH INC             | COM            | 14149Y108 | 19,277  | 573,746   | SH | DEFINED |
| CAREFUSION CORP                 | COM            | 14170T101 | 1,218   | 53,664    | SH | DEFINED |
| CENTERPOINT ENERGY<br>INC       | COM            | 15189T107 | 38,929  | 2,960,434 | SH | DEFINED |
| CISCO SYS INC                   | COM            | 17275R102 | 124,554 | 5,846,247 | SH | DEFINED |
| CISCO SYS INC                   | COM            | 17275R102 | 40      | 1,900     | SH | DEFINED |
| CLIFFS NATURAL<br>RESOURCES INC | COM            | 18683K101 | 1,202   | 25,483    | SH | DEFINED |
| COMCAST CORP NEW                | CL A           | 20030N101 | 29,649  | 1,706,427 | SH | DEFINED |
| COMPANHIA<br>SIDERURGICA NACION | SPONSORED ADR  | 20440W105 | 836     | 57,000    | SH | DEFINED |
| CONOCOPHILLIPS                  | COM            | 20825C104 | 87,977  | 1,793,082 | SH | DEFINED |
| CONOCOPHILLIPS                  | COM            | 20825C104 | 29      | 600       | SH | DEFINED |
| CONSOL ENERGY INC               | COM            | 20854P109 | 1,522   | 45,122    | SH | DEFINED |
| CONSTELLATION<br>BRANDS INC     | CL A           | 21036P108 | 462     | 29,564    | SH | DEFINED |
| COSTCO WHSL CORP<br>NEW         | COM            | 22160K105 | 4,164   | 75,966    | SH | DEFINED |
| COSTAR GROUP INC                | COM            | 22160N109 | 713     | 18,363    | SH | DEFINED |
| CYBERSOURCE CORP                | COM            | 23251J106 | 16,228  | 636,051   | SH | DEFINED |
| D R HORTON INC                  | COM            | 23331A109 | 179     | 18,265    | SH | DEFINED |
| DAVITA INC                      | COM            | 23918K108 | 1,579   | 25,298    | SH | DEFINED |
| DELL INC                        | COM            | 24702R101 | 12,851  | 1,066,050 | SH | DEFINED |
| DELL INC                        | COM            | 24702R101 | 7       | 602       | SH | DEFINED |
| DEVON ENERGY CORP<br>NEW        | COM            | 25179M103 | 14,253  | 234,026   | SH | DEFINED |
| DEVON ENERGY CORP<br>NEW        | COM            | 25179M103 | 2,271   | 37,293    | SH | DEFINED |
| DEVON ENERGY CORP<br>NEW        | COM            | 25179M103 | 3       | 59        | SH | DEFINED |
| DEVON ENERGY CORP<br>NEW        | COM            | 25179M103 | 151     | 2,487     | SH | DEFINED |
| DIAMOND OFFSHORE<br>DRILLING IN | COM            | 25271C102 | 395     | 6,357     | SH | DEFINED |
| DISCOVERY<br>COMMUNICATNS NEW   | COM SER A      | 25470F104 | 1,774   | 49,671    | SH | DEFINED |
| DIRECTV                         | COM CL A       | 25490A101 | 4,853   | 143,120   | SH | DEFINED |
| DOMINION RES INC<br>VA NEW      | COM            | 25746U109 | 2,024   | 52,285    | SH | DEFINED |
| DUKE ENERGY CORP<br>NEW         | COM            | 26441C105 | 3,002   | 187,636   | SH | DEFINED |

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|                                    |                 |           |         |           |    |         |
|------------------------------------|-----------------|-----------|---------|-----------|----|---------|
| EOG RES INC                        | COM             | 26875P101 | 13,865  | 140,918   | SH | DEFINED |
| EQT CORP                           | COM             | 26884L109 | 19      | 537       | SH | DEFINED |
| EL PASO CORP                       | COM             | 28336L109 | 544     | 49,042    | SH | DEFINED |
| ENTERGY CORP NEW                   | COM             | 29364G103 | 3,481   | 48,600    | SH | DEFINED |
| EXELON CORP                        | COM             | 30161N101 | 23,621  | 622,180   | SH | DEFINED |
| EXPEDIA INC DEL                    | COM             | 30212P105 | 953     | 50,740    | SH | DEFINED |
| EXXON MOBIL CORP                   | COM             | 30231G102 | 184,945 | 3,243,812 | SH | DEFINED |
| EXXON MOBIL CORP                   | COM             | 30231G102 | 13      | 236       | SH | DEFINED |
