

Edgar Filing: STATE STREET CORP - Form 13F-HR

STATE STREET CORP
Form 13F-HR
November 13, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: SEPTEMBER 30, 2012

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 | November 12, 2012 |
| ----- | ----- | ----- |
| [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).)

Edgar Filing: STATE STREET CORP - Form 13F-HR

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 12
 Form 13F Information Table Entry Total: 3,620
 Form 13F Information Table Value Total: 676,544,855 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE AS OF 9/28/2012

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|--------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|---------------------|
| ADOBE SYSTEMS INC | Common equity shares | 00724F101 | 632540 | 19486837 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AGILENT TECHNOLOGIES INC | Common equity shares | 00846U101 | 505652 | 13150914 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ANALOG DEVICES | Common Stock | 032654105 | 470352 | 12001869 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AON PLC | Common equity shares | G0408V102 | 793827 | 15181387 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| APOLLO GROUP INC -CL A | Common equity shares | 037604105 | 138642 | 4772345 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BB&T CORP | Common equity shares | 054937107 | 961812 | 29005245 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| CARDINAL HEALTH INC | Common equity shares | 14149Y108 | 668397 | 17151618 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| CARMAX INC | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------|----------------------|-----------|---------|-----------|----|---------|---------------------|
| CATERPILLAR INC | equity shares | 143130102 | 241772 | 8543014 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CHUBB CORP | Common equity shares | 149123101 | 6268439 | 72854908 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CIENA CORP | Common equity shares | 171232101 | 942160 | 12351210 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| COMPUWARE CORP | Common equity shares | 171779309 | 47853 | 3518312 | SH | DEFINED | 1,2,5,6,8,12,17 |
| COMVERSE | Common equity shares | 205638109 | 58115 | 5863496 | SH | DEFINED | 1,2,5,6,8,12 |
| TECHNOLOGY INC | Stock | 205862402 | 23432 | 3809672 | SH | DEFINED | 1,2,6 |
| CONAGRA FOODS INC | Common equity shares | 205887102 | 644544 | 23361108 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| DANAHER CORP | Common equity shares | 235851102 | 1212774 | 21990459 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DARDEN RESTAURANTS INC | Common equity shares | 237194105 | 280021 | 5022976 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DEAN FOODS CO | Common equity shares | 242370104 | 116813 | 7144300 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| DELL INC | Common equity shares | 24702R101 | 613657 | 62237354 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DONNELLEY (R R) & SONS CO | Common Stock | 257867101 | 72638 | 6852984 | SH | DEFINED | 1,2,5,6,8,10,12 |
| EATON CORP | Common equity shares | 278058102 | 623652 | 13196114 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DISH NETWORK CORP | Common equity shares | 25470M109 | 108905 | 3557846 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| ECOLAB INC | Common equity shares | 278865100 | 767214 | 11838011 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| FIRSTENERGY CORP | Common equity shares | 337932107 | 1452994 | 32947813 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| FOOT LOCKER INC | Common equity shares | 344849104 | 159400 | 4490282 | SH | DEFINED | 1,2,5,6,8,12,17,18 |
| FORD MOTOR CO | Common equity shares | 345370860 | 1366064 | 138546106 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| INTEL CORP | Common equity shares | 458140100 | 4704843 | 207444400 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| LIFE TECHNOLOGIES CORP | Common equity shares | 53217V109 | 349847 | 7157257 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| KELLOGG CO | Common equity shares | 487836108 | 519715 | 10060392 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| KROGER CO | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|----------------------------|-----------|---------|----------|----|---------|---------------------|
| LEGG MASON INC | shares Common equity | 501044101 | 576432 | 24487500 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| LINEAR TECHNOLOGY CORP | shares Common equity | 524901105 | 131206 | 5316104 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LOWE`S COMPANIES INC | shares Common equity | 535678106 | 299069 | 9390051 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MANPOWERGROUP | shares Common equity | 548661107 | 1519171 | 50237246 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| MARATHON OIL CORP | shares Common equity | 56418H100 | 93919 | 2552234 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MARVELL TECHNOLOGY GROUP LTD | shares Common equity | 565849106 | 909894 | 30770713 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MAXIM INTEGRATED PRODUCTS | shares Common Stock | G5876H105 | 80922 | 8844429 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MCDONALD`S CORP | Common equity shares | 57772K101 | 153168 | 5753813 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MEDTRONIC INC | Common equity shares | 580135101 | 4502003 | 49068131 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MICROCHIP TECHNOLOGY INC | Common equity shares | 585055106 | 1969735 | 45680241 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MONSANTO CO | Common equity shares | 595017104 | 256233 | 7826255 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MOTOROLA SOLUTIONS INC | Common equity shares | 61166W101 | 2028641 | 22287898 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| NEW YORK CMNTY BANCORP INC | Common equity shares | 620076307 | 575560 | 11386190 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| NEW YORK TIMES CO -CL A | Common equity shares | 649445103 | 249869 | 17646191 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| NORTHROP GRUMMAN CORP | Common equity shares | 650111107 | 44773 | 4587427 | SH | DEFINED | 1,2,5,6,8,12 |
| NVIDIA CORP | Common equity shares | 666807102 | 1897479 | 28563496 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| OLD REPUBLIC INTL CORP | Common equity shares | 67066G104 | 332017 | 24889110 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| OMNICARE INC | Common equity shares | 680223104 | 216805 | 23312306 | SH | DEFINED | 1,2,5,6,8,10,12 |
| PATTERSON COMPANIES INC | Common equity shares | 681904108 | 134386 | 3955889 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| PEPCO HOLDINGS INC | Common equity shares | 703395103 | 133017 | 3884700 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| PETSMART INC | Common equity shares | 713291102 | 229071 | 12120035 | SH | DEFINED | 1,2,5,6,8,10,12,17, |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|---------|----------|----|---------|---------------------|
| | equity shares | 716768106 | 262911 | 3811441 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| PIONEER NATURAL RESOURCES CO | Common equity shares | 723787107 | 607107 | 5815219 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| RADIAN GROUP INC | Common equity shares | 750236101 | 11594 | 2671338 | SH | DEFINED | 1,2,5,6,8 |
| RENAISSANCERE HOLDINGS LTD | Common equity shares | G7496G103 | 85126 | 1104948 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| REPUBLIC SERVICES INC | Common equity shares | 760759100 | 338589 | 12307725 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| ROSS STORES INC | Common equity shares | 778296103 | 574536 | 8893721 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| SANDISK CORP | Common equity shares | 80004C101 | 409223 | 9422553 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| SCANA CORP | Common equity shares | 80589M102 | 317038 | 6567998 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| SPX CORP | Common equity shares | 784635104 | 103040 | 1575261 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| SYNOPSYS INC | Common equity shares | 871607107 | 173173 | 5244531 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| TCF FINANCIAL CORP | Common equity shares | 872275102 | 124201 | 10402106 | SH | DEFINED | 1,2,5,6,8,12 |
| TELEPHONE & DATA SYSTEMS INC | Common equity shares | 879433829 | 152103 | 5939232 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| 3M CO | Common equity shares | 88579Y101 | 4780372 | 51724416 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ABBOTT LABORATORIES | Common equity shares | 002824100 | 4341565 | 63324973 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| ACCENTURE PLC | Common equity shares | G1151C101 | 1710622 | 24427236 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AES CORP | Common equity shares | 00130H105 | 347678 | 31693575 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AMERICAN INTERNATIONAL GROUP | Common equity shares | 026874784 | 1375460 | 41947592 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ANADARKO PETROLEUM CORP | Common equity shares | 032511107 | 1527266 | 21842911 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ARCHER-DANIELS-MIDLAND CO | Common equity shares | 039483102 | 857487 | 31548586 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AUTOZONE INC | Common equity shares | 053332102 | 619645 | 1676187 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BALL CORP | Common equity shares | 058498106 | 281536 | 6654191 | SH | DEFINED | 1,2,5,6,8,10,12,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|------------------------------------|-----------|---------|-----------|----|---------|-----------------------|
| BANK OF AMERICA CORP | Common equity shares | 060505104 | 3823506 | 433013976 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BANK OF NEW YORK MELLON CORP | Common equity shares | 064058100 | 1082032 | 47835023 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BED BATH & BEYOND INC | Common equity shares | 075896100 | 623326 | 9893874 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BOEING CO | Common equity shares | 097023105 | 2224043 | 31945424 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BOSTON PROPERTIES INC | Real Estate Investment Trust | 101121101 | 851965 | 7702431 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| CABLEVISION SYS CORP -CL A | Common equity shares | 12686C109 | 144624 | 9124593 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CAREER EDUCATION CORP | Common equity shares | 141665109 | 4273 | 1133184 | SH | DEFINED | 1,2,5,6,8 |
| CINCINNATI FINANCIAL CORP | Common equity shares | 172062101 | 413352 | 10909180 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CITIGROUP INC | Common equity shares | 172967424 | 3798484 | 116090728 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CLOROX CO/DE | Common equity shares | 189054109 | 578859 | 8034091 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| COACH INC | Common equity shares | 189754104 | 605255 | 10804337 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| COMPUTER SCIENCES CORP | Common equity shares | 205363104 | 197942 | 6145230 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CONVERGYS CORP | Common equity shares | 212485106 | 64880 | 4140480 | SH | DEFINED | 1,2,5,6,8,12 |
| DISNEY (WALT) CO | Common equity shares | 254687106 | 3978143 | 76092981 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DST SYSTEMS INC | Common equity shares | 233326107 | 52330 | 925106 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| DTE ENERGY CO | Common equity shares | 233331107 | 529457 | 8832905 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| DUN & BRADSTREET CORP | Common equity shares | 26483E100 | 161625 | 2029912 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| EVEREST RE GROUP LTD | Common equity shares | G3223R108 | 198868 | 1859295 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| EXPRESS SCRIPTS HOLDING CO | Common equity shares | 30219G108 | 1957978 | 31242739 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| FIRST HORIZON NATIONAL CORP | Common equity shares | 320517105 | 157625 | 16368181 | SH | DEFINED | 1,2,5,6,8,10,12 |
| FLEXTRONICS INTERNATIONAL | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------------|------------------------------------|-----------|---------|-----------|----|---------|---------------------|
| FLUOR CORP | shares Common equity | Y2573F102 | 44571 | 7427767 | SH | DEFINED | 1,2,5,8,10,12,18 |
| BEAM INC | shares Common Stock | 343412102 | 371710 | 6604574 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| GENUINE PARTS CO | Common equity shares | 073730103 | 370792 | 6444017 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| GOLDMAN SACHS GROUP INC | Common equity shares | 372460105 | 529575 | 8677315 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HARTFORD FINANCIAL SERVICES | Common equity shares | 38141G104 | 2135237 | 18782880 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HEALTH MANAGEMENT ASSOC | Common equity shares | 416515104 | 501492 | 25796526 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| HERSHEY CO | Common equity shares | 421933102 | 61415 | 7320165 | SH | DEFINED | 1,2,5,6,8,12,18 |
| HOME DEPOT INC | Common equity shares | 427866108 | 517379 | 7298376 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| HOST HOTELS & RESORTS INC | Real Estate Investment Trust | 437076102 | 3905700 | 64695935 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ILLINOIS TOOL WORKS | Common equity shares | 44107P104 | 581115 | 36206859 | SH | DEFINED | 1,2,3,5,6,8,10,12,1 |
| INTL FLAVORS & FRAGRANCES | Common equity shares | 452308109 | 1133556 | 19060946 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| INTUIT INC | Common equity shares | 459506101 | 214987 | 3608144 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| ISTAR FINANCIAL INC | Real Estate Investment Trust | 461202103 | 694600 | 11796865 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| JABIL CIRCUIT INC | Common equity shares | 45031U101 | 14132 | 1706693 | SH | DEFINED | 1,2,5,6,8 |
| JOHNSON CONTROLS INC | Common equity shares | 466313103 | 128856 | 6883076 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| JONES GROUP INC | Common equity shares | 478366107 | 696968 | 25436941 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| JPMORGAN CHASE & CO | Common equity shares | 48020T101 | 23279 | 1808601 | SH | DEFINED | 1,2,5,6,8,17 |
| LABORATORY CP OF AMER HLDGS | Common equity shares | 46625H100 | 6512029 | 160870146 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| LAUDER (ESTEE) COS INC -CL A | Common equity shares | 50540R409 | 355488 | 3844430 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LILLY (ELI) & CO | Common equity shares | 518439104 | 586877 | 9531790 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LIMITED BRANDS INC | Common equity shares | 532457108 | 2043905 | 43111263 | SH | DEFINED | 1,2,5,6,8,10,12,17, |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|------------------------------------|-----------|---------|----------|----|---------|---------------------|
| MCCORMICK & CO INC | shares Common equity | 532716107 | 468727 | 9515290 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MOODY`S CORP | shares Common equity | 579780206 | 448393 | 7227526 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AFLAC INC | shares Common equity | 615369105 | 341480 | 7730841 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AIR PRODUCTS & CHEMICALS INC | shares Common equity | 001055102 | 1058816 | 22113926 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AMERICAN EXPRESS CO | shares Common equity | 009158106 | 892815 | 10795821 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AMERISOURCEBERGEN CORP | shares Common equity | 025816109 | 2574182 | 45272226 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AMGEN INC | shares Common equity | 03073E105 | 399891 | 10330449 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| APACHE CORP | shares Common equity | 031162100 | 2594847 | 30773780 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| APARTMENT INVST & MGMT CO | Real Estate Investment Trust | 037411105 | 1435883 | 16605417 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AVERY DENNISON CORP | shares Common equity | 03748R101 | 184258 | 7089628 | SH | DEFINED | 1,2,3,5,6,8,10,12 |
| AVON PRODUCTS | shares Common equity | 053611109 | 135320 | 4252715 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BIOGEN IDEC INC | shares Common equity | 054303102 | 572230 | 35875900 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BLOCK H & R INC | shares Common equity | 09062X103 | 1467577 | 9834294 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BMC SOFTWARE INC | shares Common Stock | 093671105 | 193545 | 11167928 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| BRINKER INTL INC | shares Common equity | 055921100 | 260307 | 6274010 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AVIS BUDGET GROUP INC | shares Common Stock | 109641100 | 78249 | 2216791 | SH | DEFINED | 1,2,5,6,8,12,17,18 |
| CA INC | shares Common equity | 053774105 | 31884 | 2072879 | SH | DEFINED | 1,2,5,6,8,12,17 |
| CAMERON INTERNATIONAL CORP | shares Common equity | 12673P105 | 401250 | 15573539 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| CSX CORP | shares Common equity | 13342B105 | 608724 | 10856545 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| D R HORTON INC | shares Common equity | 126408103 | 840652 | 40513429 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DOVER CORP | shares Common equity | 23331A109 | 284485 | 13783403 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| | shares | 260003108 | 571806 | 9611781 | SH | DEFINED | 1,2,5,6,8,10,12,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|---------|-----------|----|---------|-----------------------|