| FMC TECHNOLOGIES<br>INC            | COM             | 30249U101 | 14,275  | 270,955   | SH | DEFINED |
| FEDEX CORP                         | COM             | 31428X106 | 1,378   | 19,663    | SH | DEFINED |
| FIDELITY NATL<br>INFORMATION SV    | COM             | 31620M106 | 1,462   | 54,525    | SH | DEFINED |
| FLOWERVE CORP                      | COM             | 34354P105 | 734     | 8,657     | SH | DEFINED |
| FREEMPORT-MCMORAN<br>COPPER & GO   | COM             | 35671D857 | 22,272  | 376,671   | SH | DEFINED |
| FRONTIER<br>COMMUNICATIONS<br>CORP | COM             | 35906A108 | 453     | 63,879    | SH | DEFINED |
| GAMESTOP CORP NEW                  | CL A            | 36467W109 | 495     | 26,395    | SH | DEFINED |
| GENWORTH FINL INC                  | COM CL A        | 37247D106 | 1,696   | 129,776   | SH | DEFINED |
| GOLDMAN SACHS<br>GROUP INC         | COM             | 38141G104 | 38,390  | 292,622   | SH | DEFINED |
| GOOGLE INC                         | CL A            | 38259P508 | 79,091  | 177,774   | SH | DEFINED |
| GRUPO TELEVISIA SA<br>DE CV        | SP ADR REP ORD  | 40049J206 | 16,090  | 924,195   | SH | DEFINED |
| HCP INC                            | COM             | 40414L109 | 1,645   | 51,017    | SH | DEFINED |
| HDFC BANK LTD                      | ADR REPS 3 SHS  | 40415F101 | 7,124   | 49,880    | SH | DEFINED |
| HMS HLDGS CORP                     | COM             | 40425J101 | 0       | 13,200    | SH | DEFINED |
| HESS CORP                          | COM             | 42809H107 | 2,896   | 57,530    | SH | DEFINED |
| IPC THE<br>HOSPITALIST CO INC      | COM             | 44984A105 | 547     | 21,795    | SH | DEFINED |
| ICICI BK LTD                       | COM             | 45104G104 | 16,267  | 450,240   | SH | DEFINED |
| IDEX CORP                          | COM             | 45167R104 | 1,439   | 50,412    | SH | DEFINED |
| INTEGRYS ENERGY<br>GROUP INC       | COM             | 45822P105 | 956     | 21,868    | SH | DEFINED |
| INTERCONTINENTAL<br>EXCHANGE INC   | COM             | 45865V100 | 619     | 5,479     | SH | DEFINED |
| INTUITIVE SURGICAL<br>INC          | COM NEW         | 46120E602 | 1,851   | 5,867     | SH | DEFINED |
| ISILON SYS INC                     | COM             | 46432L104 | 1,308   | 101,888   | SH | DEFINED |
| JDS UNIPHASE CORP                  | COM PAR \$0.001 | 46612J507 | 21,401  | 2,176,020 | SH | DEFINED |
| JPMORGAN CHASE & CO                | COM             | 46625H100 | 118,965 | 3,250,417 | SH | DEFINED |
| JPMORGAN CHASE & CO                | COM             | 46625H100 | 2,120   | 57,917    | SH | DEFINED |
| JPMORGAN CHASE & CO                | COM             | 46625H100 | 3       | 87        | SH | DEFINED |
| JPMORGAN CHASE & CO                | COM             | 46625H100 | 135     | 3,695     | SH | DEFINED |
| JANUS CAP GROUP INC                | COM             | 47102X105 | 141     | 15,940    | SH | DEFINED |
| JONES LANG LASALLE<br>INC          | COM             | 48020Q107 | 484     | 7,370     | SH | DEFINED |
| JUNIPER NETWORKS<br>INC            | COM             | 48203R104 | 232     | 10,185    | SH | DEFINED |
| KB FINANCIAL GROUP<br>INC          | SPONSORED ADR   | 48241A105 | 4,112   | 108,568   | SH | DEFINED |
| KRAFT FOODS INC                    | CL A            | 50075N104 | 28,535  | 1,019,480 | SH | DEFINED |
| KRAFT FOODS INC                    | CL A            | 50075N104 | 60      | 2,145     | SH | DEFINED |
| KRAFT FOODS INC                    | CL A            | 50075N104 | 34      | 1,231     | SH | DEFINED |



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|---|----------------|-----------|--------|-----------|----|---------|
| LG DISPLAY CO LTD<br>LABORATORY CORP    | SPONS ADR REP  | 50186V102 | 575    | 35,700    | SH | DEFINED |
| AMER HLDGS<br>LIFE TECHNOLOGIES<br>CORP | COM NEW        | 50540R409 | 2,082  | 27,630    | SH | DEFINED |