| DOW CHEMICAL | Common equity shares | 260543103 | 1409691 | 48677355 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DUKE REALTY CORP | Real Estate Investment Trust | 264411505 | 182234 | 12396802 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| EMERSON ELECTRIC CO | Common equity shares | 291011104 | 1527619 | 31647251 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| EQUITY RESIDENTIAL | Real Estate Investment Trust | 29476L107 | 885511 | 15391970 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| EXPEDITORS INTL WASH INC | Common equity shares | 302130109 | 295487 | 8126470 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| FRANKLIN RESOURCES INC | Common equity shares | 354613101 | 764736 | 6114286 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| GENERAL ELECTRIC CO | Common equity shares | 369604103 | 9256393 | 407591285 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| GENERAL MILLS INC | Common equity shares | 370334104 | 1652182 | 41459892 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HASBRO INC | Common Stock | 418056107 | 170878 | 4476754 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HONEYWELL INTERNATIONAL INC | Common equity shares | 438516106 | 4457377 | 74600387 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| INTERPUBLIC GROUP OF COS | Common equity shares | 460690100 | 195219 | 17555684 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LENNAR CORP | Common equity shares | 526057104 | 261091 | 7509216 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LEVEL 3 COMMUNICATIONS INC | Common Stock | 52729N308 | 59382 | 2585243 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LSI CORP | Common equity shares | 502161102 | 199935 | 28934779 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MERCK & CO | Common equity shares | 58933Y105 | 5862181 | 129981679 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| MOHAWK INDUSTRIES INC | Common equity shares | 608190104 | 216786 | 2709238 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MORGAN STANLEY | Common equity shares | 617446448 | 2983119 | 178202852 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| ADVANCED MICRO DEVICES | Common equity shares | 007903107 | 111630 | 33127323 | SH | DEFINED | 1,2,5,6,8,10,12,18,19 |
| AMAZON.COM INC | Common equity shares | 023135106 | 3481398 | 13689056 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AMEREN CORP | Common equity shares | 023608102 | 413210 | 12647843 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| AVALONBAY COMMUNITIES INC | Real Estate Investment Trust | 053484101 | 671486 | 4937691 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------|-------------------------------------|-----------|----------|-----------|----|-----------------------------|
| BARD (C.R.) INC | Common equity shares | 067383109 | 388450 | 3711817 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BECTON DICKINSON & CO | Common equity shares | 075887109 | 1029786 | 13108193 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| BOSTON SCIENTIFIC CORP | Common equity shares | 101137107 | 339346 | 59119142 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BRUNSWICK CORP | Common equity shares | 117043109 | 45891 | 2027737 | SH | DEFINED 1,2,5,6,8 |
| CAMPBELL SOUP CO | Common equity shares | 134429109 | 280845 | 8065488 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| CARNIVAL CORP/ PLC (USA) | Composition of more than 1 security | 143658300 | 662197 | 18171994 | SH | DEFINED 1,2,5,6,8,10,12,18, |
| CHEVRON CORP | Common equity shares | 166764100 | 12081714 | 103652252 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| CHICOS FAS INC | Common equity shares | 168615102 | 95412 | 5268422 | SH | DEFINED 1,2,5,6,8,12,17 |
| COMCAST CORP | Common equity shares | 20030N101 | 3445354 | 96320058 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CONSOLIDATED EDISON INC | Common equity shares | 209115104 | 1073868 | 17930442 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| DEERE & CO | Common equity shares | 244199105 | 1202476 | 14577318 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| DU PONT (E I) DE NEMOURS | Common equity shares | 263534109 | 2215581 | 44073653 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EDISON INTERNATIONAL | Common equity shares | 281020107 | 1471046 | 32196120 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| ENCANA CORP | Common equity shares | 292505104 | 327 | 14920 | SH | DEFINED 1,18 |
| FIFTH THIRD BANCORP | Common equity shares | 316773100 | 651397 | 41998272 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| NEXTERA ENERGY INC | Common equity shares | 65339F101 | 1433163 | 20377670 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| FREEMPORT-MCMORAN COP&GOLD | Common equity shares | 35671D857 | 1724397 | 43567325 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| GANNETT CO | Common equity shares | 364730101 | 148598 | 8371682 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| GENERAL DYNAMICS CORP | Common equity shares | 369550108 | 984394 | 14888000 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| GENERAL GROWTH PPTYS INC | Real Estate Investment Trust | 370023103 | 257476 | 13217371 | SH | DEFINED 1,2,3,5,6,8,10,12,1 |
| HARLEY-DAVIDSON INC | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------------|------------------------------------|-----------|----------|----------|----|---------|----------------------|
| HEALTH NET INC | shares Common equity | 412822108 | 367712 | 8678695 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HOSPIRA INC | shares Common equity | 42222G108 | 49139 | 2183040 | SH | DEFINED | 1,2,5,6,8,10,12 |
| INTL BUSINESS MACHINES CORP | shares Common equity | 441060100 | 223508 | 6809830 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| JDS UNIPHASE CORP | shares Common equity | 459200101 | 12842040 | 61904320 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| JUNIPER NETWORKS INC | shares Common Stock | 46612J507 | 96688 | 7806827 | SH | DEFINED | 1,2,5,6,8,10,12 |
| KIMCO REALTY CORP | Real Estate Investment Trust | 48203R104 | 349303 | 20415320 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| KLA-TENCOR CORP | Common equity shares | 49446R109 | 432603 | 21342368 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| LEGGETT & PLATT INC | Common equity shares | 482480100 | 323135 | 6773813 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| LEXMARK INTL INC -CL A | Common equity shares | 524660107 | 465438 | 18579678 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LIBERTY PROPERTY TRUST | Real Estate Investment Trust | 529771107 | 46204 | 2076461 | SH | DEFINED | 1,2,5,6,8,10,12 |
| MICRON TECHNOLOGY INC | Common Stock | 531172104 | 185079 | 5107168 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| PUBLIC STORAGE | Real Estate Investment Trust | 595112103 | 233130 | 38951895 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| TYSON FOODS INC -CL A | Common equity shares | 74460D109 | 1040370 | 7475472 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| VARIAN MEDICAL SYSTEMS INC | Common equity shares | 902494103 | 207539 | 12955149 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| VERISIGN INC | Common equity shares | 92220P105 | 268521 | 4451775 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| VORNADO REALTY TRUST | Real Estate Investment Trust | 92343E102 | 317960 | 6530440 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| WASHINGTON POST -CL B | Common equity shares | 929042109 | 727625 | 8977395 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| WEATHERFORD INTERNATIONAL | Common equity shares | 939640108 | 70543 | 194311 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| WHOLE FOODS MARKET INC | Common equity shares | H27013103 | 86354 | 6810035 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| WISCONSIN ENERGY CORP | Common equity shares | 966837106 | 685315 | 7036028 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| ALTERA CORP | Common equity shares | 976657106 | 437145 | 11604538 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| | shares | 021441100 | 419620 | 12347299 | SH | DEFINED | 1,2,5,6,8,10,12,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|---------|----------|----|---------|---------------------|
| ALTRIA GROUP INC | Common equity shares | 02209S103 | 2834399 | 84888039 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| HESS CORP | Common equity shares | 42809H107 | 716007 | 13328549 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AMERICAN AXLE & MFG HOLDINGS | Common equity shares | 024061103 | 13261 | 1176643 | SH | DEFINED | 1,2,6,8 |
| AMERN EAGLE OUTFITTERS INC | Common equity shares | 02553E106 | 116158 | 5510316 | SH | DEFINED | 1,2,5,6,8,10,12 |
| WELLPOINT INC | Common equity shares | 94973V107 | 754080 | 12999242 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| AVNET INC | Common equity shares | 053807103 | 141522 | 4865087 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| BARNES & NOBLE INC | Common equity shares | 067774109 | 23631 | 1848913 | SH | DEFINED | 1,2,5,6,8,12 |
| CAPITAL ONE FINANCIAL CORP | Common equity shares | 14040H105 | 1280650 | 22463519 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CHARLES RIVER LABS INTL INC | Common equity shares | 159864107 | 51318 | 1295852 | SH | DEFINED | 1,2,5,6,8,10,12,17, |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|--------------------------|----------------------|-----------|---------|-------------|-------------------|-------------|----------------------|
| CIGNA CORP | Common equity shares | 125509109 | 646208 | 13699656 | SH | DEFINED | 1,2,5,6,8,10,12,18,1 |
| CON-WAY INC | Common equity shares | 205944101 | 39091 | 1428351 | SH | DEFINED | 1,2,5,6,8,12 |
| COVENTRY HEALTH CARE INC | Common equity shares | 222862104 | 230408 | 5526545 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DORAL FINANCIAL CORP | Common equity shares | 25811P886 | 1813 | 1928359 | SH | DEFINED | 1,2,6 |
| EXELON CORP | Common equity shares | 30161N101 | 1882835 | 52918460 | SH | DEFINED | 1,2,5,6,8,10,12,17,1 |
| KIMBERLY-CLARK CORP | Common equity shares | 494368103 | 1555920 | 18138414 | SH | DEFINED | 1,2,5,6,8,10,12,17,1 |
| TORONTO DOMINION BANK | Common equity shares | 891160509 | 1686 | 20234 | SH | DEFINED | 1,10 |
| AETNA INC | Common equity shares | 00817Y108 | 932979 | 23560116 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ALLSTATE CORP | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|----------------------|-----------|---------|-----------|----|---------|-------------------------------|
| APPLIED MATERIALS INC | equity shares Common | 020002101 | 774957 | 19564631 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| BAKER HUGHES INC | equity shares Common | 038222105 | 584791 | 52376623 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CADENCE DESIGN SYSTEMS INC | equity shares Common | 057224107 | 830167 | 18354560 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CORNING INC | equity shares Common | 127387108 | 102244 | 7947556 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CVS CAREMARK CORP | equity shares Common | 219350105 | 848749 | 64543706 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DIRECTV | equity shares Common | 126650100 | 2518310 | 52009691 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ENERGIZER HOLDINGS INC | equity shares Common | 25490A309 | 1557478 | 29688819 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EQUIFAX INC | equity shares Common | 29266R108 | 151199 | 2026709 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| FISERV INC | equity shares Common | 294429105 | 247698 | 5317665 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| HALLIBURTON CO | equity shares Common | 337738108 | 433935 | 5861610 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HUNTINGTON BANCSHARES | equity shares Common | 406216101 | 1303305 | 38685249 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| INTL GAME TECHNOLOGY | equity shares Common | 446150104 | 288124 | 41756589 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ITT CORP | equity shares Common | 459902102 | 145235 | 11095167 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| LIBERTY GLOBAL INC | equity shares Common | 450911201 | 84016 | 4169870 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 19 |
| FIFTH & PACIFIC COS INC | equity shares Common | 530555101 | 293673 | 4834135 | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18 |
| MICROSOFT CORP | equity shares Common | 316645100 | 25922 | 2028234 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ALCOA INC | equity shares Common | 594918104 | 9475014 | 318167120 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| FIDELITY NATIONAL INFO SVCS | equity shares Common | 013817101 | 550767 | 62233392 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| COSTCO WHOLESALE CORP | equity shares Common | 31620M106 | 380701 | 12194121 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DOMINION RESOURCES INC | equity shares Common | 22160K105 | 1735344 | 17331802 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| | equity shares | 25746U109 | 1472927 | 27822378 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|----------------------------|-----------|----------|-----------|----|---------|-------------------------------|
| ELECTRONIC ARTS INC | Common equity shares | 285512109 | 153794 | 12118927 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| FEDEX CORP | Common equity shares | 31428X106 | 968280 | 11442693 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HARMAN INTERNATIONAL INDS | Common equity shares | 413086109 | 113529 | 2459536 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| HEWLETT-PACKARD CO | Common equity shares | 428236103 | 1785438 | 104656083 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HILL-ROM HOLDINGS INC | Common equity shares | 431475102 | 47094 | 1620486 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| INTL PAPER CO | Common equity shares | 460146103 | 1145732 | 31545724 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| MONDELEZ INTERNATIONAL INC | Common equity shares | 609207105 | 3653147 | 88347092 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LINCOLN NATIONAL CORP | Common equity shares | 534187109 | 280511 | 11596438 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MARSH & MCLENNAN COS | Common equity shares | 571748102 | 745100 | 21959564 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| METLIFE INC | Common equity shares | 59156R108 | 1501616 | 43575712 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| ALLEGHENY TECHNOLOGIES INC | Common equity shares | 01741R102 | 168841 | 5292881 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALLERGAN INC | Common equity shares | 018490102 | 1099908 | 12010366 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AMERICAN ELECTRIC POWER CO | Common equity shares | 025537101 | 1071160 | 24377807 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| APPLE INC | Common equity shares | 037833100 | 24553051 | 36796828 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ASHLAND INC | Common equity shares | 044209104 | 149493 | 2087876 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| AUTODESK INC | Common equity shares | 052769106 | 326301 | 9778222 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AUTOMATIC DATA PROCESSING | Common equity shares | 053015103 | 1275617 | 21745875 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AUTONATION INC | Common equity shares | 05329W102 | 75990 | 1740012 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| BEMIS CO INC | Common equity shares | 081437105 | 305613 | 9711284 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BEST BUY CO INC | Common equity shares | 086516101 | 198751 | 11561807 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| BIG LOTS INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|----------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| OFFICEMAX INC | shares Common equity | 089302103 | 76075 | 2571960 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BRISTOL-MYERS SQUIBB CO | shares Common equity | 67622P101 | 21851 | 2797471 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BROADCOM CORP | shares Common equity | 110122108 | 2201900 | 65241139 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| BROWN-FORMAN -CL B | shares Common equity | 111320107 | 703560 | 20345953 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CENTERPOINT ENERGY INC | shares Common equity | 115637209 | 467598 | 7166177 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CENTURYLINK INC | shares Common equity | 15189T107 | 477125 | 22400599 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CINTAS CORP | shares Common equity | 156700106 | 1402681 | 34719783 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CISCO SYSTEMS INC | shares Common equity | 172908105 | 263370 | 6353892 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| FRONTIER COMMUNICATIONS CORP | shares Common equity | 17275R102 | 4422778 | 231680187 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| CITRIX SYSTEMS INC | Stock Common equity | 35906A108 | 204805 | 41798747 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CMS ENERGY CORP | shares Common equity | 177376100 | 605413 | 7906533 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COCA-COLA CO | shares Common equity | 125896100 | 307375 | 13052224 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| COLGATE- PALMOLIVE CO | shares Common equity | 191216100 | 6484882 | 170969867 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COMERICA INC | shares Common equity | 194162103 | 3832216 | 35741583 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CONOCOPHILLIPS | shares Common equity | 200340107 | 287333 | 9253876 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| COOPER INDUSTRIES PLC | shares Common equity | 20825C104 | 2900789 | 50730843 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COOPER TIRE & RUBBER CO | shares Common equity | G24140108 | 440584 | 5869549 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MOLSON COORS BREWING CO | shares Common equity | 216831107 | 28646 | 1493436 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CRANE CO | shares Common equity | 60871R209 | 288260 | 6398351 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CUMMINS INC | shares Common equity | 224399105 | 50290 | 1259301 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| DELUXE CORP | shares Common equity | 231021106 | 1233658 | 13378865 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------|----------------------|-----------|----------|-----------|----|---------|-------------------------------|
| | equity shares | 248019101 | 57834 | 1892453 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18 |
| DEVON ENERGY CORP | Common equity shares | | | | | | |
| DILLARDS INC -CL A | Common equity shares | 25179M103 | 979623 | 16191924 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DUKE ENERGY CORP | Common equity shares | 254067101 | 36247 | 501208 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| DYNEGY INC | Common equity shares | 26441C204 | 2779900 | 42899798 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| E TRADE FINANCIAL CORP | Common Stock | 26817R108 | 6 | 16835 | SH | DEFINED | 1 |