| M & T BK CORP                           | COM            | 53217V109 | 11,081 | 234,494   | SH | DEFINED |
| MSCI INC                                | CL A           | 55261F104 | 1,243  | 14,645    | SH | DEFINED |
| MACYS INC                               | COM            | 55354G100 | 1,300  | 47,413    | SH | DEFINED |
| MACYS INC                               | COM            | 55616P104 | 1,009  | 56,424    | SH | DEFINED |
| MACYS INC                               | COM            | 55616P104 | 868    | 48,516    | SH | DEFINED |
| MACYS INC                               | COM            | 55616P104 | 1      | 63        | SH | DEFINED |
| MACYS INC                               | COM            | 55616P104 | 51     | 2,901     | SH | DEFINED |
| MARKET VECTORS ETF<br>TR                | GOLD MINER ETF | 57060U100 | 188    | 3,628     | SH | DEFINED |
| MARKET VECTORS ETF<br>TR                | GOLD MINER ETF | 57060U100 | 208    | 4,012     | SH | DEFINED |
| MASTERCARD INC                          | CL A           | 57636Q104 | 14,879 | 74,554    | SH | DEFINED |
| MCKESSON CORP                           | COM            | 58155Q103 | 5,629  | 83,831    | SH | DEFINED |
| MEDCO HEALTH<br>SOLUTIONS INC           | COM            | 58405U102 | 3,852  | 69,959    | SH | DEFINED |
| MEDCO HEALTH<br>SOLUTIONS INC           | COM            | 58405U102 | 15     | 288       | SH | DEFINED |
| MERCK & CO INC NEW                      | COM            | 58933Y105 | 61,331 | 1,754,593 | SH | DEFINED |
| MERCK & CO INC NEW                      | COM            | 58933Y105 | 24     | 701       | SH | DEFINED |
| MERCK & CO INC NEW                      | COM            | 58933Y105 | 20     | 600       | SH | DEFINED |
| METLIFE INC                             | COM            | 59156R108 | 26,582 | 704,163   | SH | DEFINED |
| MOLSON COORS<br>BREWING CO              | CL B           | 60871R209 | 928    | 21,911    | SH | DEFINED |
| MONSANTO CO NEW                         | COM            | 61166W101 | 10,489 | 226,964   | SH | DEFINED |
| NII HLDGS INC                           | CL B NEW       | 62913F201 | 5,178  | 159,201   | SH | DEFINED |
| NETAPP INC                              | COM            | 64110D104 | 1,969  | 52,780    | SH | DEFINED |
| NETLOGIC<br>MICROSYSTEMS INC            | COM            | 64118B100 | 2,233  | 82,159    | SH | DEFINED |
| NEXTERA ENERGY INC                      | COM            | 65339F101 | 2,789  | 57,230    | SH | DEFINED |
| NISOURCE INC                            | COM            | 65473P105 | 1,100  | 75,866    | SH | DEFINED |
| NVIDIA CORP                             | COM            | 67066G104 | 501    | 49,139    | SH | DEFINED |
| OCLARO INC                              | COM NEW        | 67555N206 | 1,032  | 93,003    | SH | DEFINED |
| ORACLE CORP                             | COM            | 68389X105 | 44,685 | 2,082,739 | SH | DEFINED |
| PG&E CORP                               | COM            | 69331C108 | 17,679 | 430,319   | SH | DEFINED |
| PPL CORP                                | COM            | 69351T106 | 15,021 | 601,832   | SH | DEFINED |
| PSS WORLD MED INC                       | COM            | 69366A100 | 1,357  | 64,155    | SH | DEFINED |
| PETROLEO<br>BRASILEIRO SA<br>PETRO      | SP ADR NON VTG | 71654V101 | 62,793 | 2,106,452 | SH | DEFINED |
| PETROLEO<br>BRASILEIRO SA<br>PETRO      | SPONSORED ADR  | 71654V408 | 739    | 21,546    | SH | DEFINED |
| PORTFOLIO RECOVERY<br>ASSOCS IN         | COM            | 73640Q105 | 2,738  | 40,978    | SH | DEFINED |
| POWERSHARES QQQ<br>TRUST                | UNIT SER 1     | 73935A104 | 8,591  | 201,000   | SH | DEFINED |
| PRAXAIR INC                             | COM            | 74005P104 | 13,630 | 179,382   | SH | DEFINED |
| PRICE T ROWE GROUP<br>INC               | COM            | 74144T108 | 1,714  | 38,627    | SH | DEFINED |
| PRINCIPAL FINL<br>GROUP INC             | COM            | 74251V102 | 1,395  | 59,573    | SH | DEFINED |
| QUEST DIAGNOSTICS<br>INC                | COM            | 74834L100 | 1,762  | 35,403    | SH | DEFINED |
| QUINSTREET INC                          | COM            | 74874Q100 | 987    | 85,742    | SH | DEFINED |
| RANGE RES CORP                          | COM            | 75281A109 | 2,565  | 63,865    | SH | DEFINED |
| REGIONS FINANCIAL<br>CORP NEW           | COM            | 7591EP100 | 8,279  | 1,259,174 | SH | DEFINED |

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|                                    |                |           |        |         |    |         |
|------------------------------------|----------------|-----------|--------|---------|----|---------|
| SAIC INC                           | COM            | 78390X101 | 1,557  | 93,025  | SH | DEFINED |
| SK TELECOM LTD                     | SPONSORED ADR  | 78440P108 | 971    | 66,000  | SH | DEFINED |
| SLM CORP                           | COM            | 78442P106 | 889    | 85,549  | SH | DEFINED |
| SPDR S&P 500 ETF TR                | UNIT SER 1 S&P | 78462F103 | 277    | 2,686   | SH | DEFINED |
| SPDR INDEX SHS FDS                 | EURO STOXX 50  | 78463X202 | 116    | 3,809   | SH | DEFINED |
| SPDR INDEX SHS FDS                 | EURO STOXX 50  | 78463X202 | 735    | 24,071  | SH | DEFINED |
| SALESFORCE COM INC                 | COM            | 79466L302 | 826    | 9,635   | SH | DEFINED |
| SANDISK CORP                       | COM            | 80004C101 | 3,225  | 76,824  | SH | DEFINED |
| SCANA CORP NEW                     | COM            | 80589M102 | 596    | 16,664  | SH | DEFINED |
| SEALED AIR CORP<br>NEW             | COM            | 81211K100 | 768    | 38,994  | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI MATERIALS  | 81369Y100 | 9      | 323     | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI HEALTHCARE | 81369Y209 | 3,009  | 106,719 | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI HEALTHCARE | 81369Y209 | 4      | 145     | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI HEALTHCARE | 81369Y209 | 184    | 6,550   | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI CONS DISCR | 81369Y407 | 3,508  | 120,451 | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI CONS DISCR | 81369Y407 | 4      | 167     | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI CONS DISCR | 81369Y407 | 223    | 7,660   | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI INT-FINL   | 81369Y605 | 2,643  | 191,386 | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI INT-FINL   | 81369Y605 | 4      | 354     | SH | DEFINED |
| SELECT SECTOR SPDR<br>TR           | SBI INT-FINL   | 81369Y605 | 179    | 12,989  | SH | DEFINED |
| SIGNATURE BK NEW<br>YORK N Y       | COM            | 82669G104 | 2,060  | 54,175  | SH | DEFINED |
| SKYWORKS SOLUTIONS<br>INC          | COM            | 83088M102 | 2,924  | 174,152 | SH | DEFINED |
| SOLERA HOLDINGS INC                | COM            | 83421A104 | 1,482  | 40,940  | SH | DEFINED |
| SOUTHERN COPPER<br>CORP            | COM            | 84265V105 | 6,371  | 239,940 | SH | DEFINED |
| STARWOOD<br>HOTELS&RESORTS<br>WRLD | COM            | 85590A401 | 15,418 | 372,029 | SH | DEFINED |
| SUNOCO INC                         | COM            | 86764P109 | 15     | 444     | SH | DEFINED |
| SUNOCO INC                         | COM            | 86764P109 | 5      | 158     | SH | DEFINED |
| TEMPUR PEDIC INTL<br>INC           | COM            | 88023U101 | 1,650  | 53,676  | SH | DEFINED |
| TENARIS S A                        | SPONSORED ADR  | 88031M109 | 26,417 | 762,631 | SH | DEFINED |
| TENET HEALTHCARE<br>CORP           | COM            | 88033G100 | 364    | 84,001  | SH | DEFINED |
| TERADATA CORP DEL                  | COM            | 88076W103 | 780    | 25,602  | SH | DEFINED |