| EASTMAN CHEMICAL CO | Common equity shares | 269246401 | 79171 | 8986358 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| EBAY INC | Common equity shares | 277432100 | 367335 | 6443472 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EMC CORP/MA | Common equity shares | 278642103 | 2334769 | 48229124 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ENTERGY CORP | Common equity shares | 268648102 | 2376585 | 87150195 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EOG RESOURCES INC | Common equity shares | 29364G103 | 623899 | 9002866 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EXXON MOBIL CORP | Common equity shares | 26875P101 | 1332657 | 11893386 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| FAMILY DOLLAR STORES | Common equity shares | 30231G102 | 17349724 | 189718154 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| MACY`S INC | Common equity shares | 307000109 | 331716 | 5003301 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| FEDERATED INVESTORS INC | Common equity shares | 55616P104 | 616009 | 16374608 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| FOREST LABORATORIES -CL A | Common equity shares | 314211103 | 70565 | 3410751 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| GAP INC | Common equity shares | 345838106 | 357512 | 10039809 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| GILEAD SCIENCES INC | Common equity shares | 364760108 | 428741 | 11982544 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| GOODYEAR TIRE & RUBBER CO | Common equity shares | 375558103 | 1928495 | 29074167 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| GRAINGER (W W) INC | Common equity shares | 382550101 | 120938 | 9921656 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HEINZ (H J) CO | Common equity shares | 384802104 | 573682 | 2753127 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HUMANA INC | Common equity shares | 423074103 | 723830 | 12937020 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------|--|-----------|----------|-----------|----|---------|-------------------------------|
| INGERSOLL-RAND PLC | equity shares Common equity shares | 444859102 | 444293 | 6333590 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| JANUS CAPITAL GROUP INC | Common equity shares | G47791101 | 503531 | 11234698 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| JOHNSON & JOHNSON | Common equity shares | 47102X105 | 51441 | 5449354 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| KB HOME | Common equity shares | 478160104 | 10150842 | 147305841 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| KEYCORP | Common equity shares | 48666K109 | 35939 | 2504595 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| KOHL`S CORP | Common equity shares | 493267108 | 430205 | 49222307 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOCKHEED MARTIN CORP | Common equity shares | 500255104 | 540872 | 10559721 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOEWS CORP | Common equity shares | 539830109 | 5816044 | 62283607 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOUISIANA-PACIFIC CORP | Common equity shares | 540424108 | 526608 | 12762987 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| M & T BANK CORP | Common equity shares | 546347105 | 59368 | 4749114 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MARRIOTT INTL INC | Common equity shares | 55261F104 | 543287 | 5709072 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MASCO CORP | Common equity shares | 571903202 | 421250 | 10773600 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MATTEL INC | Common equity shares | 574599106 | 267208 | 17754189 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MBIA INC | Stock Common equity shares | 577081102 | 471863 | 13299643 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MCGRAW-HILL COMPANIES | Common equity shares | 55262C100 | 21503 | 2122895 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MCKESSON CORP | Common equity shares | 580645109 | 714839 | 13094753 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MEADWESTVACO CORP | Common equity shares | 58155Q103 | 891322 | 10360422 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| MEREDITH CORP | Common equity shares | 583334107 | 236631 | 7732786 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MGIC INVESTMENT CORP/WI | Common equity shares | 589433101 | 46027 | 1314553 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| MOLEX INC | Common equity shares | 552848103 | 5801 | 3792025 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MONSTER | Common equity shares | 608554101 | 126937 | 4830436 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------|--------|-----------|---------|-----------|----|---------|-------------------------------|
| WORLDWIDE INC | Stock | 611742107 | 31990 | 4364326 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| MYLAN INC | Common | | | | | | |
| | Stock | 628530107 | 404945 | 16596349 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NABORS | Common | | | | | | |
| INDUSTRIES LTD | equity | | | | | | |
| | shares | G6359F103 | 198306 | 14134683 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NAVISTAR | | | | | | | |
| INTERNATIONAL | Common | | | | | | |
| CORP | Stock | 63934E108 | 19615 | 930099 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| NCR CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 62886E108 | 102698 | 4405564 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| NETAPP INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 64110D104 | 482179 | 14664914 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NEWELL | Common | | | | | | |
| RUBBERMAID INC | equity | | | | | | |
| | shares | 651229106 | 222743 | 11667890 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NEWMONT MINING | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 651639106 | 1372760 | 24509305 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| NIKE INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 654106103 | 1291216 | 13604686 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| NISOURCE INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 65473P105 | 371600 | 14584034 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| NOBLE CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | H5833N103 | 323721 | 9047641 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NORDSTROM INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 655664100 | 339971 | 6161039 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NORFOLK | Common | | | | | | |
| SOUTHERN CORP | equity | | | | | | |
| | shares | 655844108 | 818651 | 12865640 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NORTHERN TRUST | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 665859104 | 473290 | 10196959 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| NUCOR CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 670346105 | 724160 | 18927231 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| OCCIDENTAL | Common | | | | | | |
| PETROLEUM CORP | equity | | | | | | |
| | shares | 674599105 | 2911197 | 33827471 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| OFFICE DEPOT INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 676220106 | 35472 | 13855549 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| OMNICOM GROUP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 681919106 | 515061 | 9989468 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ORACLE CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 68389X105 | 4823822 | 153185826 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PACCAR INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 693718108 | 524207 | 13097185 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PALL CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 696429307 | 283694 | 4468352 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PARAMETRIC | Common | | | | | | |
| TECHNOLOGY | equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------------|---------------------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| CORP PARKER-HANNIFIN CORP | shares Common equity shares | 699173209 | 87146 | 3997517 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| PAYCHEX INC | Common equity shares | 701094104 | 506659 | 6062072 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PENNEY (J C) CO | Common equity shares | 704326107 | 421611 | 12664941 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PEPSICO INC | Common equity shares | 708160106 | 439468 | 18092352 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PERKINELMER INC | Common equity shares | 713448108 | 4381508 | 61911902 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PFIZER INC | Common equity shares | 714046109 | 119851 | 4066919 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| PG&E CORP | Common equity shares | 717081103 | 7865973 | 316537572 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PINNACLE WEST CAPITAL CORP | Common equity shares | 69331C108 | 916785 | 21485330 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PITNEY BOWES INC | Common equity shares | 723484101 | 421196 | 7977234 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PLUM CREEK TIMBER CO INC | Real Estate Investment Trust | 724479100 | 403402 | 29189217 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PMC-SIERRA INC | Common equity shares | 729251108 | 280722 | 6403395 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PNC FINANCIAL SVCS GROUP INC | Common equity shares | 69344F106 | 18358 | 3254818 | SH | DEFINED | 1, 2, 5, 6, 8 |
| POWER-ONE INC | Common equity shares | 693475105 | 1454141 | 23044986 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| PPG INDUSTRIES INC | Common Stock | 73930R102 | 8163 | 1456905 | SH | DEFINED | 1, 2, 6, 8 |
| PPL CORP | Common equity shares | 693506107 | 867484 | 7553951 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRAXAIR INC | Common equity shares | 69351T106 | 825678 | 28422715 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRICE (T. ROWE) GROUP | Common equity shares | 74005P104 | 1248404 | 12017747 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PRINCIPAL FINANCIAL GRP INC | Common equity shares | 74144T108 | 734886 | 11609531 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PROCTER & GAMBLE CO | Common equity shares | 74251V102 | 319998 | 11878025 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PROGRESSIVE CORP- OHIO | Common equity shares | 742718109 | 8261936 | 119116680 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRUDENTIAL | Common equity shares | 743315103 | 467606 | 22545811 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|---------|-----------|----|---------|-------------------------------|
| FINANCIAL INC | equity shares | 744320102 | 1011729 | 18560432 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PUBLIC SERVICE ENTRP GRP INC | Common equity shares | 744573106 | 795052 | 24706407 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PULTEGROUP INC | Common equity shares | 745867101 | 232930 | 15027628 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| QLOGIC CORP | Common equity shares | 747277101 | 39421 | 3452068 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| QUALCOMM INC | Common equity shares | 747525103 | 4206234 | 67310605 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| QUEST DIAGNOSTICS INC | Common equity shares | 74834L100 | 383246 | 6042129 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RADIOSHACK CORP | Common equity shares | 750438103 | 5102 | 2144912 | SH | DEFINED | 1, 2, 5, 6, 8 |
| RAYTHEON CO | Common equity shares | 755111507 | 765680 | 13395412 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| REGIONS FINANCIAL CORP | Common equity shares | 7591EP100 | 527908 | 73218138 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| REYNOLDS AMERICAN INC | Common equity shares | 761713106 | 553566 | 12772748 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ROBERT HALF INTL INC | Common equity shares | 770323103 | 158397 | 5948070 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ROCKWELL AUTOMATION | Common equity shares | 773903109 | 374559 | 5385246 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ROCKWELL COLLINS INC | Common equity shares | 774341101 | 299553 | 5584407 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ROWAN COMPANIES PLC | Stock | G7665A101 | 215454 | 6379883 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RYDER SYSTEM INC | Common equity shares | 783549108 | 78219 | 2002540 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| SAFEWAY INC | Common equity shares | 786514208 | 189839 | 11798633 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SANMINA-SCI CORP | Common equity shares | 800907206 | 12689 | 1494235 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| HILLSHIRE BRANDS CO | Common equity shares | 432589109 | 80449 | 3003963 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AT&T INC | Common equity shares | 00206R102 | 9113680 | 241742184 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SCHLUMBERGER LTD | Common equity shares | 806857108 | 3883527 | 53691879 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SCHWAB (CHARLES) CORP | Common equity shares | 808513105 | 532751 | 41653498 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SEALED AIR CORP | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| SEMPRA ENERGY | equity shares | 81211K100 | 124115 | 8028332 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SHERWIN-WILLIAMS CO | Common equity shares | 816851109 | 732599 | 11359825 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SIGMA-ALDRICH CORP | Common equity shares | 824348106 | 613514 | 4120029 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SIMON PROPERTY GROUP INC | Real Estate Investment Trust | 826552101 | 417867 | 5806005 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SLM CORP | Common Stock | 828806109 | 2379953 | 15677100 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| SNAP-ON INC | Common equity shares | 78442P106 | 328175 | 20875911 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SOUTHERN CO | Common equity shares | 833034101 | 146613 | 2039977 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| SOUTHWEST AIRLINES | Common equity shares | 842587107 | 1990195 | 43180683 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SPRINT NEXTEL CORP | Common equity shares | 844741108 | 229666 | 26187576 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ST JUDE MEDICAL INC | Common equity shares | 852061100 | 693670 | 125664790 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TRAVELERS COS INC | Common equity shares | 790849103 | 502417 | 11925387 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| STANLEY BLACK & DECKER INC | Common equity shares | 89417E109 | 1539110 | 22547749 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| STAPLES INC | Common equity shares | 854502101 | 636468 | 8347058 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| STARBUCKS CORP | Common equity shares | 855030102 | 364405 | 31632405 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| STARWOOD HOTELS&RESORTS WRLD | Common equity shares | 855244109 | 1422286 | 28025303 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| STATE STREET CORP | Common equity shares | 85590A401 | 505767 | 8726218 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| STRYKER CORP | Common equity shares | 857477103 | 938854 | 22374798 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SUNOCO INC | Common equity shares | 863667101 | 682657 | 12264981 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| SUNTRUST BANKS INC | Common equity shares | 86764P109 | 253706 | 5417640 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SUPERVALU INC | Common equity shares | 867914103 | 701197 | 24803612 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| | equity shares | 868536103 | 43913 | 18223452 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|---------|----------|----|---------|-------------------------------|
| SYMANTEC CORP | Common equity shares | 871503108 | 574672 | 31926165 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SYNOVUS FINANCIAL CORP | Common equity shares | 87161C105 | 78977 | 33324186 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SYSCO CORP | Common equity shares | 871829107 | 937931 | 29994655 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TARGET CORP | Common equity shares | 87612E106 | 3837260 | 60457708 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TECO ENERGY INC | Common equity shares | 872375100 | 168706 | 9509782 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TELLABS INC | Common equity shares | 879664100 | 44928 | 12691816 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| TENET HEALTHCARE CORP | Common equity shares | 88033G100 | 97250 | 15509343 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| TERADYNE INC | Common equity shares | 880770102 | 97872 | 6882469 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| TEXAS INSTRUMENTS INC | Stock | 882508104 | 1218008 | 44210877 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TEXTRON INC | Common equity shares | 883203101 | 281785 | 10767484 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| THERMO FISHER SCIENTIFIC INC | Common equity shares | 883556102 | 873214 | 14843031 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TIFFANY & CO | Common equity shares | 886547108 | 295603 | 4777005 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TIME WARNER INC | Common equity shares | 887317303 | 1616239 | 35655060 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|------------------------|----------------------|-----------|---------|-------------|-------------------|-------------|---------------------------|
| TJX COMPANIES INC | Common equity shares | 872540109 | 1321791 | 29510915 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TORCHMARK CORP | Common equity shares | 891027104 | 210596 | 4101099 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| TRANSOCEAN LTD | Common equity shares | H8817H100 | 42681 | 950819 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| TYCO INTERNATIONAL LTD | Common equity shares | H89128104 | 1014399 | 18030530 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| U S BANCORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|----------------------------|-----------|---------|-----------|----|---------|---------------------------|
| UNION PACIFIC CORP | shares Common equity | 902973304 | 2631687 | 76725555 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| UNISYS CORP | shares Common equity | 907818108 | 2124229 | 17895779 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNITED PARCEL SERVICE INC | shares Common equity | 909214306 | 20048 | 963120 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| UNITED STATES STEEL CORP | shares Common equity | 911312106 | 2022128 | 28253904 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNITED TECHNOLOGIES CORP | shares Common equity | 912909108 | 142304 | 7461882 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNITEDHEALTH GROUP INC | shares Common equity | 913017109 | 8544763 | 109142427 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| UNUM GROUP | shares Common equity | 91324P102 | 2660065 | 48006925 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| VALERO ENERGY CORP | shares Common equity | 91529Y106 | 226760 | 11798329 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| VERIZON COMMUNICATIONS INC | shares Common equity | 91913Y100 | 846778 | 26729058 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| VF CORP | shares Common equity | 92343V104 | 5415467 | 118838474 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CBS CORP | shares Common equity | 918204108 | 644439 | 4043855 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| VULCAN MATERIALS CO | shares Common equity | 124857202 | 846655 | 23304724 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WAL-MART STORES INC | shares Common equity | 929160109 | 249951 | 5284398 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WALGREEN CO | shares Common equity | 931142103 | 5669079 | 76816752 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WASTE MANAGEMENT INC | shares Common equity | 931422109 | 1518776 | 41678920 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WATERS CORP | shares Common equity | 94106L109 | 643226 | 20050847 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WATSON PHARMACEUTICALS INC | shares Common equity | 941848103 | 293926 | 3527401 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WELLS FARGO & CO | shares Common equity | 942683103 | 465218 | 5462771 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WEYERHAEUSER CO | shares Common equity | 949746101 | 6820472 | 197523129 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| WHIRLPOOL CORP | shares Common equity | 962166104 | 545590 | 20871908 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WILLIAMS COS INC | shares Common equity | 963320106 | 314922 | 3798339 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------------------|----------------------------|-----------|---------|----------|----|---------|---------------------------|
| | equity shares | 969457100 | 962908 | 27535760 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WORTHINGTON INDUSTRIES | Common equity shares | | | | | | |
| XCEL ENERGY INC | Common equity shares | 981811102 | 72395 | 3342715 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| XEROX CORP | Common equity shares | 98389B100 | 662268 | 23899883 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| XILINX INC | Common equity shares | 984121103 | 584275 | 79601735 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| XL GROUP PLC | Common equity shares | 983919101 | 358205 | 10721308 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| YAHOO INC | Common equity shares | G98290102 | 301856 | 12561375 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| YUM BRANDS INC | Common equity shares | 984332106 | 737254 | 46150424 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ZIMMER HOLDINGS INC | Common equity shares | 988498101 | 1380821 | 20814265 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| ZIONS BANCORPORATION | Common equity shares | 98956P102 | 480696 | 7108974 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| NEWS CORP | Common equity shares | 989701107 | 205148 | 9932013 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| SHIP FINANCE INTL LTD | Stock Common equity shares | 65248E104 | 1821217 | 74244335 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CNO FINANCIAL GROUP INC | Common equity shares | G81075106 | 13391 | 851851 | SH | DEFINED | 1, 2, 5, 6 |
| HARRIS CORP | Common equity shares | 12621E103 | 48210 | 4996021 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| SEARS HOLDINGS CORP | Common equity shares | 413875105 | 248961 | 4860828 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| KINROSS GOLD CORP | Common equity shares | 812350106 | 133685 | 2409169 | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18 |
| MEMC ELECTRONIC MATERIALS INC | Common equity shares | 496902404 | 304 | 29770 | SH | DEFINED | 1, 18 |
| YRC WORLDWIDE INC | Common equity shares | 552715104 | 21239 | 7723795 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| CREE INC | Common equity shares | 984249607 | 128 | 18891 | SH | DEFINED | 1, 5 |
| CHESAPEAKE ENERGY CORP | Common equity shares | 225447101 | 95112 | 3725360 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALLIANT TECHSYSTEMS INC | Common equity shares | 165167107 | 460746 | 24417061 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ABERCROMBIE & | Common equity shares | 018804104 | 51030 | 1018402 | SH | DEFINED | 1, 2, 5, 6, 12, 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|--------|----------|----|---------|---------------------------|
| FITCH -CL A | equity shares | 002896207 | 115916 | 3417340 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ACXIOM CORP | Common equity shares | 005125109 | 51479 | 2817836 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| AFFYMETRIX INC | Common equity shares | 00826T108 | 6140 | 1418034 | SH | DEFINED | 1, 2, 6, 8 |
| HUBBELL INC -CL B | Common equity shares | 443510201 | 121154 | 1500528 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| LANCASTER COLONY CORP | Common equity shares | 513847103 | 50450 | 688715 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| PENTAIR LTD | Common equity shares | H6169Q108 | 300137 | 6744434 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TOTAL SYSTEM SERVICES INC | Common equity shares | 891906109 | 175449 | 7402787 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| KEY ENERGY SERVICES INC | Common equity shares | 492914106 | 27305 | 3900099 | SH | DEFINED | 1, 2, 5, 6, 8 |
| EAGLE MATERIALS INC | Common equity shares | 26969P108 | 46984 | 1015608 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| NORTHEAST UTILITIES | Common equity shares | 664397106 | 603981 | 15798568 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PIPER JAFFRAY COS INC | Common equity shares | 724078100 | 8793 | 345516 | SH | DEFINED | 1, 2, 5, 6, 8 |
| L-3 COMMUNICATIONS HLDGS INC | Common equity shares | 502424104 | 288919 | 4029039 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| WILEY (JOHN) & SONS -CL A | Common equity shares | 968223206 | 61486 | 1338058 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| ATMEL CORP | Common equity shares | 049513104 | 60674 | 11535052 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SEI INVESTMENTS CO | Common equity shares | 784117103 | 182400 | 8503307 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ADTRAN INC | Common equity shares | 00738A106 | 36068 | 2087328 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ADVANCE AUTO PARTS INC | Common equity shares | 00751Y106 | 208971 | 3053358 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CONSTELLATION BRANDS | Common equity shares | 21036P108 | 223661 | 6913777 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CYTEC INDUSTRIES INC | Common equity shares | 232820100 | 84096 | 1283523 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| DOLLAR TREE INC | Common equity shares | 256746108 | 554338 | 11483099 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HARTE HANKS INC | Common equity shares | 416196103 | 6790 | 979641 | SH | DEFINED | 1, 2, 5, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|---------------------------|
| ITT EDUCATIONAL SERVICES INC | Common equity shares | 45068B109 | 19470 | 604244 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| JEFFERIES GROUP INC | Common equity shares | 472319102 | 48476 | 3540992 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NVR INC | Common equity shares | 62944T105 | 192026 | 227394 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| PACKAGING CORP OF AMERICA | Common equity shares | 695156109 | 96836 | 2667714 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| POPULAR INC | Common equity shares | 733174700 | 91981 | 5277013 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| PRECISION CASTPARTS CORP | Common equity shares | 740189105 | 872665 | 5342652 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RAYONIER INC | Real Estate Investment Trust | 754907103 | 189511 | 3866710 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RENT-A-CENTER INC | Common equity shares | 76009N100 | 85404 | 2434640 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| RYLAND GROUP INC | Common equity shares | 783764103 | 91380 | 3045935 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SAKS INC | Common equity shares | 79377W108 | 47486 | 4605847 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SPDR S&P 500 ETF | USA: Common Stock | 78462F103 | 1586332 | 11021550 | SH | DEFINED | 1, 2, 5, 10, 12 |
| UTSTARCOM HOLDINGS CORP | Common Stock | G9310A106 | 19 | 17668 | SH | DEFINED | 1 |
| PATTERSON-UTI ENERGY INC | Common equity shares | 703481101 | 75212 | 4748152 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| NABI BIOPHARMACEUTICALS | Common Stock | 629519109 | 57 | 32717 | SH | DEFINED | 1 |
| WMS INDUSTRIES INC | Common equity shares | 929297109 | 31815 | 1942302 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PANERA BREAD CO | Common equity shares | 69840W108 | 134926 | 789545 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| AFFILIATED MANAGERS GRP INC | Common equity shares | 008252108 | 208214 | 1692733 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| ANSYS INC | Common equity shares | 03662Q105 | 211106 | 2876109 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| APTARGROUP INC | Common equity shares | 038336103 | 98319 | 1901355 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| AXCELIS TECHNOLOGIES INC | Common equity shares | 054540109 | 1900 | 1810884 | SH | DEFINED | 1, 2 |
| BENCHMARK ELECTRONICS INC | Common equity shares | 08160H101 | 20304 | 1329575 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BROCADE | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|----------------------------|-----------|--------|---------|----|---------|---------------------------|
| COMMUNICATIONS SYS | equity shares | 111621306 | 34198 | 5781405 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| BROOKS AUTOMATION INC | Common equity shares | 114340102 | 11357 | 1414310 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CARTER`S INC | Common equity shares | 146229109 | 77063 | 1431306 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| CUMULUS MEDIA INC | Common equity shares | 231082108 | 2030 | 740697 | SH | DEFINED | 1, 2, 6 |
| EMULEX CORP | Common equity shares | 292475209 | 12170 | 1687579 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENTEGRIS INC | Common equity shares | 29362U104 | 21475 | 2641146 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| EXTREME NETWORKS INC | Common Stock | 30226D106 | 5644 | 1690212 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FORWARD AIR CORP | Common equity shares | 349853101 | 17664 | 580994 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GATX CORP | Common equity shares | 361448103 | 57037 | 1343929 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| GENTEX CORP | Common equity shares | 371901109 | 68278 | 4014214 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| IDEX CORP | Common equity shares | 45167R104 | 98698 | 2362810 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| LTX-CREDENCE CORP | Common Stock | 502403207 | 4811 | 836811 | SH | DEFINED | 1, 2, 6, 8 |
| MANHATTAN ASSOCIATES INC | Common equity shares | 562750109 | 25363 | 442861 | SH | DEFINED | 1, 2, 6, 8 |
| MICROS SYSTEMS INC | Common equity shares | 594901100 | 106912 | 2176574 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MYRIAD GENETICS INC | Common equity shares | 62855J104 | 46895 | 1737577 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 17 |
| NATIONAL INSTRUMENTS CORP | Common equity shares | 636518102 | 60837 | 2416917 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| NPS PHARMACEUTICALS INC | Common equity shares | 62936P103 | 24160 | 2612140 | SH | DEFINED | 1, 2, 6, 8 |
| OSHKOSH CORP | Common equity shares | 688239201 | 67949 | 2477203 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| PLEXUS CORP | Common equity shares | 729132100 | 24359 | 804358 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ROPER INDUSTRIES INC/DE | Common equity shares | 776696106 | 418455 | 3807797 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RUBY TUESDAY INC | Common equity shares | 781182100 | 9330 | 1286848 | SH | DEFINED | 1, 2, 6, 8 |
| SPARTECH CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|--|-----------|--------|---------|----|----------------------------|
| TEEKAY CORP | shares Common equity | 847220209 | 3096 | 578782 | SH | DEFINED 1,2 |
| VISHAY INTERTECHNOLOGY INC | shares Common equity | Y8564W103 | 16544 | 530391 | SH | DEFINED 1,2,5,6 |
| GREATBATCH INC | shares Common equity | 928298108 | 39704 | 4039528 | SH | DEFINED 1,2,5,6,8,12 |
| WINTRUST FINANCIAL CORP | shares Common equity | 39153L106 | 11641 | 478462 | SH | DEFINED 1,2,5,6,8 |
| ST JOE CO | shares Common equity | 97650W108 | 46190 | 1229434 | SH | DEFINED 1,2,6,8 |
| MACERICH CO | shares Real Estate Investment Trust | 790148100 | 14578 | 747395 | SH | DEFINED 1,2,5,6,8 |
| ACADIA REALTY TRUST | Real Estate Investment Trust | 554382101 | 335539 | 5862967 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| BROOKFIELD OFFICE PPTYS INC | Real Estate Investment Trust | 004239109 | 36025 | 1451433 | SH | DEFINED 1,2,3,5,6,8 |
| CAMDEN PROPERTY TRUST | Common equity shares | 112900105 | 11683 | 705497 | SH | DEFINED 1,2,3 |
| CORP OFFICE PPTYS TR INC | Real Estate Investment Trust | 133131102 | 230146 | 3568805 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| DDR CORP | Real Estate Investment Trust | 22002T108 | 68207 | 2845488 | SH | DEFINED 1,2,3,5,6,8,12 |
| EASTGROUP PROPERTIES | Real Estate Investment Trust | 23317H102 | 92446 | 6018548 | SH | DEFINED 1,2,3,5,6,8,12 |
| ESSEX PROPERTY TRUST | Real Estate Investment Trust | 277276101 | 50853 | 955850 | SH | DEFINED 1,2,3,5,6,8 |
| HOSPITALITY PROPERTIES TRUST | Real Estate Investment Trust | 297178105 | 215345 | 1452715 | SH | DEFINED 1,2,3,5,6,8,12,18 |
| LASALLE HOTEL PROPERTIES | Real Estate Investment Trust | 44106M102 | 123627 | 5198978 | SH | DEFINED 1,2,3,5,6,8,12,18 |
| RAMCO- GERSHENSON PROPERTIES | Real Estate Investment Trust | 517942108 | 73503 | 2753902 | SH | DEFINED 1,2,3,5,6,8 |
| REGENCY CENTERS CORP | Real Estate Investment Trust | 751452202 | 16682 | 1331354 | SH | DEFINED 1,2,3,5,6,8 |
| TANGER FACTORY OUTLET CTRS | Real Estate Investment Trust | 758849103 | 194475 | 3990953 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| MECHEL OAO | Real Estate Investment Trust | 875465106 | 101922 | 3152594 | SH | DEFINED 1,2,3,5,6,8,17 |
| MOBILE TELESYSTEMS OJSC | American Depository Receipt | 583840103 | 11592 | 1646422 | SH | DEFINED 1,2,4,5,8,10,12,18 |
| LAM RESEARCH | American Depository Receipt | 607409109 | 142822 | 8152056 | SH | DEFINED 1,2,4,5,8,10,12,18 |
| | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|---------------------------|
| CORP | equity shares | 512807108 | 228969 | 7203460 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| RAMBUS INC | Common equity shares | 750917106 | 11100 | 2003229 | SH | DEFINED | 1, 2, 5, 6, 8 |
| METTLER-TOLEDO INTL INC | Common equity shares | 592688105 | 153170 | 897103 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| NEENAH PAPER INC | Common equity shares | 640079109 | 9919 | 346302 | SH | DEFINED | 1, 2, 6, 8 |
| EW SCRIPPS -CL A | Common equity shares | 811054402 | 6850 | 643053 | SH | DEFINED | 1, 2, 8 |
| FMC TECHNOLOGIES INC | Common equity shares | 30249U101 | 507685 | 10965208 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| AMPHENOL CORP | Common equity shares | 032095101 | 374824 | 6366006 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| CME GROUP INC | Common equity shares | 12572Q105 | 723239 | 12621900 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| COMMUNITY HEALTH SYSTEMS INC | Common equity shares | 203668108 | 75115 | 2577758 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18 |
| COVANCE INC | Common equity shares | 222816100 | 72625 | 1555442 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| REGIS CORP/MN | Common equity shares | 758932107 | 37529 | 2041768 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| SL GREEN REALTY CORP | Real Estate Investment Trust | 78440X101 | 312015 | 3896955 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, |
| STANCORP FINANCIAL GROUP INC | Common equity shares | 852891100 | 40054 | 1282058 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| TELEFLEX INC | Common equity shares | 879369106 | 79502 | 1154859 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| URBAN OUTFITTERS INC | Common equity shares | 917047102 | 170743 | 4545772 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AGCO CORP | Common equity shares | 001084102 | 214782 | 4523642 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| EDWARDS LIFESCIENCES CORP | Common equity shares | 28176E108 | 508254 | 4733649 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| AAON INC | Common equity shares | 000360206 | 6786 | 344559 | SH | DEFINED | 1, 2, 6, 8 |
| AAR CORP | Common equity shares | 000361105 | 14106 | 859192 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AMERIS BANCORP | Common equity shares | 03076K108 | 5036 | 400098 | SH | DEFINED | 1, 2 |
| ABM INDUSTRIES INC | Common equity shares | 000957100 | 22306 | 1178353 | SH | DEFINED | 1, 2, 5, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| AEP INDUSTRIES INC | Common equity shares | 001031103 | 4862 | 80293 | SH | DEFINED 1,2 |
| AGL RESOURCES INC | Common equity shares | 001204106 | 217312 | 5312244 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AK STEEL HOLDING CORP | Common equity shares | 001547108 | 39623 | 8254843 | SH | DEFINED 1,2,5,6,8,10,17 |
| PROLOGIS INC | Real Estate Investment Trust | 74340W103 | 824728 | 23543635 | SH | DEFINED 1,2,3,5,6,8,10,12, |
| ATMI INC | Common equity shares | 00207R101 | 11152 | 600531 | SH | DEFINED 1,2,5,6,8 |