| TEXAS CAPITAL<br>BANCSHARES INC    | COM            | 88224Q107 | 1,253  | 76,481  | SH | DEFINED |
| 3M CO                              | COM            | 88579Y101 | 18,387 | 232,827 | SH | DEFINED |
| TIME WARNER CABLE<br>INC           | COM            | 88732J207 | 3,171  | 60,911  | SH | DEFINED |
| TREX CO INC                        | COM            | 89531P105 | 1,349  | 67,101  | SH | DEFINED |
| ULTA SALON<br>COSMETCS & FRAG I    | COM            | 90384S303 | 764    | 32,300  | SH | DEFINED |

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|                                |                  |           |        |           |    |         |
|--------------------------------|------------------|-----------|--------|-----------|----|---------|
| UNITEDHEALTH GROUP<br>INC      | COM              | 91324P102 | 43,417 | 1,529,059 | SH | DEFINED |
| UNUM GROUP                     | COM              | 91529Y106 | 1,324  | 61,028    | SH | DEFINED |
| VALERO ENERGY CORP<br>NEW      | COM              | 91913Y100 | 41     | 2,315     | SH | DEFINED |
| VARIAN MED SYS INC             | COM              | 92220P105 | 13,816 | 264,227   | SH | DEFINED |
| VERIZON<br>COMMUNICATIONS INC  | COM              | 92343V104 | 34,227 | 1,221,756 | SH | DEFINED |
| VERIZON<br>COMMUNICATIONS INC  | COM              | 92343V104 | 38     | 1,360     | SH | DEFINED |
| VERISK ANALYTICS<br>INC        | CL A             | 92345Y106 | 257    | 8,616     | SH | DEFINED |
| VIACOM INC NEW                 | CL B             | 92553P201 | 5,840  | 186,211   | SH | DEFINED |
| VIACOM INC NEW                 | CL B             | 92553P201 | 445    | 14,186    | SH | DEFINED |
| VIACOM INC NEW                 | CL B             | 92553P201 | 2      | 84        | SH | DEFINED |
| VIACOM INC NEW                 | CL B             | 92553P201 | 47     | 1,521     | SH | DEFINED |
| VIRGIN MEDIA INC               | COM              | 92769L101 | 28,132 | 1,685,094 | SH | DEFINED |
| VIRGIN MEDIA INC               | *W EXP 01/10/201 | 92769L119 | 0      | 1         | SH | DEFINED |
| VISA INC                       | COM CL A         | 92826C839 | 16,635 | 235,062   | SH | DEFINED |
| WASTE MGMT INC DEL             | COM              | 94106L109 | 24,038 | 768,614   | SH | DEFINED |
| WELLPOINT INC                  | COM              | 94973V107 | 16,530 | 337,766   | SH | DEFINED |
| WINDSTREAM CORP                | COM              | 97381W104 | 959    | 90,703    | SH | DEFINED |
|                                |                  |           |        |           |    |         |
| WYNDHAM WORLDWIDE<br>CORP      | COM              | 98310W108 | 1,083  | 53,856    | SH | DEFINED |
| XCEL ENERGY INC                | COM              | 98389B100 | 1,314  | 63,810    | SH | DEFINED |
| YINGLI GREEN<br>ENERGY HLDG CO | ADR              | 98584B103 | 50     | 5,000     | SH | DEFINED |
| ZIMMER HLDGS INC               | COM              | 98956P102 | 3,696  | 68,368    | SH | DEFINED |
| ACCENTURE PLC<br>IRELAND       | SHS              | G1151C101 | 5,669  | 146,730   | SH | DEFINED |
| CREDICORP LTD                  | COM              | G2519Y108 | 25,202 | 277,113   | SH | DEFINED |
| COVIDIEN PLC                   | SHS              | G2554F105 | 18,634 | 463,884   | SH | DEFINED |
| INVESCO LTD                    | SHS              | G491BT108 | 35,813 | 2,127,935 | SH | DEFINED |
| LAZARD LTD                     | SHS A            | G54050102 | 21,690 | 811,473   | SH | DEFINED |
| NABORS INDUSTRIES<br>LTD       | SHS              | G6359F103 | 10,697 | 606,938   | SH | DEFINED |
| XL CAP LTD                     | CL A             | G98255105 | 1,009  | 63,084    | SH | DEFINED |
| MELLANOX<br>TECHNOLOGIES LTD   | SHS              | M51363113 | 1,448  | 66,188    | SH | DEFINED |
| TAT TECHNOLOGIES<br>LTD        | ORD NEW          | M8740S227 | 209    | 31,805    | SH | DEFINED |

7,431,415