| SAREPTA THERAPEUTICS INC | Common equity shares | 803607100 | 326 | 20944 | SH | DEFINED 1,2,5 |
| AVX CORP | Common equity shares | 002444107 | 5706 | 594914 | SH | DEFINED 1,2,5,6,8 |
| AXT INC | Common Stock | 00246W103 | 1798 | 531978 | SH | DEFINED 1,2,6 |
| AZZ INC | Common equity shares | 002474104 | 18886 | 497256 | SH | DEFINED 1,2,5,6,8 |
| AARON`S INC | Common equity shares | 002535300 | 96358 | 3464781 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| AASTROM BIOSCIENCES INC | Common equity shares | 00253U305 | 32 | 19746 | SH | DEFINED 1 |
| ABAXIS INC | Common equity shares | 002567105 | 15493 | 431309 | SH | DEFINED 1,2,6,8 |
| ABIOMED INC | Common Stock | 003654100 | 12855 | 612499 | SH | DEFINED 1,2,6,8 |
| ABRAXAS PETROLEUM CORP/NV | Common equity shares | 003830106 | 3166 | 1376038 | SH | DEFINED 1,2,6,8 |
| ACETO CORP | Common equity shares | 004446100 | 5053 | 534466 | SH | DEFINED 1,2,8 |
| ACTIVE POWER INC | Common Stock | 00504W100 | 36 | 44854 | SH | DEFINED 1 |
| ACTUATE CORP | Common equity shares | 00508B102 | 6905 | 981710 | SH | DEFINED 1,2,5,6,8 |
| ACTUANT CORP -CL A | Common equity shares | 00508X203 | 42595 | 1488400 | SH | DEFINED 1,2,5,6,8 |
| ADAMS RESOURCES & ENERGY INC | Common equity shares | 006351308 | 914 | 30009 | SH | DEFINED 1,2 |
| INSPERITY INC | Common equity shares | 45778Q107 | 11443 | 453387 | SH | DEFINED 1,2,5,6,8 |
| AMAG PHARMACEUTICALS INC | Common Stock | 00163U106 | 6984 | 393467 | SH | DEFINED 1,2,5,6,8 |
| ADVANCED PHOTONIX INC -CL | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|---|-----------|--------|---------|----|----------------------------|
| A | shares | 00754E107 | 7 | 11300 | SH | DEFINED 1 |
| ADVANCED SEMICON ENGINEERING DENNY'S CORP | American Depository Receipt Common equity shares | 00756M404 | 4367 | 1170788 | SH | DEFINED 1,2,4,5,6,8 |
| AEGON NV | Similar to ADR Certificates representing ordinary shares | 24869P104 | 11319 | 2333960 | SH | DEFINED 1,2,5,6,8 |
| ADVANCED ENERGY INDS INC | Common equity shares | 007924103 | 90 | 17435 | SH | DEFINED 1,2 |
| ADVENT SOFTWARE INC | Common equity shares | 007973100 | 10462 | 849406 | SH | DEFINED 1,2,6,8 |
| AGREE REALTY CORP | Real Estate Investment Trust | 007974108 | 28352 | 1153996 | SH | DEFINED 1,2,5,6,8,12 |
| AIR METHODS CORP | Common equity shares | 008492100 | 5617 | 220431 | SH | DEFINED 1,2,3,5,8 |
| AIRGAS INC | Common equity shares | 009128307 | 28738 | 240730 | SH | DEFINED 1,2,6,8 |
| AKAMAI TECHNOLOGIES INC | Common equity shares | 009363102 | 241080 | 2929325 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AKORN INC | Common Stock | 00971T101 | 287875 | 7524323 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ALAMO GROUP INC | Common equity shares | 009728106 | 28585 | 2162190 | SH | DEFINED 1,2,6,8 |
| ALASKA AIR GROUP INC | Common equity shares | 011311107 | 5380 | 159370 | SH | DEFINED 1,2 |
| ALASKA COMMUNICATIONS SYS GP | Common equity shares | 011659109 | 89503 | 2552944 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| ALBANY INTL CORP -CL A | Common equity shares | 01167P101 | 80 | 35593 | SH | DEFINED 1 |
| ALBANY MOLECULAR RESH INC | Common Stock | 012348108 | 11287 | 513718 | SH | DEFINED 1,2,6,8 |
| ALBEMARLE CORP | Common equity shares | 012423109 | 66 | 18999 | SH | DEFINED 1 |
| ALCATEL-LUCENT | American Depository Receipt | 012653101 | 142861 | 2711864 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| MATSON INC | Common Stock | 013904305 | 174 | 157772 | SH | DEFINED 1,5,8,12 |
| ALEXANDER`S INC | Real Estate Investment Trust | 57686G105 | 26884 | 1285919 | SH | DEFINED 1,2,5,6,8,12 |
| ALEXANDRIA R E EQUITIES INC | Real Estate Investment Trust | 014752109 | 19142 | 44782 | SH | DEFINED 1,2,3,5,6,8 |
| | | 015271109 | 179239 | 2437899 | SH | DEFINED 1,2,3,5,6,8,12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|----------------------------|-----------|--------|---------|----|---------|---------------------------|
| ALEXION PHARMACEUTICALS INC | Common Stock | 015351109 | 845235 | 7388394 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALICO INC | Common equity shares | 016230104 | 1924 | 61711 | SH | DEFINED | 1, 2 |
| ALIGN TECHNOLOGY INC | Common equity shares | 016255101 | 50714 | 1371687 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| ALKERMES PLC | Common equity shares | G01767105 | 73433 | 3538866 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ALLEGHANY CORP | Common equity shares | 017175100 | 186077 | 539490 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALLETE INC | Common equity shares | 018522300 | 35451 | 849303 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BALLY TECHNOLOGIES INC | Common equity shares | 05874B107 | 58382 | 1182012 | SH | DEFINED | 1, 2, 5, 6, 8, 18 |
| ALLIANCE RESOURCE PTNRS -LP | Limited Partnership | 01877R108 | 1515 | 25272 | SH | DEFINED | 1 |
| ALLIANT ENERGY CORP | Common equity shares | 018802108 | 168943 | 3893733 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ALLIANCE FINANCIAL CORP/ NY | Common equity shares | 019205103 | 3247 | 80832 | SH | DEFINED | 1, 2 |
| HANOVER INSURANCE GROUP INC | Common equity shares | 410867105 | 51947 | 1394224 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ALLSCRIPTS HEALTHCARE SOLTNS | Common equity shares | 01988P108 | 56848 | 4573790 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| JARDEN CORP | Common equity shares | 471109108 | 110390 | 2089030 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18 |
| ALMOST FAMILY INC | Common Stock | 020409108 | 4180 | 196411 | SH | DEFINED | 1, 2, 8 |
| SKYWORKS SOLUTIONS INC | Common equity shares | 83088M102 | 115318 | 4893577 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| ALTAIR NANOTECHNOLOGIES INC | Common equity shares | 021373204 | 19 | 25102 | SH | DEFINED | 1, 5 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|--------|-------|-------|-------|----------------|------------|--------------|-----------------|----------|
|--------|-------|-------|-------|----------------|------------|--------------|-----------------|----------|

| | | | | | | | | |
|--------------------------------|----------------------------|-----------|-------|--------|----|--|---------|------------|
| AMBIENT CORP | Common Stock | 02318N201 | 149 | 28120 | SH | | DEFINED | 1, 2 |
| AMCOL INTERNATIONAL CORP | Common equity shares | 02341W103 | 21483 | 633992 | SH | | DEFINED | 1, 2, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|---------|----------|----|----------------------------|
| AMEDISYS INC | Common equity shares | 023436108 | 7993 | 578928 | SH | DEFINED 1,2,6,8 |
| AMERCO | Common equity shares | 023586100 | 17420 | 163726 | SH | DEFINED 1,2,6,8 |
| AMERICA MOVIL SA DE CV | American Depository Receipt | 02364W105 | 72349 | 2843996 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| US AIRWAYS GROUP INC | Common equity shares | 90341W108 | 37557 | 3590439 | SH | DEFINED 1,2,6,8 |
| MFA FINANCIAL INC | Real Estate Investment Trust | 55272X102 | 42068 | 4949041 | SH | DEFINED 1,2,5,6,8 |
| AMERICAN CAPITAL LTD. | Common equity shares | 02503Y103 | 38700 | 3412736 | SH | DEFINED 1,2,5,6,8 |
| US ECOLOGY INC | Common equity shares | 91732J102 | 7152 | 331285 | SH | DEFINED 1,2,8 |
| AMERICAN FINANCIAL GROUP INC | Common equity shares | 025932104 | 89829 | 2370176 | SH | DEFINED 1,2,5,6,8,12,18 |
| AMERICAN GREETINGS -CL A | Common equity shares | 026375105 | 14320 | 852462 | SH | DEFINED 1,2,5,6,8 |
| HEALTHWAYS INC | Common equity shares | 422245100 | 7848 | 670309 | SH | DEFINED 1,2,6,8 |
| AMERICAN NATL BANKSHARES | Common equity shares | 027745108 | 2194 | 96999 | SH | DEFINED 1,2 |
| AMERICAN NATIONAL INSURANCE | Common equity shares | 028591105 | 7096 | 98791 | SH | DEFINED 1,2,5,6,8,17 |
| AMERICAN SCIENCE ENGINEERING | Common equity shares | 029429107 | 11570 | 176309 | SH | DEFINED 1,2,6,8 |
| AMERICAN SOFTWARE -CL A | Common equity shares | 029683109 | 3065 | 375581 | SH | DEFINED 1,2 |
| AMERICAN STATES WATER CO | Common equity shares | 029899101 | 17529 | 394431 | SH | DEFINED 1,2,5,6,8 |
| AMERICAN TOWER CORP | Common equity shares | 03027X100 | 1121401 | 15708025 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AMERICAN SUPERCONDUCTOR CP | Common Stock | 030111108 | 3320 | 800122 | SH | DEFINED 1,2,5,6,8 |
| LRAD CORP | Common equity shares | 50213V109 | 24 | 17497 | SH | DEFINED 1 |
| AMERICAN VANGUARD CORP | Common equity shares | 030371108 | 17285 | 496757 | SH | DEFINED 1,2,6,8 |
| AMERICAN WOODMARK CORP | Common equity shares | 030506109 | 3721 | 186305 | SH | DEFINED 1,2,8 |
| AMERISTAR CASINOS INC | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|----------|----|----------------------------|
| | shares | 03070Q101 | 10461 | 587649 | SH | DEFINED 1,2,5,6,8 |
| TD AMERITRADE HOLDING CORP | Common Stock | | | | | |
| | | 87236Y108 | 58064 | 3777311 | SH | DEFINED 1,2,5,8,10,12,18 |
| AMERIGAS PARTNERS -LP | Limited Partnership | 030975106 | 2025 | 46391 | SH | DEFINED 1 |
| AMES NATIONAL CORP | Common equity shares | 031001100 | 2544 | 122066 | SH | DEFINED 1,2 |
| AMETEK INC | Common equity shares | 031100100 | 278818 | 7865095 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AMKOR TECHNOLOGY INC | Common equity shares | 031652100 | 7949 | 1806217 | SH | DEFINED 1,2,5,6,8 |
| AMPCO- PITTSBURGH CORP | Common equity shares | 032037103 | 3710 | 200841 | SH | DEFINED 1,2,8 |
| CALIF FIRST NATIONAL BANCORP | Common equity shares | 130222102 | 766 | 41643 | SH | DEFINED 1,2,17 |
| AMSURG CORP | Common equity shares | 03232P405 | 17988 | 633780 | SH | DEFINED 1,2,6,8,17 |
| ANADIGICS INC | Common Stock | 032515108 | 1712 | 1230330 | SH | DEFINED 1,2,6,8 |
| ANALOGIC CORP | Common equity shares | 032657207 | 19852 | 253913 | SH | DEFINED 1,2,6,8 |
| ANAREN INC | Common equity shares | 032744104 | 5633 | 281671 | SH | DEFINED 1,2,6,8 |
| ANDERSONS INC | Common equity shares | 034164103 | 14259 | 378617 | SH | DEFINED 1,2,6,8 |
| ANGLOGOLD ASHANTI LTD | American Depository Receipt | 035128206 | 14891 | 424793 | SH | DEFINED 1,2,4,5,6 |
| ANIKA THERAPEUTICS INC | Common equity shares | 035255108 | 2488 | 165313 | SH | DEFINED 1,2 |
| ANIXTER INTL INC | Common equity shares | 035290105 | 36856 | 641427 | SH | DEFINED 1,2,5,6,8,12 |
| ANNALY CAPITAL MANAGEMENT | Real Estate Investment Trust | 035710409 | 274490 | 16299973 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ANN INC | Common equity shares | 035623107 | 68709 | 1820982 | SH | DEFINED 1,2,5,6,8,12,17 |
| ANTARES PHARMA INC | Common Stock | 036642106 | 6091 | 1397271 | SH | DEFINED 1,2,6 |
| ARRIS GROUP INC | Common equity shares | 04269Q100 | 35222 | 2753635 | SH | DEFINED 1,2,5,6,8,17 |
| HACKETT GROUP INC | Common equity shares | 404609109 | 1765 | 422299 | SH | DEFINED 1,2,5 |
| AGENUS INC | Common Stock | 00847G705 | 1489 | 323025 | SH | DEFINED 1,2 |
| ANWORTH MTG ASSET CORP | Real Estate Investment Trust | 037347101 | 20254 | 2978526 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|-----------------------------------|-----------|--------|----------|----|----------------------------|
| APCO OIL AND GAS INTL INC | Common equity shares | G0471F109 | 2567 | 159500 | SH | DEFINED 1,2,6 |
| APOGEE ENTERPRISES INC | Common equity shares | 037598109 | 22494 | 1146460 | SH | DEFINED 1,2,8 |
| APPLIED INDUSTRIAL TECH INC | Common equity shares | 03820C105 | 38723 | 934671 | SH | DEFINED 1,2,6,8 |
| ARABIAN AMERICAN DEVELOPMENT | Common Stock | 038465100 | 2534 | 258831 | SH | DEFINED 1,2,6 |
| ARCH COAL INC | Common equity shares | 039380100 | 70950 | 11209088 | SH | DEFINED 1,2,5,6,8,12 |
| ARCTIC CAT INC | Common Stock | 039670104 | 10073 | 243031 | SH | DEFINED 1,2,6,8 |
| ARDEN GROUP INC -CL A | Common equity shares | 039762109 | 2268 | 23378 | SH | DEFINED 1,2,6,17 |
| ARENA PHARMACEUTICALS INC | Common Stock | 040047102 | 50288 | 6043845 | SH | DEFINED 1,2,5,6,8 |
| ARIAD PHARMACEUTICALS INC | Common Stock | 04033A100 | 73720 | 3043107 | SH | DEFINED 1,2,5,6,8 |
| ARIBA INC | Common Stock | 04033V203 | 59067 | 1318481 | SH | DEFINED 1,2,5,6,8 |
| CARDIUM THERAPEUTICS INC | Common equity shares | 141916106 | 8 | 38600 | SH | DEFINED 1 |
| ARKANSAS BEST CORP | Common equity shares | 040790107 | 3825 | 482704 | SH | DEFINED 1,2,6,8 |
| ARM HOLDINGS PLC | American Depository Receipt | 042068106 | 603 | 21585 | SH | DEFINED 1,17 |
| ARQLE INC | Common equity shares | 04269E107 | 5890 | 1152419 | SH | DEFINED 1,2,6,8 |
| ARRAY BIOPHARMA INC | Common equity shares | 04269X105 | 9082 | 1549678 | SH | DEFINED 1,2,6 |
| ARROW ELECTRONICS INC | Common equity shares | 042735100 | 123657 | 3668239 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ARROW FINANCIAL CORP | Common equity shares | 042744102 | 4474 | 179055 | SH | DEFINED 1,2,5,6,8 |
| ARTESIAN RESOURCES -CL A | Common Stock | 043113208 | 2926 | 125777 | SH | DEFINED 1,2,5,6 |
| ARTHROCARE CORP | Common Stock | 043136100 | 17063 | 526608 | SH | DEFINED 1,2,6,8 |
| MERITOR INC | Common equity shares | 59001K100 | 9035 | 2129945 | SH | DEFINED 1,2,5,6,8 |
| ASIAINFO-LINKAGE INC | Common Stock | 04518A104 | 2237 | 191077 | SH | DEFINED 1,2 |
| ASPEN TECHNOLOGY INC | Common Stock | 045327103 | 50371 | 1948662 | SH | DEFINED 1,2,5,6,8,17 |
| ASSOCIATED BANC- CORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|--|-----------|--------|----------|----|--------------------------|
| ASSOCIATED ESTATES RLTY CORP | shares Real Estate Investment Trust | 045487105 | 136280 | 10347565 | SH | DEFINED 1,2,5,6,8,10,12 |
| ASTA FUNDING INC | Common equity shares | 045604105 | 13964 | 921135 | SH | DEFINED 1,2,3,5,6,8 |
| ASTECH INDUSTRIES INC | Common equity shares | 046220109 | 1135 | 120892 | SH | DEFINED 1,2 |
| ASTORIA FINANCIAL CORP | Common equity shares | 046224101 | 11815 | 373874 | SH | DEFINED 1,2,5,6,8 |
| ASTRONICS CORP | Common Stock | 046265104 | 31429 | 3180965 | SH | DEFINED 1,2,5,6,8,12 |
| ATLANTIC TELE- NETWORK INC | Common equity shares | 046433108 | 5128 | 166587 | SH | DEFINED 1,2,6 |
| ATLAS PIPELINE PARTNER LP | Limited Partnership | 049079205 | 8430 | 196123 | SH | DEFINED 1,2,6,8 |
| ATMOS ENERGY CORP | Common equity shares | 049392103 | 1699 | 49832 | SH | DEFINED 1 |
| ATRION CORP | Common equity shares | 049560105 | 162312 | 4535099 | SH | DEFINED 1,2,5,6,8,12,18 |
| ATWOOD OCEANICS | Common equity shares | 049904105 | 6740 | 30422 | SH | DEFINED 1,2,6,17 |
| VOXX INTERNATIONAL CORP | Common Stock | 050095108 | 79215 | 1742839 | SH | DEFINED 1,2,5,6,8,12 |
| AUTOLIV INC | Common equity shares | 91829F104 | 3380 | 452429 | SH | DEFINED 1,2 |
| SCIENTIFIC GAMES CORP | Common equity shares | 052800109 | 42650 | 688228 | SH | DEFINED 1,2,5,8,10,12,18 |
| AVANIR PHARMACEUTICALS INC | Common Stock | 80874P109 | 17488 | 2115063 | SH | DEFINED 1,2,5,6,8 |
| CELLDEX THERAPEUTICS INC | Common equity shares | 05348P401 | 9940 | 3105350 | SH | DEFINED 1,2,6,8 |
| A V HOMES INC | Common equity shares | 15117B103 | 5693 | 903686 | SH | DEFINED 1,2 |
| AVID TECHNOLOGY INC | Common equity shares | 00234P102 | 2936 | 198029 | SH | DEFINED 1,2,5 |
| AVISTA CORP | Common equity shares | 05367P100 | 5592 | 590736 | SH | DEFINED 1,2,5,6,8 |
| AWARE INC | Common equity shares | 05379B107 | 35482 | 1378537 | SH | DEFINED 1,2,5,6,8,17 |
| BCE INC | Common Stock | 05453N100 | 789 | 124950 | SH | DEFINED 1,2 |
| BOK FINANCIAL CORP | Common equity shares | 05534B760 | 499 | 11344 | SH | DEFINED 1,2 |
| BP PLC | American | 05561Q201 | 26824 | 453887 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|------------------------------------|-----------|---------|----------|----|---------------------------|
| | Depository | | | | | |
| | Receipt | 055622104 | 1652848 | 39019089 | SH | DEFINED 1,2 |
| BRE PROPERTIES INC | Real Estate Investment Trust | | | | | |
| | | 05564E106 | 144379 | 3079302 | SH | DEFINED 1,2,3,5,6,8,12 |
| BADGER METER INC | Common equity shares | 056525108 | 10474 | 287916 | SH | DEFINED 1,2,6,8 |
| BAKER (MICHAEL) CORP | Common equity shares | 057149106 | 3811 | 159695 | SH | DEFINED 1,2,8 |
| BALCHEM CORP -CL B | Common equity shares | 057665200 | 21208 | 577425 | SH | DEFINED 1,2,6,8 |
| BALDWIN & LYONS -CL B | Common equity shares | 057755209 | 3624 | 151470 | SH | DEFINED 1,2,6 |
| DIAMOND HILL INVESTMENT GRP | Common Stock | 25264R207 | 3375 | 43979 | SH | DEFINED 1,2 |
| BANCFIRST CORP/ OK | Common equity shares | 05945F103 | 4940 | 115025 | SH | DEFINED 1,2,8,17 |
| BRADESCO BANCO | American Depository Receipt | 059460303 | 98155 | 6107951 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| BANCO BILBAO VIZCAYA ARGENTA | American Depository Receipt | 05946K101 | 315 | 40477 | SH | DEFINED 1,5,8,12 |
| BANCO SANTANDER SA | American Depository Receipt | 05964H105 | 3369 | 451390 | SH | DEFINED 1,2,5,8,12 |
| BANCO SANTANDER- CHILE | American Depository Receipt | 05965X109 | 21254 | 290179 | SH | DEFINED 1,2,4,5,6,10 |
| BANCOLOMBIA SA | American Depository Receipt | 05968L102 | 40360 | 675925 | SH | DEFINED 1,2,4,5,6,10,18 |
| BANCORPSOUTH INC | Common equity shares | 059692103 | 63605 | 4315169 | SH | DEFINED 1,2,5,6,8,12 |
| HAMPTON ROADS BANKSHARES INC | Common equity shares | 409321502 | 417 | 278141 | SH | DEFINED 1,2 |
| BANK KY FINANCIAL CORP | Common Stock | 062896105 | 2319 | 83567 | SH | DEFINED 1,2 |
| BANK OF MARIN BANCORP | Common equity shares | 063425102 | 3607 | 84726 | SH | DEFINED 1,2,6 |
| BANK OF MONTREAL | Common equity shares | 063671101 | 3967 | 67163 | SH | DEFINED 1,5,12,18 |
| BANK MUTUAL CORP | Common equity shares | 063750103 | 3958 | 869043 | SH | DEFINED 1,2,5,8 |
| BANK OF THE OZARKS INC | Common equity shares | 063904106 | 32424 | 940685 | SH | DEFINED 1,2,6,8 |
| SIERRA BANCORP/ CA | Common equity shares | 82620P102 | 2235 | 182167 | SH | DEFINED 1,2 |
| MITSUBISHI UFJ FINANCIAL GRP | American Depository | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------------|---------------------------------------|-----------|---------|----------|----|----------------------------|
| BAR HARBOR BANKSHARES | Receipt Common equity shares | 606822104 | 99 | 21450 | SH | DEFINED 1,2 |
| BARNES GROUP INC | Common equity shares | 066849100 | 1706 | 47734 | SH | DEFINED 1,2 |
| BARRICK GOLD CORP | Common equity shares | 067806109 | 25177 | 1006489 | SH | DEFINED 1,2,6,8 |
| BARRETT BUSINESS SVCS INC | Common equity shares | 067901108 | 9563 | 228991 | SH | DEFINED 1,2,5 |
| BARRY (R G) CORP | Common equity shares | 068463108 | 3799 | 140290 | SH | DEFINED 1,2 |
| BASSETT FURNITURE INDS | Common equity shares | 068798107 | 2368 | 160780 | SH | DEFINED 1,2 |
| B/E AEROSPACE INC | Common equity shares | 070203104 | 1611 | 129412 | SH | DEFINED 1,2 |
| BEASLEY BROADCAST GROUP INC | Common equity shares | 073302101 | 117738 | 2796711 | SH | DEFINED 1,2,5,6,8,12 |
| BEAZER HOMES USA INC | Common equity shares | 074014101 | 221 | 45364 | SH | DEFINED 1,2 |
| BEBE STORES INC | Common equity shares | 07556Q105 | 7917 | 2230045 | SH | DEFINED 1,2,6,8,17 |
| BEL FUSE INC | Common equity shares | 075571109 | 3130 | 652427 | SH | DEFINED 1,2,6,8 |
| BELO CORP -SER A COM | Common equity shares | 077347300 | 4055 | 217136 | SH | DEFINED 1,2 |
| HARVEST NATURAL RESOURCES | Common equity shares | 080555105 | 13838 | 1767377 | SH | DEFINED 1,2,6,8 |
| BERKLEY (W R) CORP | Common equity shares | 41754V103 | 5675 | 636113 | SH | DEFINED 1,2,6,8 |
| BERKSHIRE BANCORP INC | Common equity shares | 084423102 | 147091 | 3923681 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BERKSHIRE HATHAWAY INC DEL | Common equity shares | 084597202 | 382 | 46417 | SH | DEFINED 1,2 |
| BERKSHIRE HATHAWAY | Common equity shares | 084670108 | 124210 | 936 | SH | DEFINED 1,5,8,12 |
| BERKSHIRE HILLS BANCORP INC | Common equity shares | 084670702 | 6285120 | 71259972 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BERRY PETROLEUM -CL A | Common equity shares | 084680107 | 8998 | 393282 | SH | DEFINED 1,2,5,8 |
| BHP BILLITON GROUP (AUS) | American Depository Receipt | 085789105 | 56753 | 1396781 | SH | DEFINED 1,2,6,8 |
| CAMAC ENERGY INC | Common equity shares | 088606108 | 1477 | 21530 | SH | DEFINED 1,5 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|--|-----------|--------|---------|----|----------------------------|
| BIO-RAD LABORATORIES INC | equity shares Common equity shares | 131745101 | 5 | 10700 | SH | DEFINED 1 |
| SAVIENT PHARMACEUTICALS INC | Common equity shares | 090572207 | 60368 | 565660 | SH | DEFINED 1,2,5,6,8,12 |
| BIO REFERENCE LABS | Common equity shares | 80517Q100 | 184 | 74114 | SH | DEFINED 1,2,5,6,8 |
| BIOANALYTICAL SYSTEMS INC | Common Stock | 09057G602 | 13411 | 469328 | SH | DEFINED 1,2,6,8 |
| BIOCRYST PHARMACEUTICALS INC | Common Stock | 09058M103 | 15 | 11400 | SH | DEFINED 1 |
| ADVENTRX PHARMACEUTICALS INC | Common equity shares | 09058V103 | 2822 | 665612 | SH | DEFINED 1,2,5 |
| BIOMARIN PHARMACEUTICAL INC | Common equity shares | 00764X202 | 11 | 14624 | SH | DEFINED 1 |
| BIOTIME INC | Common Stock | 09061G101 | 91546 | 2273302 | SH | DEFINED 1,2,5,6,8 |
| VALEANT PHARMACEUTICALS INTL | Common equity shares | 09066L105 | 1860 | 443098 | SH | DEFINED 1,2,6 |
| SYNUTRA INTERNATIONAL INC | Common equity shares | 91911K102 | 2384 | 43098 | SH | DEFINED 1,5 |
| BIOLASE INC | Common Stock | 87164C102 | 1268 | 274103 | SH | DEFINED 1,2 |
| BIOSPECIFICS TECHNOLOGIES CP | Common Stock | 090911108 | 34 | 20277 | SH | DEFINED 1,6 |
| ONCOTHYREON INC | Common equity shares | 090931106 | 1339 | 68788 | SH | DEFINED 1,2,6 |
| AUTHENTIDATE HOLDING CORP | Common equity shares | 682324108 | 4345 | 845064 | SH | DEFINED 1,2,6 |
| BLACK BOX CORP | Common equity shares | 052666203 | 15 | 11950 | SH | DEFINED 1 |
| BLACK HILLS CORP | Common equity shares | 091826107 | 9751 | 382379 | SH | DEFINED 1,2,5,6,8 |
| BLACKROCK INC | Common equity shares | 092113109 | 56682 | 1593514 | SH | DEFINED 1,2,5,6,8,12 |
| BLOUNT INTL INC | Common equity shares | 09247X101 | 891359 | 4999217 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BLUEGREEN CORP | Common equity shares | 095180105 | 11533 | 876367 | SH | DEFINED 1,2,6,8 |
| BLYTH INC | Common equity shares | 096231105 | 1057 | 168058 | SH | DEFINED 1,2 |
| BOB EVANS FARMS | Common equity | 09643P207 | 5812 | 223597 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------------|--------------------------------------|-----------|--------|---------|----|----------------------------|
| BOLT TECHNOLOGY CORP | shares Common equity shares | 096761101 | 38402 | 981457 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| BON-TON STORES INC | Common equity shares | 097698104 | 1467 | 102013 | SH | DEFINED 1,2 |
| OCLARO INC | Common Stock | 09776J101 | 1817 | 191288 | SH | DEFINED 1,2 |
| BORGWARNER INC | Common equity shares | 67555N206 | 2631 | 973665 | SH | DEFINED 1,2,6,8 |
| BOSTON BEER INC -CL A | Common equity shares | 099724106 | 298688 | 4321942 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BOSTON PRIVATE FINL HOLDINGS | Common equity shares | 100557107 | 17875 | 159629 | SH | DEFINED 1,2,6,8 |
| BOTTOMLINE TECHNOLOGIES INC | Common Stock | 101119105 | 23621 | 2463061 | SH | DEFINED 1,2,6,8 |
| BOYD GAMING CORP | Common equity shares | 101388106 | 16601 | 672377 | SH | DEFINED 1,2,6,8 |
| BRADY CORP | Common equity shares | 103304101 | 7664 | 1085824 | SH | DEFINED 1,2,5,6,8 |
| BRANDYWINE REALTY TRUST | Real Estate Investment Trust | 104674106 | 33503 | 1144219 | SH | DEFINED 1,2,5,6,8 |
| BRIDGE BANCORP INC | Common equity shares | 105368203 | 45456 | 3728729 | SH | DEFINED 1,2,3,5,6,8 |
| BRIGGS & STRATTON | Common equity shares | 108035106 | 2944 | 126173 | SH | DEFINED 1,2 |
| BRIGHTPOINT INC | Common equity shares | 109043109 | 20892 | 1119056 | SH | DEFINED 1,2,5,6,8 |
| CINCINNATI BELL INC | Common equity shares | 109473405 | 11856 | 1320400 | SH | DEFINED 1,2,5,6,8 |
| BROOKLINE BANCORP INC | Common equity shares | 171871106 | 25426 | 4460632 | SH | DEFINED 1,2,5,6,8 |
| BROWN & BROWN INC | Common equity shares | 11373M107 | 11803 | 1337754 | SH | DEFINED 1,2,5,6,8,17 |
| BROWN FORMAN CORP | Common equity shares | 115236101 | 86963 | 3335748 | SH | DEFINED 1,2,5,6,8,12 |
| BROWN SHOE CO INC | Common equity shares | 115637100 | 1388 | 22200 | SH | DEFINED 1,2 |
| BRUKER CORP | Common equity shares | 115736100 | 22233 | 1387067 | SH | DEFINED 1,2,6,8 |
| MATERION CORP | Common equity shares | 116794108 | 12582 | 961384 | SH | DEFINED 1,2,6,8 |
| BRYN MAWR BANK CORP | Common equity | 576690101 | 14652 | 615606 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| BUCKEYE LIMITED | shares | 117665109 | 4114 | 183376 | SH | DEFINED 1,2 |
| BUCKEYE PARTNERS LP | Limited Partnership | 118230101 | 5063 | 105545 | SH | DEFINED 1 |
| BUCKEYE TECHNOLOGIES INC | Common equity shares | 118255108 | 25676 | 800842 | SH | DEFINED 1,2,6,8 |
| BUCKLE INC | Common equity shares | 118440106 | 33356 | 734286 | SH | DEFINED 1,2,5,6,8 |
| INCONTACT INC | Common equity shares | 45336E109 | 2898 | 444103 | SH | DEFINED 1,2,6 |
| C&F FINANCIAL CORP | Common equity shares | 12466Q104 | 1587 | 40324 | SH | DEFINED 1,2 |
| CBL & ASSOCIATES PPTYS INC | Real Estate Investment Trust | 124830100 | 89476 | 4192853 | SH | DEFINED 1,2,3,5,6,8,17,18 |
| CDI CORP | Common equity shares | 125071100 | 4409 | 258774 | SH | DEFINED 1,2 |
| CEC ENTERTAINMENT INC | Common equity shares | 125137109 | 11658 | 387128 | SH | DEFINED 1,2,5,6,8 |
| CECO ENVIRONMENTAL CORP | Common equity shares | 125141101 | 938 | 95785 | SH | DEFINED 1,2 |
| INUVO INC | Common equity shares | 46122W204 | 8 | 11927 | SH | DEFINED 1 |
| CH ENERGY GROUP INC | Common equity shares | 12541M102 | 22194 | 340323 | SH | DEFINED 1,2,5,6,8,17 |
| C H ROBINSON WORLDWIDE INC | Common equity shares | 12541W209 | 363149 | 6202328 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CLECO CORP | Common equity shares | 12561W105 | 92637 | 2206717 | SH | DEFINED 1,2,5,6,8,12,18 |
| CENTRAL PACIFIC FINANCIAL CP | Common equity shares | 154760409 | 4293 | 300393 | SH | DEFINED 1,2,6,8 |
| CSS INDUSTRIES INC | Common equity shares | 125906107 | 3947 | 192016 | SH | DEFINED 1,2 |
| CPI AEROSTRUCTURES INC | Common equity shares | 125919308 | 694 | 64076 | SH | DEFINED 1,2 |
| CNA FINANCIAL CORP | Common equity shares | 126117100 | 13512 | 504214 | SH | DEFINED 1,2,5,12 |
| CNB FINANCIAL CORP/PA | Common equity shares | 126128107 | 3348 | 191047 | SH | DEFINED 1,2,6 |
| CNOOC LTD | American Depositary Receipt | 126132109 | 1841 | 9086 | SH | DEFINED 1,6 |
| CSG SYSTEMS INTL INC | Common equity shares | 126349109 | 17800 | 791657 | SH | DEFINED 1,2,5,6,8 |
| CTS CORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|----------------------------|-----------|--------|----------|----|---------|-----------------------|
| CVB FINANCIAL CORP | shares Common equity | 126501105 | 7325 | 727446 | SH | DEFINED | 1,2,5,6,8 |
| BELDEN INC | shares Common equity | 126600105 | 31738 | 2658442 | SH | DEFINED | 1,2,5,6,8 |
| CABOT CORP | shares Common equity | 077454106 | 36364 | 985970 | SH | DEFINED | 1,2,6,8 |
| CABOT OIL & GAS CORP | shares Common equity | 127055101 | 156513 | 4279703 | SH | DEFINED | 1,2,5,6,8,12,18 |
| CABOT MICROELECTRONICS CORP | shares Common equity | 127097103 | 452616 | 10080639 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| CACHE INC | shares Common equity | 12709P103 | 18804 | 535116 | SH | DEFINED | 1,2,5,6,8 |
| CADIZ INC | shares Common equity | 127150308 | 36 | 11240 | SH | DEFINED | 1 |
| HELIX ENERGY SOLUTIONS GROUP | shares Common equity | 127537207 | 2193 | 225586 | SH | DEFINED | 1,2 |
| CAL-MAINE FOODS INC | shares Common equity | 42330P107 | 77132 | 4221830 | SH | DEFINED | 1,2,5,6,8,12 |
| CALGON CARBON CORP | Stock Common equity | 128030202 | 13562 | 301845 | SH | DEFINED | 1,2,8,17 |
| CALAMP CORP | shares Common equity | 129603106 | 18145 | 1268113 | SH | DEFINED | 1,2,5,6,8 |
| CALIFORNIA WATER SERVICE GP | shares Common equity | 128126109 | 3304 | 402246 | SH | DEFINED | 1,2 |
| CALLAWAY GOLF CO | shares Common equity | 130788102 | 17140 | 918976 | SH | DEFINED | 1,2,5,6,8 |
| CALLON PETROLEUM CO/ DE | shares Common equity | 131193104 | 7532 | 1226661 | SH | DEFINED | 1,2,5,8 |
| | shares | 13123X102 | 3855 | 627025 | SH | DEFINED | 1,2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|---------------------------|----------------------------|-----------|-------|----------------|------------|--------------|-----------------|-----------|
| CAMBREX CORP | Common equity shares | 132011107 | 8193 | 698403 | SH | | DEFINED | 1,2,6 |
| CAMDEN NATIONAL CORP | Common equity shares | 133034108 | 5258 | 141992 | SH | | DEFINED | 1,2,5,8 |
| ICONIX BRAND GROUP INC | Common equity shares | 451055107 | 29151 | 1598015 | SH | | DEFINED | 1,2,5,6,8 |
| CANTEL MEDICAL | Common | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|-------------------------|
| CORP | equity shares | 138098108 | 12323 | 454933 | SH | DEFINED 1,2,6,8 |
| CAPITAL CITY BK GROUP INC | Common equity shares | 139674105 | 2043 | 192000 | SH | DEFINED 1,2,6 |
| CAPITAL SENIOR LIVING CORP | Common equity shares | 140475104 | 6551 | 452914 | SH | DEFINED 1,2 |
| CAPITAL SOUTHWEST CORP. | Common Stock | 140501107 | 5271 | 47096 | SH | DEFINED 1,2,6,8 |
| CAPITAL TRUST INC/ MD | Real Estate Investment Trust | 14052H506 | 60 | 15933 | SH | DEFINED 1 |
| CAPITOL FEDERAL FINL INC | Common equity shares | 14057J101 | 31122 | 2602291 | SH | DEFINED 1,2,5,6,8 |
| CAPSTONE TURBINE CORP | Common equity shares | 14067D102 | 4690 | 4686688 | SH | DEFINED 1,2,6,8 |
| CAPSTEAD MORTGAGE CORP | Real Estate Investment Trust | 14067E506 | 25462 | 1887520 | SH | DEFINED 1,2,6,8,17 |
| CARBO CERAMICS INC | Common equity shares | 140781105 | 43918 | 697965 | SH | DEFINED 1,2,5,6,8,12 |
| CARDINAL FINANCIAL CORP | Common equity shares | 14149F109 | 7276 | 508793 | SH | DEFINED 1,2,6,8 |
| CARLISLE COS INC | Common equity shares | 142339100 | 147261 | 2836379 | SH | DEFINED 1,2,5,6,8,12,18 |
| CARRIAGE SERVICES INC | Common equity shares | 143905107 | 1911 | 197715 | SH | DEFINED 1,2 |
| CARPENTER TECHNOLOGY CORP | Common equity shares | 144285103 | 97180 | 1857467 | SH | DEFINED 1,2,5,6,8,12 |
| CARRIZO OIL & GAS INC | Common equity shares | 144577103 | 29016 | 1159985 | SH | DEFINED 1,2,6,8 |
| CASCADE BANCORP | Common equity shares | 147154207 | 423 | 79843 | SH | DEFINED 1,2 |
| CASCADE CORP | Common equity shares | 147195101 | 10629 | 194206 | SH | DEFINED 1,2,8 |
| CASELLA WASTE SYS INC -CL A | Common equity shares | 147448104 | 1666 | 389055 | SH | DEFINED 1,2 |
| CASEYS GENERAL STORES INC | Common equity shares | 147528103 | 57937 | 1013903 | SH | DEFINED 1,2,5,6,8,17 |
| CASH AMERICA INTL INC | Common equity shares | 14754D100 | 22206 | 575789 | SH | DEFINED 1,2,6,8 |
| CASS INFORMATION SYSTEMS INC | Common equity shares | 14808P109 | 6759 | 161014 | SH | DEFINED 1,2,8 |
| CASTLE (A M) & CO | Common equity shares | 148411101 | 3965 | 317762 | SH | DEFINED 1,2,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|---------|----------|----|----------------------------|
| CATHAY GENERAL BANCORP | Common equity shares | 149150104 | 62755 | 3635804 | SH | DEFINED 1,2,5,6,8,12,18 |
| CATO CORP -CL A | Common equity shares | 149205106 | 26917 | 905986 | SH | DEFINED 1,2,5,6,8 |
| CEDAR FAIR -LP | Limited Partnership | 150185106 | 224 | 6692 | SH | DEFINED 1 |
| CEDAR REALTY TRUST INC | Real Estate Investment Trust | 150602209 | 9464 | 1791956 | SH | DEFINED 1,2,3,5,8 |
| CEL-SCI CORP | Common equity shares | 150837409 | 36 | 104456 | SH | DEFINED 1 |
| CELADON GROUP INC | Common Stock | 150838100 | 7424 | 461880 | SH | DEFINED 1,2,6,8 |
| CELL THERAPEUTICS INC | Common Stock | 150934883 | 90 | 36879 | SH | DEFINED 1,5,6,8 |
| CELESTICA INC | Common equity shares | 15101Q108 | 122 | 17061 | SH | DEFINED 1,2 |
| CELGENE CORP | Common equity shares | 151020104 | 1344659 | 17600248 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CELSION CORP | Common Stock | 15117N305 | 57 | 10444 | SH | DEFINED 1 |
| CEMEX SAB DE CV | American Depository Receipt | 151290889 | 18306 | 2197395 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| CENTER BANCORP INC | Common equity shares | 151408101 | 1848 | 154883 | SH | DEFINED 1,2 |
| CENTERSTATE BANKS INC | Common equity shares | 15201P109 | 4442 | 498018 | SH | DEFINED 1,2,6 |
| CENTRAIS ELETRICAS BRASILEIR | American Depository Receipt | 15234Q108 | 1845 | 204210 | SH | DEFINED 1,2,4,5,10 |
| ELETROBRAS-CENTR ELETR BRAS | Depository Receipt | 15234Q207 | 4567 | 769874 | SH | DEFINED 1,2,4,5,6,10 |
| CENTRAL EUROPEAN DIST CORP | Common equity shares | 153435102 | 3527 | 1237076 | SH | DEFINED 1,2,5,6,8 |
| CENTURY ALUMINUM CO | Common equity shares | 156431108 | 22168 | 3100431 | SH | DEFINED 1,2,5,6,8 |
| CENTURY BANCORP INC/MA | Common equity shares | 156432106 | 2161 | 67736 | SH | DEFINED 1,2 |
| CBIZ INC | Common equity shares | 124805102 | 4591 | 762730 | SH | DEFINED 1,2,6,8 |
| CENTURY CASINOS INC | Common equity shares | 156492100 | 28 | 10400 | SH | DEFINED 1 |
| CEPHEID INC | Common Stock | 15670R107 | 63140 | 1829426 | SH | DEFINED 1,2,5,6,8 |
| CERADYNE INC | Common equity shares | 156710105 | 13634 | 558039 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|-----------------------------|-----------|--------|----------|----|-----------------------------------|
| ARBITRON INC | Common equity shares | 03875Q108 | 22430 | 591937 | SH | DEFINED 1, 2, 5, 6, 8 |
| CERNER CORP | Common equity shares | 156782104 | 442603 | 5717625 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| COCA-COLA ENTERPRISES INC | Common equity shares | 19122T109 | 390325 | 12482318 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| CERUS CORP | Common equity shares | 157085101 | 2633 | 774552 | SH | DEFINED 1, 2 |
| CHARLES & COLVARD LTD | Common equity shares | 159765106 | 37 | 10104 | SH | DEFINED 1 |
| CRA INTERNATIONAL INC | Common equity shares | 12618T105 | 3396 | 196639 | SH | DEFINED 1, 2, 6, 8 |
| CHASE CORP | Common equity shares | 16150R104 | 2107 | 114607 | SH | DEFINED 1, 2 |
| CHECKPOINT SYSTEMS INC | Common equity shares | 162825103 | 6248 | 754109 | SH | DEFINED 1, 2, 6, 8 |
| CHEESECAKE FACTORY INC | Common equity shares | 163072101 | 62090 | 1736738 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| CHEMED CORP | Common equity shares | 16359R103 | 31438 | 453619 | SH | DEFINED 1, 2, 5, 6, 8 |
| CHEMICAL FINANCIAL CORP | Common equity shares | 163731102 | 15302 | 632277 | SH | DEFINED 1, 2, 5, 8 |
| CHENIERE ENERGY INC | Common equity shares | 16411R208 | 37395 | 2404943 | SH | DEFINED 1, 2, 5, 6, 8 |
| CHEROKEE INC/DE | Common equity shares | 16444H102 | 2095 | 144140 | SH | DEFINED 1, 2, 5 |
| CHESAPEAKE UTILITIES CORP | Common equity shares | 165303108 | 8611 | 181817 | SH | DEFINED 1, 2, 5, 6, 8, 17 |
| BJ`S RESTAURANTS INC | Common equity shares | 09180C106 | 21180 | 467022 | SH | DEFINED 1, 2, 6, 8 |
| CHILDRENS PLACE RETAIL STRS | Common equity shares | 168905107 | 41055 | 684202 | SH | DEFINED 1, 2, 5, 6, 8 |
| CHINA MOBILE LTD | American Depository Receipt | 16941M109 | 3811 | 68852 | SH | DEFINED 1, 4, 6 |
| CHINA PETROLEUM & CHEM CORP | American Depository Receipt | 16941R108 | 1213 | 13131 | SH | DEFINED 4, 5, 6 |
| CHINA UNICOM (HONG KONG) LTD | American Depository Receipt | 16945R104 | 296 | 18127 | SH | DEFINED 1, 6 |
| CHOICE HOTELS INTL INC | Common equity shares | 169905106 | 10490 | 327991 | SH | DEFINED 1, 2, 5, 6, 8 |
| ECHO THERAPEUTICS | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|-----------------------------------|-----------|--------|----------|----|---------|-----------------------|
| INC | Stock | 27876L107 | 28 | 18200 | SH | DEFINED | 1 |
| CHRISTOPHER & BANKS CORP | Common equity shares | 171046105 | 221 | 62778 | SH | DEFINED | 1,2,5 |
| CHURCH & DWIGHT INC | Common equity shares | 171340102 | 247167 | 4578059 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| CHURCHILL DOWNS INC | Common equity shares | 171484108 | 14653 | 233584 | SH | DEFINED | 1,2,6,8 |
| CIBER INC | Common equity shares | 17163B102 | 4718 | 1360353 | SH | DEFINED | 1,2,6,8 |
| CIRCOR INTL INC | Common equity shares | 17273K109 | 12561 | 332686 | SH | DEFINED | 1,2,6,8 |
| CIRRUS LOGIC INC | Common equity shares | 172755100 | 49484 | 1288982 | SH | DEFINED | 1,2,5,6,8 |
| READING INTL INC -CL A | Common Stock | 755408101 | 1137 | 192640 | SH | DEFINED | 1,2 |
| CITIZENS & NORTHERN CORP | Common equity shares | 172922106 | 3794 | 193429 | SH | DEFINED | 1,2 |
| CITIZENS REPUBLIC BANCORP | Common Stock | 174420307 | 31408 | 1623185 | SH | DEFINED | 1,2,6,8 |
| CITIZENS INC | Common equity shares | 174740100 | 6581 | 627226 | SH | DEFINED | 1,2,6,8 |
| CITY HOLDING CO | Common equity shares | 177835105 | 14972 | 417707 | SH | DEFINED | 1,2,6,8,17 |
| CITY NATIONAL CORP | Common equity shares | 178566105 | 135573 | 2632067 | SH | DEFINED | 1,2,5,6,8,12 |
| CLARCOR INC | Common equity shares | 179895107 | 123648 | 2770544 | SH | DEFINED | 1,2,5,6,8,12 |
| BLACK DIAMOND INC | Common Stock | 09202G101 | 2452 | 279581 | SH | DEFINED | 1,2 |
| CLEAN HARBORS INC | Common Stock | 184496107 | 64648 | 1323296 | SH | DEFINED | 1,2,5,6,8,12 |
| CLIFFS NATURAL RESOURCES INC | Common equity shares | 18683K101 | 265007 | 6772346 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| COCA-COLA BTLNG CONS | Common equity shares | 191098102 | 6250 | 91764 | SH | DEFINED | 1,2,6,8 |
| COCA-COLA FEMSA SAB DE CV | American Depository Receipt | 191241108 | 11847 | 91834 | SH | DEFINED | 1,4,6 |
| COEUR D`ALENE MINES CORP | Common equity shares | 192108504 | 85078 | 2951061 | SH | DEFINED | 1,2,5,6,8 |
| COGNEX CORP | Common equity shares | 192422103 | 31485 | 910464 | SH | DEFINED | 1,2,5,6,8 |
| COGNIZANT TECH SOLUTIONS | Common equity shares | 192446102 | 815990 | 11670262 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| COHERENT INC | Common Stock | 192479103 | 21153 | 461206 | SH | DEFINED | 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| COHU INC | Common equity shares | 192576106 | 5158 | 549065 | SH | DEFINED 1,2,5,8 |
| COINSTAR INC | Common equity shares | 19259P300 | 31262 | 695170 | SH | DEFINED 1,2,6,8 |
| COLDWATER CREEK INC | Common equity shares | 193068202 | 111 | 133406 | SH | DEFINED 1,2 |
| COLLECTORS UNIVERSE INC | Common equity shares | 19421R200 | 896 | 63816 | SH | DEFINED 1,2 |
| COLONIAL PROPERTIES TRUST | Real Estate Investment Trust | 195872106 | 63524 | 3017708 | SH | DEFINED 1,2,3,5,6,8 |
| COBIZ FINANCIAL INC | Common equity shares | 190897108 | 3948 | 563517 | SH | DEFINED 1,2 |
| COLUMBIA BANKING SYSTEM INC | Common equity shares | 197236102 | 22106 | 1192361 | SH | DEFINED 1,2,6,8 |
| KODIAK OIL & GAS CORP | Common Stock | 50015Q100 | 49735 | 5313729 | SH | DEFINED 1,2,6,8 |
| COLUMBIA LABORATORIES INC | Common equity shares | 197779101 | 50 | 51280 | SH | DEFINED 1 |
| COLUMBIA SPORTSWEAR CO | Common equity shares | 198516106 | 12304 | 227870 | SH | DEFINED 1,2,5,6,8 |
| COLUMBUS MCKINNON CORP | Common equity shares | 199333105 | 5204 | 344251 | SH | DEFINED 1,2,8 |
| COMFORT SYSTEMS USA INC | Common equity shares | 199908104 | 8857 | 810599 | SH | DEFINED 1,2,5,6,8 |
| COMCAST CORP NEW | Common equity shares | 20030N200 | 143825 | 4132744 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| COMMERCE BANCSHARES INC | Common equity shares | 200525103 | 235594 | 5841772 | SH | DEFINED 1,2,5,6,8,12 |
| COMMERCIAL METALS | Common equity shares | 201723103 | 66570 | 5043032 | SH | DEFINED 1,2,5,6,8,12 |
| NATIONAL RETAIL PROPERTIES | Real Estate Investment Trust | 637417106 | 245406 | 8046005 | SH | DEFINED 1,2,3,5,6,8,12 |
| COMMUNITY BANK SYSTEM INC | Common equity shares | 203607106 | 30713 | 1089534 | SH | DEFINED 1,2,6,8 |
| COMMUNITY TRUST BANCORP INC | Common equity shares | 204149108 | 8387 | 235913 | SH | DEFINED 1,2,8 |
| CIA ENERGETICA DE MINAS | American Depository Receipt | 204409601 | 40909 | 3375344 | SH | DEFINED 1,2,4,5,6,10 |
| CIA BRASILEIRA DE DISTRIB | American Depository Receipt | 20440T201 | 6047 | 134067 | SH | DEFINED 1,2,5,6,10 |
| COMPANHIA SIDERURGICA NACION | American Depository Receipt | 20440W105 | 9257 | 1644190 | SH | DEFINED 1,2,4,5,6,8,10 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-------------------------------------|-----------------------------------|-----------|--------|----------|----|----------------------------|
| VALE S A | American Depository Receipt | 91912E204 | 99972 | 5758733 | SH | DEFINED 1,2,4,5,6,8,10 |
| COPEL-CIA PARANAENSE ENERGIA | American Depository Receipt | 20441B407 | 3204 | 195175 | SH | DEFINED 1,4,5,6,10 |
| CIA DE BEBIDAS DAS AMERICAS | American Depository Receipt | 20441W203 | 130115 | 3399947 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| COMPANIA CERVECIAS UNIDAS | American Depository Receipt | 204429104 | 10889 | 152652 | SH | DEFINED 1,2,4,5,6,10 |
| COMPUTER TASK GROUP INC COMPX | Common Stock | 205477102 | 4413 | 272774 | SH | DEFINED 1,2 |
| INTERNATIONAL INC | Common Stock | 20563P101 | 211 | 13845 | SH | DEFINED 1,2 |
| COMSTOCK RESOURCES INC | Common equity shares | 205768203 | 29950 | 1629370 | SH | DEFINED 1,2,5,6,8 |
| COMTECH TELECOMMUN | Common equity shares | 205826209 | 11875 | 429595 | SH | DEFINED 1,2,5,6,8,17 |
| CONCEPTUS INC | Common Stock | 206016107 | 11454 | 563963 | SH | DEFINED 1,2,6,8 |
| CONCUR TECHNOLOGIES INC | Common equity shares | 206708109 | 94759 | 1285226 | SH | DEFINED 1,2,5,6,8,12 |
| CONMED CORP | Common equity shares | 207410101 | 18007 | 631910 | SH | DEFINED 1,2,6,8 |
| CONNECTICUT WATER SVC INC | Common equity shares | 207797101 | 5479 | 171769 | SH | DEFINED 1,2,5,17 |
| MAJESCO ENTERTAINMENT CO | Common equity shares | 560690208 | 30 | 23557 | SH | DEFINED 1 |
| CONSOL ENERGY INC | Common equity shares | 20854P109 | 320621 | 10669898 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CONSOLIDATED GRAPHICS INC | Common equity shares | 209341106 | 4907 | 188014 | SH | DEFINED 1,2,6,8 |
| CONSOLIDATED TOMOKA LAND CO | Common equity shares | 210226106 | 3012 | 91514 | SH | DEFINED 1,2,5 |
| CONTANGO OIL & GAS CO | Common equity shares | 21075N204 | 20378 | 414703 | SH | DEFINED 1,2,5,6,8 |
| COOPER COMPANIES INC | Common equity shares | 216648402 | 123180 | 1304058 | SH | DEFINED 1,2,5,6,8,12 |
| COPART INC | Common equity shares | 217204106 | 84684 | 3053913 | SH | DEFINED 1,2,5,6,8,12,18 |
| INGREDION INC | Common equity shares | 457187102 | 118571 | 2149578 | SH | DEFINED 1,2,5,6,8,12,18 |
| NEOSTEM INC | Common equity shares | 640650305 | 15 | 21800 | SH | DEFINED 1 |
| CORPORATE | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------------|------------------------------------|-----------|--------|----------|----|-----------------------------------|
| EXECUTIVE BRD CO | Common Stock | 21988R102 | 63746 | 1188731 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18 |
| CORRECTIONS CORP AMER | Common equity shares | 22025Y407 | 86176 | 2576341 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| CORVEL CORP | Common equity shares | 221006109 | 5293 | 118329 | SH | DEFINED 1, 2, 6, 8 |
| COSTAR GROUP INC | Common equity shares | 22160N109 | 45083 | 552874 | SH | DEFINED 1, 2, 5, 6, 8 |
| COURIER CORP | Common equity shares | 222660102 | 3419 | 279608 | SH | DEFINED 1, 2 |
| COUSINS PROPERTIES INC | Real Estate Investment Trust | 222795106 | 23536 | 2964532 | SH | DEFINED 1, 2, 3, 5, 6, 8 |
| COVENANT TRANSPORTATION GRP | Common equity shares | 22284P105 | 60 | 13080 | SH | DEFINED 1 |
| CRAWFORD & CO | Common equity shares | 224633107 | 2322 | 463087 | SH | DEFINED 1, 2 |
| CRAY INC | Common Stock | 225223304 | 8319 | 655109 | SH | DEFINED 1, 2, 5, 6, 8 |
| CREDIT ACCEPTANCE CORP | Common Stock | 225310101 | 13194 | 154289 | SH | DEFINED 1, 2, 6, 8 |
| CRESCENT FINANCIAL BANCSHRS | Common equity shares | 225743103 | 52 | 11476 | SH | DEFINED 1, 2 |
| CROSS (A.T.) & CO -CL A | Common equity shares | 227478104 | 1321 | 132278 | SH | DEFINED 1, 2 |
| CROWN CASTLE INTL CORP | Common equity shares | 228227104 | 750080 | 11701724 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| CROWN HOLDINGS INC | Common equity shares | 228368106 | 96521 | 2626595 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| AMERICA`S CAR-MART INC | Common equity shares | 03062T105 | 7048 | 154934 | SH | DEFINED 1, 2, 5, 6, 8 |
| CROWN MEDIA HOLDINGS INC | Common equity shares | 228411104 | 819 | 490537 | SH | DEFINED 1, 2 |
| CRYOLIFE INC | Common equity shares | 228903100 | 6057 | 901553 | SH | DEFINED 1, 2 |
| CUBIC CORP | Common equity shares | 229669106 | 16465 | 328987 | SH | DEFINED 1, 2, 6, 8 |
| CUBIC ENERGY INC | Common equity shares | 229675103 | 9 | 23500 | SH | DEFINED 1 |
| CUBIST PHARMACEUTICALS INC | Common equity shares | 229678107 | 86844 | 1821380 | SH | DEFINED 1, 2, 5, 6, 8 |
| CULLEN/FROST BANKERS INC | Common equity shares | 229899109 | 159022 | 2768916 | SH | DEFINED 1, 2, 5, 6, 8, 12, 17 |
| CULP INC | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------|----------------------|-----------|--------|---------|----|----------------------------|
| CURIS INC | equity shares | 230215105 | 1191 | 101300 | SH | DEFINED 1,2 |
| CURTISS-WRIGHT CORP | Common equity shares | 231269101 | 5973 | 1442636 | SH | DEFINED 1,2,6,8 |
| CYBERONICS INC | Common equity shares | 231561101 | 30813 | 942243 | SH | DEFINED 1,2,5,6,8 |
| CYMER INC | Common Stock | 23251P102 | 28782 | 549070 | SH | DEFINED 1,2,6,8 |
| CYPRESS SEMICONDUCTOR CORP | Common equity shares | 232572107 | 33930 | 664514 | SH | DEFINED 1,2,5,6,8 |
| OPKO HEALTH INC | Common Stock | 232806109 | 46667 | 4353046 | SH | DEFINED 1,2,5,6,8,12 |
| AVIAT NETWORKS INC | Common Stock | 68375N103 | 13566 | 3246115 | SH | DEFINED 1,2,6 |
| DSP GROUP INC | Common Stock | 05366Y102 | 2834 | 1191468 | SH | DEFINED 1,2,5,8 |
| DXP ENTERPRISES INC | Common equity shares | 23332B106 | 2764 | 464886 | SH | DEFINED 1,2 |
| DAILY JOURNAL CORP | Common equity shares | 233377407 | 7212 | 151023 | SH | DEFINED 1,2,6 |
| DAKTRONICS INC | Common equity shares | 233912104 | 946 | 10083 | SH | DEFINED 1,2 |
| COVANTA HOLDING CORP | Common equity shares | 234264109 | 6479 | 681302 | SH | DEFINED 1,2,8 |
| DARLING INTERNATIONAL INC | Common equity shares | 22282E102 | 22012 | 1282816 | SH | DEFINED 1,2,5,6,8 |
| ACORN ENERGY INC | Common equity shares | 237266101 | 42644 | 2331619 | SH | DEFINED 1,2,5,6,8 |
| DATALINK CORP | Common equity shares | 004848107 | 1958 | 219726 | SH | DEFINED 1,2 |
| DAVITA INC | Common equity shares | 237934104 | 1905 | 229849 | SH | DEFINED 1,2 |
| DAWSON GEOPHYSICAL CO | Common equity shares | 23918K108 | 382369 | 3690520 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| DECKERS OUTDOOR CORP | Common equity shares | 239359102 | 4163 | 164768 | SH | DEFINED 1,2,5,8 |
| DELTA APPAREL INC | Common equity shares | 243537107 | 40298 | 1099823 | SH | DEFINED 1,2,5,6,8,12 |
| DELTA NATURAL GAS CO INC | Common equity shares | 247368103 | 1283 | 93173 | SH | DEFINED 1,2 |
| DELTIC TIMBER CORP | Common equity shares | 247748106 | 2330 | 120297 | SH | DEFINED 1,2 |
| | equity shares | 247850100 | 14066 | 215493 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|----------------------------|-----------|--------|----------|----|-----------------------------------|
| DENBURY RESOURCES INC | Common equity shares | 247916208 | 301697 | 18669665 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| DENDREON CORP | Common Stock | 24823Q107 | 35506 | 7351261 | SH | DEFINED 1, 2, 5, 6, 8 |
| DENTSPLY INTERNATL INC | Common equity shares | 249030107 | 205917 | 5399148 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| DERMA SCIENCES INC | Common equity shares | 249827502 | 1022 | 98517 | SH | DEFINED 1, 2 |
| DEPOMED INC | Common Stock | 249908104 | 5630 | 952699 | SH | DEFINED 1, 2, 6, 8 |
| CASUAL MALE RETAIL GRP INC | Common equity shares | 148711302 | 3069 | 663761 | SH | DEFINED 1, 2 |
| DEVRY INC | Common equity shares | 251893103 | 41212 | 1810694 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| DIAMOND OFFSHRE DRILLING INC | Common equity shares | 25271C102 | 208240 | 3164300 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| DIEBOLD INC | Common equity shares | 253651103 | 170278 | 5051362 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| DIGI INTERNATIONAL INC | Common equity shares | 253798102 | 4924 | 484902 | SH | DEFINED 1, 2, 5, 6, 8 |
| DIGITAL RIVER INC | Common equity shares | 25388B104 | 14954 | 897508 | SH | DEFINED 1, 2, 6, 8 |
| DIGITAL GENERATION INC | Common Stock | 25400B108 | 5711 | 502996 | SH | DEFINED 1, 2, 6, 8 |
| DIME COMMUNITY BANCSHARES | Common equity shares | 253922108 | 8754 | 605946 | SH | DEFINED 1, 2, 8 |
| ALLIANCE ONE INTL INC | Common equity shares | 018772103 | 4836 | 1496697 | SH | DEFINED 1, 2, 5, 6 |
| DIODES INC | Common equity shares | 254543101 | 12274 | 721474 | SH | DEFINED 1, 2, 6, 8 |
| DISCOVERY LABORATORIES INC | Common Stock | 254668403 | 1617 | 493189 | SH | DEFINED 1, 2 |
| INFINITY PHARMACEUTICALS INC | Common Stock | 45665G303 | 7637 | 324404 | SH | DEFINED 1, 2 |
| NAUTILUS INC | Common equity shares | 63910B102 | 43 | 16260 | SH | DEFINED 1 |
| DITECH NETWORKS INC | Common equity shares | 25500T108 | 26 | 18800 | SH | DEFINED 1 |
| DOLLAR THRIFTY AUTOMOTIVE GP | Common equity shares | 256743105 | 51260 | 589673 | SH | DEFINED 1, 2, 5, 6, 8 |
| DONALDSON CO INC | Common equity shares | 257651109 | 132068 | 3804906 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18 |
| DOT HILL SYSTEMS CORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------|--|-----------|--------|---------|----|---------|--------------|
| ASCENA RETAIL GROUP INC | shares Common equity | 25848T109 | 38 | 35984 | SH | DEFINED | 1 |
| DREW INDUSTRIES INC | shares Common equity | 04351G101 | 77275 | 3602433 | SH | DEFINED | 1,2,5,6,8,12 |
| DRIL-QUIP INC | shares Common equity | 26168L205 | 11088 | 367162 | SH | DEFINED | 1,2,6,8 |
| PACIFIC ETHANOL INC | shares Common Stock | 262037104 | 103751 | 1443356 | SH | DEFINED | 1,2,5,6,8,12 |
| DUCOMMUN INC | shares Common equity | 69423U206 | 42 | 107037 | SH | DEFINED | 1 |
| DURECT CORP | shares Common equity | 264147109 | 171 | 12578 | SH | DEFINED | 1,5 |
| DUSA PHARMACEUTICALS INC | shares Common equity | 266605104 | 94 | 65376 | SH | DEFINED | 1,5 |
| DYAX CORP | shares Common equity | 266898105 | 2739 | 403410 | SH | DEFINED | 1,2 |
| DYCOM INDUSTRIES INC | shares Common equity | 26746E103 | 4327 | 1663877 | SH | DEFINED | 1,2,5,6,8 |
| DYNAMIC MATERIALS CORP | shares Common equity | 267475101 | 10789 | 750038 | SH | DEFINED | 1,2,5,6,8 |
| DYNEX CAPITAL INC | shares Real Estate Investment Trust | 267888105 | 3838 | 255268 | SH | DEFINED | 1,2,5,6,8 |
| PERFUMANIA HOLDINGS INC | shares Common equity | 26817Q506 | 10937 | 1017209 | SH | DEFINED | 1,2,6,8 |
| EMC INSURANCE GROUP INC | shares Common equity | 71376C100 | 404 | 56227 | SH | DEFINED | 1,2 |
| | shares | 268664109 | 1687 | 80317 | SH | DEFINED | 1,2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|----------------------|-----------------------------|-----------|-------|-------------|-------------------|-------------|----------|
| ENI SPA | American Depository Receipt | 26874R108 | 599 | 13659 | SH | DEFINED | 1,2 |
| EPIQ SYSTEMS INC | Common equity shares | 26882D109 | 8077 | 601951 | SH | DEFINED | 1,2,6,8 |
| ESB FINANCIAL CORP | Common equity shares | 26884F102 | 2424 | 173474 | SH | DEFINED | 1,2,5 |
| EAGLE BANCORP INC/MD | Common equity shares | 268948106 | 4443 | 265880 | SH | DEFINED | 1,2 |
| EARTHLINK INC | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|-----------------------------|-----------|--------|---------|----|---------|--------------------|
| | equity shares | 270321102 | 19264 | 2705364 | SH | DEFINED | 1,2,5,6,8,17 |
| EAST WEST BANCORP INC | Common equity shares | 27579R104 | 153701 | 7277392 | SH | DEFINED | 1,2,5,6,8,12 |
| EASTERN CO | Common Stock | 276317104 | 1433 | 76489 | SH | DEFINED | 1,2 |
| EATON VANCE CORP | Common equity shares | 278265103 | 254428 | 8785413 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| EBIX INC | Common equity shares | 278715206 | 13882 | 588050 | SH | DEFINED | 1,2,6,8 |
| ECHELON CORP | Common Stock | 27874N105 | 2573 | 669850 | SH | DEFINED | 1,2,6,8 |
| EDGEWATER TECHNOLOGY INC | Common equity shares | 280358102 | 46 | 11719 | SH | DEFINED | 1 |
| EL PASO ELECTRIC CO | Common equity shares | 283677854 | 33193 | 969084 | SH | DEFINED | 1,2,5,6,8 |
| ELAN CORP PLC | American Depository Receipt | 284131208 | 23502 | 2192249 | SH | DEFINED | 1,19 |
| ELECTRO RENT CORP | Common equity shares | 285218103 | 6786 | 383566 | SH | DEFINED | 1,2,5,8 |
| ELECTRO SCIENTIFIC INDS INC | Common equity shares | 285229100 | 6308 | 516123 | SH | DEFINED | 1,2,8 |
| ELECTRONICS FOR IMAGING INC | Common equity shares | 286082102 | 18520 | 1114880 | SH | DEFINED | 1,2,5,6,8 |
| ELLIS PERRY INTL INC | Common equity shares | 288853104 | 4682 | 212399 | SH | DEFINED | 1,2,6,8 |
| MATTERSIGHT CORP | Common equity shares | 577097108 | 647 | 109430 | SH | DEFINED | 1,2 |
| EMAGIN CORP | Common equity shares | 29076N206 | 47 | 11610 | SH | DEFINED | 1 |
| EMBRAER SA | American Depository Receipt | 29082A107 | 5339 | 200509 | SH | DEFINED | 1,2,4,5,6,10 |
| EMBOTELLADORA ANDINA S A | American Depository Receipt | 29081P204 | 255 | 9114 | SH | DEFINED | 1 |
| EMBOTELLADORA ANDINA SA | American Depository Receipt | 29081P303 | 787 | 22903 | SH | DEFINED | 1,5 |
| EMCORE CORP | Common equity shares | 290846203 | 84 | 14840 | SH | DEFINED | 1 |
| EMCOR GROUP INC | Common equity shares | 29084Q100 | 43090 | 1509964 | SH | DEFINED | 1,2,5,6,8,12 |
| EMERITUS CORP | Common equity shares | 291005106 | 10921 | 521464 | SH | DEFINED | 1,2,6,8 |
| EMMIS COMMUNICATIONS | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| CP-CL A | shares | 291525103 | 48 | 24108 | SH | DEFINED 1 |
| EMPIRE DISTRICT ELECTRIC CO | Common equity shares | | | | | |
| | | 291641108 | 18148 | 842294 | SH | DEFINED 1,2,6,8 |
| ENDESA-EMPR NAC ELEC (CHILE) | American Depository Receipt | 29244T101 | 28741 | 599291 | SH | DEFINED 1,2,4,5,6,10 |
| ENBRIDGE INC | Common equity shares | 29250N105 | 311 | 7936 | SH | DEFINED 1 |
| ENCORE WIRE CORP | Common equity shares | 292562105 | 9999 | 341698 | SH | DEFINED 1,2,5,8 |
| ENDO HEALTH SOLUTIONS INC | Common equity shares | 29264F205 | 123142 | 3882144 | SH | DEFINED 1,2,5,6,8,12,18 |
| ENERGEN CORP | Common equity shares | 29265N108 | 200749 | 3830335 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EPL OIL & GAS INC | Common Stock | 26883D108 | 18931 | 933168 | SH | DEFINED 1,2,6,8 |
| ENERSIS SA | American Depository Receipt | 29274F104 | 17429 | 1063475 | SH | DEFINED 1,2,4,5,6,10,18 |
| ENNIS INC | Common equity shares | 293389102 | 9400 | 572829 | SH | DEFINED 1,2,8 |
| ENSTAR GROUP LTD | Common equity shares | G3075P101 | 13888 | 139341 | SH | DEFINED 1,2,6,8 |
| ENTERCOM COMMUNICATIONS CORP | Common equity shares | 293639100 | 3564 | 519424 | SH | DEFINED 1,2 |
| ENTERPRISE PRODS PRTNRS -LP | Limited Partnership | 293792107 | 30840 | 575374 | SH | DEFINED 1 |
| ENTERTAINMENT PROPERTIES TR | Real Estate Investment Trust | 29380T105 | 48963 | 1101927 | SH | DEFINED 1,2,3,5,6,8 |
| ENTRAVISION COMMUNICATIONS | Common equity shares | 29382R107 | 1001 | 747621 | SH | DEFINED 1,2 |
| ENZON PHARMACEUTICALS INC | Common Stock | 293904108 | 7556 | 1085240 | SH | DEFINED 1,2,6,8 |
| ENZO BIOCHEM INC | Common equity shares | 294100102 | 122 | 60432 | SH | DEFINED 1,2,5 |
| EPLUS INC | Common Stock | 294268107 | 2885 | 73476 | SH | DEFINED 1,2 |
| EQUINIX INC | Common equity shares | 29444U502 | 300078 | 1456353 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EQT CORP | Common equity shares | 26884L109 | 355886 | 6031809 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EQUITY ONE INC | Real Estate Investment Trust | 294752100 | 52097 | 2473876 | SH | DEFINED 1,2,3,5,6,8,12 |
| ERICSSON | American Depository Receipt | 294821608 | 4059 | 444569 | SH | DEFINED 1,2 |
| ERIE INDEMNITY CO | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|--------|---------|----|---------|--------------------|
| -CL A | equity shares | 29530P102 | 24832 | 386438 | SH | DEFINED | 1,2,5,6,8,12 |
| ESCO TECHNOLOGIES INC | Common equity shares | 296315104 | 19707 | 507279 | SH | DEFINED | 1,2,5,6,8 |
| BGC PARTNERS INC | Common equity shares | 05541T101 | 8122 | 1657727 | SH | DEFINED | 1,2,6,8 |
| ESTERLINE TECHNOLOGIES CORP | Common equity shares | 297425100 | 60808 | 1083077 | SH | DEFINED | 1,2,5,6,8,12 |
| ETHAN ALLEN INTERIORS INC | Common equity shares | 297602104 | 40527 | 1848911 | SH | DEFINED | 1,2,6,8 |
| NEWMARKET CORP | Common equity shares | 651587107 | 72211 | 292955 | SH | DEFINED | 1,2,5,6,8,12,18 |
| EURONET WORLDWIDE INC | Common equity shares | 298736109 | 20178 | 1073860 | SH | DEFINED | 1,2,5,6,8 |
| EXACT SCIENCES CORP | Common Stock | 30063P105 | 18521 | 1682405 | SH | DEFINED | 1,2,6,8 |
| EXAR CORP | Common equity shares | 300645108 | 5907 | 738445 | SH | DEFINED | 1,2,5,6,8 |
| EXACTECH INC | Common equity shares | 30064E109 | 2404 | 134714 | SH | DEFINED | 1,2 |
| EXELIXIS INC | Common equity shares | 30161Q104 | 31966 | 6631736 | SH | DEFINED | 1,2,6,8 |
| EXPONENT INC | Common equity shares | 30214U102 | 14960 | 262010 | SH | DEFINED | 1,2,6,8 |
| EZCORP INC -CL A | Common equity shares | 302301106 | 25021 | 1091182 | SH | DEFINED | 1,2,5,6,8 |
| FBL FINANCIAL GROUP INC-CL A | Common equity shares | 30239F106 | 6552 | 197338 | SH | DEFINED | 1,2,8 |
| FEI CO | Common equity shares | 30241L109 | 45259 | 845965 | SH | DEFINED | 1,2,5,6,8,17 |
| FLIR SYSTEMS INC | Common equity shares | 302445101 | 116981 | 5855659 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| FMC CORP | Common equity shares | 302491303 | 305960 | 5524859 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| FNB UNITED CORP | Common Stock | 302519202 | 1613 | 135551 | SH | DEFINED | 1,2 |
| F N B CORP/FL | Common equity shares | 302520101 | 49946 | 4455136 | SH | DEFINED | 1,2,5,6,8 |
| FSI INTL INC | Common Stock | 302633102 | 3938 | 634800 | SH | DEFINED | 1,2 |
| FX ENERGY INC | Common Stock | 302695101 | 6765 | 907259 | SH | DEFINED | 1,2,5,6,8 |
| OPPENHEIMER HOLDINGS INC | Common equity shares | 683797104 | 3116 | 195315 | SH | DEFINED | 1,2,8 |
| FTI CONSULTING | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|-----------------------|
| INC | equity shares | 302941109 | 37039 | 1388288 | SH | DEFINED | 1,2,5,6,8,12 |
| FACTSET RESEARCH SYSTEMS INC | Common equity shares | 303075105 | 111231 | 1153580 | SH | DEFINED | 1,2,5,6,8,12 |
| FAIR ISAAC CORP | Common equity shares | 303250104 | 55401 | 1251706 | SH | DEFINED | 1,2,5,6,8,12,17,18 |
| FAIRCHILD SEMICONDUCTOR INTL | Common equity shares | 303726103 | 48170 | 3672002 | SH | DEFINED | 1,2,5,6,8,12 |
| FARMER BROS CO | Common equity shares | 307675108 | 1253 | 131606 | SH | DEFINED | 1,2 |
| FARMERS NATL BANC CORP/OH | Common Stock | 309627107 | 1492 | 231132 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES INC | Common equity shares | 311642102 | 13215 | 319849 | SH | DEFINED | 1,2,6,8 |
| FASTENAL CO | Common equity shares | 311900104 | 451063 | 10492362 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| FEDERAL AGRICULTURE MTG CP | Common equity shares | 313148306 | 4048 | 157206 | SH | DEFINED | 1,2 |
| FEDERAL REALTY INVESTMENT TR | Real Estate Investment Trust | 313747206 | 433991 | 4121447 | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| FEDERAL SIGNAL CORP | Common equity shares | 313855108 | 7356 | 1163017 | SH | DEFINED | 1,2,6,8 |
| FELCOR LODGING TRUST INC | Real Estate Investment Trust | 31430F101 | 17768 | 3747340 | SH | DEFINED | 1,2,3,5,6,8 |
| FEMALE HEALTH CO | Common Stock | 314462102 | 1936 | 270789 | SH | DEFINED | 1,2 |
| FERRELLGAS PARTNERS -LP | Limited Partnership | 315293100 | 1134 | 58450 | SH | DEFINED | 1 |
| FERRO CORP | Common equity shares | 315405100 | 5319 | 1550409 | SH | DEFINED | 1,2,6,8 |
| F5 NETWORKS INC | Common equity shares | 315616102 | 354771 | 3388503 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| FIDELITY SOUTHERN CORP | Common equity shares | 316394105 | 985 | 104256 | SH | DEFINED | 1,2 |
| FINANCIAL INSTITUTIONS INC | Common equity shares | 317585404 | 4254 | 228126 | SH | DEFINED | 1,2 |
| FINISAR CORP | Common equity shares | 31787A507 | 23377 | 1634857 | SH | DEFINED | 1,2,5,6,8 |
| FINISH LINE INC -CL A | Common equity shares | 317923100 | 32933 | 1448361 | SH | DEFINED | 1,2,5,6,8 |
| GLEACHER & COMPANY INC | Common Stock | 377341102 | 35 | 48235 | SH | DEFINED | 1 |
| CORELOGIC INC | Common equity shares | 21871D103 | 84891 | 3199827 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| FIRST BANCORP P R | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|----------|----|---------|--------------|
| FIRST BANCORP/NC | equity shares | 318672706 | 5108 | 1156002 | SH | DEFINED | 1,2,6 |
| FIRST BUSEY CORP | Common equity shares | 318910106 | 3134 | 271652 | SH | DEFINED | 1,2,5,8 |
| FIRST CASH FINANCIAL SVCS | Common equity shares | 319383105 | 5954 | 1220198 | SH | DEFINED | 1,2,5,6,8 |
| FIRST CITIZENS BANCSH -CL A | Common equity shares | 31942D107 | 25475 | 553640 | SH | DEFINED | 1,2,6,8 |
| FIRST COMMONWLTH FINL CP/PA | Common equity shares | 31946M103 | 11473 | 70428 | SH | DEFINED | 1,2,5,6,8 |
| FIRST CMNTY BANCSHARES INC | Common equity shares | 319829107 | 24477 | 3472072 | SH | DEFINED | 1,2,5,6,8 |
| PACWEST BANCORP | Common equity shares | 31983A103 | 5558 | 364227 | SH | DEFINED | 1,2,8 |
| FIRST DEFIANCE FINANCIAL CP | Common equity shares | 695263103 | 25454 | 1089159 | SH | DEFINED | 1,2,6,8 |
| FIRST FINL BANCORP INC/OH | Common equity shares | 32006W106 | 2592 | 150329 | SH | DEFINED | 1,2 |
| FIRST FEDERAL BANCSHARES/AR | Common equity shares | 320209109 | 27495 | 1625993 | SH | DEFINED | 1,2,6,8 |
| FIRST FINL BANKSHARES INC | Common equity shares | 32020F303 | 333 | 33912 | SH | DEFINED | 1,2 |
| FIRST FINANCIAL CORP/IN | Common equity shares | 32020R109 | 33111 | 918987 | SH | DEFINED | 1,2,5,6,8 |
| FIRST FINANCIAL HOLDINGS INC | Common equity shares | 320218100 | 6359 | 202958 | SH | DEFINED | 1,2,8 |
| FIRST INDL REALTY TRUST INC | Real Estate Investment Trust | 320239106 | 4800 | 369484 | SH | DEFINED | 1,2 |
| FIRST LONG ISLAND CORP | Common equity shares | 32054K103 | 34349 | 2614363 | SH | DEFINED | 1,2,3,6,8 |
| FIRST MERCHANTS CORP | Common equity shares | 320734106 | 3538 | 114849 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCORP INC | Common equity shares | 320817109 | 7329 | 487909 | SH | DEFINED | 1,2,8 |
| SCBT FINANCIAL CORP | Common equity shares | 320867104 | 33443 | 2664817 | SH | DEFINED | 1,2,5,6,8 |
| FIRST BANCORP INC/ME | Common equity shares | 78401V102 | 10940 | 271611 | SH | DEFINED | 1,2,5,6,8 |
| FIRST NIAGARA FINANCIAL GRP | Common equity shares | 31866P102 | 2636 | 150300 | SH | DEFINED | 1,2 |
| | shares | 33582V108 | 144089 | 17810854 | SH | DEFINED | 1,2,5,6,8,12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------|------------------------------|-----------|--------|---------|----|-------------------------------|
| 1ST SOURCE CORP | Common equity shares | 336901103 | 6290 | 282337 | SH | DEFINED 1,2,6,8 |
| WINTHROP REALTY TRUST | Real Estate Investment Trust | 976391300 | 5777 | 535870 | SH | DEFINED 1,2,3,5,6,8 |
| FISHER COMMUNICATIONS INC | Common Stock | 337756209 | 5056 | 137598 | SH | DEFINED 1,2,8 |
| FIRSTMERIT CORP | Common equity shares | 337915102 | 82376 | 5592357 | SH | DEFINED 1,2,5,6,8,12 |
| FLAGSTAR BANCORP INC | Common equity shares | 337930705 | 210 | 190209 | SH | DEFINED 1 |
| FLEXSTEEL INDUSTRIES INC | Common equity shares | 339382103 | 1142 | 55240 | SH | DEFINED 1,2 |
| FLOTEK INDUSTRIES INC | Common equity shares | 343389102 | 11365 | 896921 | SH | DEFINED 1,2,6,8 |
| FLOW INTL CORP | Common Stock | 343468104 | 3022 | 816206 | SH | DEFINED 1,2 |
| FLOWERS FOODS INC | Common equity shares | 343498101 | 68430 | 3391129 | SH | DEFINED 1,2,5,6,8,12,17 |
| FLOWSERVE CORP | Common equity shares | 34354P105 | 254389 | 1991414 | SH | DEFINED 1,2,5,6,8,10,12,17,18 |
| FLUSHING FINANCIAL CORP | Common equity shares | 343873105 | 10134 | 641276 | SH | DEFINED 1,2,8 |
| FOMENTO ECONOMICO MEXICANO | American Depository Receipt | 344419106 | 17598 | 191322 | SH | DEFINED 1,2,4,5,6,18 |
| FOREST CITY ENTRPRS -CL A | Common equity shares | 345550107 | 34614 | 2184103 | SH | DEFINED 1,2,3,5,6,8,10 |
| FOREST OIL CORP | Common equity shares | 346091705 | 47758 | 5651882 | SH | DEFINED 1,2,5,6,8,10,12 |
| FORRESTER RESEARCH INC | Common equity shares | 346563109 | 8066 | 280306 | SH | DEFINED 1,2,6,8 |
| FOSSIL INC | Common equity shares | 349882100 | 175276 | 2069510 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FOSTER (LB) CO | Common equity shares | 350060109 | 7166 | 221488 | SH | DEFINED 1,2,6,8 |
| FOSTER WHEELER AG | Common Stock | H27178104 | 8754 | 365360 | SH | DEFINED 1,2,5,8,10,12 |
| FRANCE TELECOM | American Depository Receipt | 35177Q105 | 160 | 13046 | SH | DEFINED 1,2 |
| FRANKLIN COVEY CO | Common equity shares | 353469109 | 2399 | 199915 | SH | DEFINED 1,2 |
| FRANKLIN ELECTRIC CO INC | Common equity shares | 353514102 | 27029 | 446904 | SH | DEFINED 1,2,6,8 |
| FREDS INC | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------|-------------|-----------|--------|----------|----|---------|-----------------|
| | equity | | | | | | |
| | shares | 356108100 | 17231 | 1211009 | SH | DEFINED | 1,2,5,6,8 |
| FRESENIUS | American | | | | | | |
| MEDICAL CARE | Depository | | | | | | |
| AG&CO | Receipt | 358029106 | 287 | 3914 | SH | DEFINED | 1 |
| ARLINGTON ASSET | Real Estate | | | | | | |
| INVESTMENT | Investment | | | | | | |
| | Trust | 041356205 | 3154 | 132227 | SH | DEFINED | 1,2 |
| FRISCH`S | Common | | | | | | |
| RESTAURANTS | equity | | | | | | |
| INC | shares | 358748101 | 708 | 35564 | SH | DEFINED | 1,2 |
| FUEL TECH INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 359523107 | 60 | 14240 | SH | DEFINED | 1,5 |
| FUELCELL ENERGY | Common | | | | | | |
| INC | equity | | | | | | |
| | shares | 35952H106 | 2164 | 2461547 | SH | DEFINED | 1,2,6,8 |
| FULLER (H. B.) CO | Common | | | | | | |
| | equity | | | | | | |
| | shares | 359694106 | 29747 | 969713 | SH | DEFINED | 1,2,5,6,8 |
| FULTON FINANCIAL | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 360271100 | 106066 | 10756947 | SH | DEFINED | 1,2,5,6,8,12 |
| FURNITURE BRANDS | Common | | | | | | |
| INTL INC | equity | | | | | | |
| | shares | 360921100 | 44 | 30504 | SH | DEFINED | 1 |
| G&K SERVICES INC | Common | | | | | | |
| -CL A | equity | | | | | | |
| | shares | 361268105 | 10892 | 347810 | SH | DEFINED | 1,2,6,8 |
| LADENBURG | Common | | | | | | |
| THALMANN FINL | equity | | | | | | |
| SERV | shares | 50575Q102 | 2214 | 1677242 | SH | DEFINED | 1,2,6 |
| GP STRATEGIES | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 36225V104 | 4767 | 246662 | SH | DEFINED | 1,2 |
| GSE SYSTEMS INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 36227K106 | 22 | 10232 | SH | DEFINED | 1 |
| GSI GROUP INC | Common | | | | | | |
| | Stock | 36191C205 | 3869 | 434002 | SH | DEFINED | 1,2 |
| G-III APPAREL | Common | | | | | | |
| GROUP LTD | equity | | | | | | |
| | shares | 36237H101 | 11099 | 309182 | SH | DEFINED | 1,2,6,8 |
| GAMCO INVESTORS | Common | | | | | | |
| INC | equity | | | | | | |
| | shares | 361438104 | 6203 | 124616 | SH | DEFINED | 1,2,6,8 |
| GAIAM INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 36268Q103 | 52 | 14860 | SH | DEFINED | 1 |
| ARTHUR J | Common | | | | | | |
| GALLAGHER & CO | equity | | | | | | |
| | shares | 363576109 | 127746 | 3566488 | SH | DEFINED | 1,2,5,6,8,12 |
| GARDNER DENVER | Common | | | | | | |
| INC | equity | | | | | | |
| | shares | 365558105 | 76001 | 1258134 | SH | DEFINED | 1,2,5,6,8,12 |
| GARTNER INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 366651107 | 114073 | 2475099 | SH | DEFINED | 1,2,5,6,8,12,18 |
| GASTAR | Common | | | | | | |
| EXPLORATION | equity | | | | | | |
| LTD | shares | 367299203 | 1499 | 904989 | SH | DEFINED | 1,2,5,6,8 |
| RYMAN | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|--|--|-----------|--------|-------------|------------------------|
| HOSPITALITY PPTYS INC GENCORP INC | equity shares Common equity shares | 78377T107 | 26548 | 671563 SH | DEFINED 1,2,6,8 |
| GENERAL CABLE CORP/DE | Common equity shares | 368682100 | 12299 | 1296066 SH | DEFINED 1,2,6,8 |
| GENERAL COMMUNICATION -CL A GENESCO INC | Common equity shares Common equity shares | 369300108 | 39288 | 1337146 SH | DEFINED 1,2,5,6,8,12 |
| GENESEEE & WYOMING INC -CL A INOVIO PHARMACEUTICALS INC | Common equity shares Common equity shares | 369385109 | 7413 | 756107 SH | DEFINED 1,2,6,8 |
| GENESEEE & WYOMING INC -CL A INOVIO PHARMACEUTICALS INC | Common equity shares Common equity shares | 371532102 | 43767 | 655916 SH | DEFINED 1,2,5,6,8 |
| GENESEEE & WYOMING INC -CL A INOVIO PHARMACEUTICALS INC | Common equity shares Common equity shares | 371559105 | 58403 | 873524 SH | DEFINED 1,2,5,6,8 |
| GENESIS ENERGY -LP | Misc Equity | 45773H102 | 30 | 51951 SH | DEFINED 1 |
| GENESIS ENERGY -LP | Misc Equity | 371927104 | 2380 | 70768 SH | DEFINED 1 |
| GENTIVA HEALTH SERVICES INC | Common equity shares | 37247A102 | 6770 | 597950 SH | DEFINED 1,2,5,6 |
| GEORGIA GULF CORP | Common equity shares | 373200302 | 22936 | 633208 SH | DEFINED 1,2,6,8 |
| GERDAU SA | American Depository Receipt | 373737105 | 18560 | 1951719 SH | DEFINED 1,2,4,5,6,8,10 |
| GERMAN AMERICAN BANCORP INC | Common equity shares | 373865104 | 4827 | 200185 SH | DEFINED 1,2 |
| GERON CORP | Common Stock | 374163103 | 3867 | 2276615 SH | DEFINED 1,2,6,8 |
| GETTY REALTY CORP | Real Estate Investment Trust | 374297109 | 9674 | 539094 SH | DEFINED 1,2,3,6,8 |
| GIBRALTAR INDUSTRIES INC | Common equity shares | 374689107 | 8078 | 629704 SH | DEFINED 1,2,6,8 |
| GLACIER BANCORP INC | Common equity shares | 37637Q105 | 36349 | 2332804 SH | DEFINED 1,2,6,8 |
| GLATFELTER | Common equity shares | 377316104 | 15952 | 895995 SH | DEFINED 1,2,6,8 |
| GLAXOSMITHKLINE PLC | American Depository Receipt | 37733W105 | 525950 | 11374358 SH | DEFINED 1 |
| OUTDOOR CHANNEL HLDGS INC | Common Stock | 690027206 | 1571 | 215627 SH | DEFINED 1,2,8 |
| GLIMCHER REALTY TRUST | Real Estate Investment Trust | 379302102 | 43348 | 4100914 SH | DEFINED 1,2,3,6,8 |
| GLOBAL PAYMENTS INC | Common equity shares | 37940X102 | 91556 | 2188907 SH | DEFINED 1,2,5,6,8,12 |
| GLOBECOMM SYSTEMS INC | Common equity shares | 37956X103 | 4432 | 397038 SH | DEFINED 1,2,6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| GOLD FIELDS LTD | American Depository Receipt | 38059T106 | 8466 | 658861 | SH | DEFINED 1,2,4,5,6 |
| GOLD RESERVE INC | Common equity shares | 38068N108 | 2068 | 638612 | SH | DEFINED 1,2,6 |
| GOLDCORP INC | Common equity shares | 380956409 | 635 | 13850 | SH | DEFINED 1,18 |
| GOLDEN STAR RESOURCES LTD | Common equity shares | 38119T104 | 8967 | 4552019 | SH | DEFINED 1,2,6 |
| PERNIX THERAPEUTICS HOLDINGS | Real Estate Investment Trust | 71426V108 | 982 | 131991 | SH | DEFINED 1,2 |
| GOODRICH PETROLEUM CORP | Common equity shares | 382410405 | 17710 | 1401307 | SH | DEFINED 1,2,6,8 |
| GORMAN-RUPP CO | Common equity shares | 383082104 | 7428 | 275045 | SH | DEFINED 1,2,6,8 |
| GRACE (W R) & CO | Common equity shares | 38388F108 | 55890 | 946024 | SH | DEFINED 1,2,5,6,8 |
| GRACO INC | Common equity shares | 384109104 | 80568 | 1602376 | SH | DEFINED 1,2,5,6,8,12 |
| GRAHAM CORP | Common equity shares | 384556106 | 3402 | 188264 | SH | DEFINED 1,2 |
| GRANITE CONSTRUCTION INC | Common equity shares | 387328107 | 36702 | 1277921 | SH | DEFINED 1,2,5,6,8,12 |
| GRAPHIC PACKAGING HOLDING CO | Common equity shares | 388689101 | 16439 | 2828864 | SH | DEFINED 1,2,6,8 |
| GRAY TELEVISION INC | Common equity shares | 389375106 | 96 | 41881 | SH | DEFINED 1 |
| GREAT SOUTHERN BANCORP | Common equity shares | 390905107 | 5684 | 184099 | SH | DEFINED 1,2,6 |
| GREEN MTN COFFEE ROASTERS | Common equity shares | 393122106 | 100611 | 4236154 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| GREENBRIER COMPANIES INC | Common equity shares | 393657101 | 6350 | 393390 | SH | DEFINED 1,2,6,8 |
| GREIF INC -CL A | Common equity shares | 397624107 | 36087 | 816870 | SH | DEFINED 1,2,5,6,8,12,18 |
| GRIFFIN LAND & NURSERIES INC | Common equity shares | 398231100 | 1489 | 44139 | SH | DEFINED 1,2 |
| GRIFFON CORP | Common equity shares | 398433102 | 9605 | 932364 | SH | DEFINED 1,2,6,8 |
| GROUP 1 AUTOMOTIVE INC | Common equity shares | 398905109 | 36243 | 601744 | SH | DEFINED 1,2,5,6,8 |
| CGI GROUP INC -CL A | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------------|---|-----------|-------|---------|----|---------|-----------------------|
| WINMARK CORP | shares Common equity | 39945C109 | 540 | 20100 | SH | DEFINED | 2 |
| GRUPO AEROPORTUARIO SURESTE | shares American Depository Receipt | 974250102 | 1726 | 31960 | SH | DEFINED | 1, 2 |
| GUESS INC | Common equity shares | 40051E202 | 2099 | 23690 | SH | DEFINED | 1, 5 |
| GULF ISLAND FABRICATION INC | Common equity shares | 401617105 | 53046 | 2086682 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| GULFMARK OFFSHORE INC | Common equity shares | 402307102 | 7912 | 283702 | SH | DEFINED | 1, 2, 6, 8 |
| GULFPORT ENERGY CORP | Common equity shares | 402629208 | 19052 | 576644 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CRIMSON EXPLORATION INC | Common equity shares | 402635304 | 45181 | 1445126 | SH | DEFINED | 1, 2, 5, 6, 8 |
| GYRODYNE CO OF AMERICA INC | Stock Common equity shares | 22662K207 | 1649 | 386573 | SH | DEFINED | 1, 2 |
| HCC INSURANCE HOLDINGS INC | Common equity shares | 403820103 | 1601 | 14739 | SH | DEFINED | 1, 2 |
| COMMONWEALTH REIT | Real Estate Investment Trust | 404132102 | 94645 | 2792846 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| HSBC HLDGS PLC | American Depository Receipt | 203233101 | 34008 | 2335664 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 12 |
| HAEMONETICS CORP | Common equity shares | 404280406 | 1303 | 28042 | SH | DEFINED | 1, 2 |
| | | 405024100 | 45203 | 563695 | SH | DEFINED | 1, 2, 5, 6, 8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|-----------------------------------|----------------------------|-----------|--------|----------------|------------|--------------|-----------------|-------------------|
| HAIN CELESTIAL GROUP INC | Common equity shares | 405217100 | 53013 | 841481 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| HALLADOR ENERGY CO | Common equity shares | 40609P105 | 920 | 110441 | SH | | DEFINED | 1, 2 |
| HALLMARK FINANCIAL SERVICES | Common equity shares | 40624Q203 | 1602 | 197076 | SH | | DEFINED | 1, 2 |
| HANCOCK HOLDING CO | Common equity shares | 410120109 | 153914 | 4972939 | SH | | DEFINED | 1, 2, 5, 6, 8, 12 |
| HANGER INC | Common equity shares | 41043F208 | 20334 | 712628 | SH | | DEFINED | 1, 2, 5, 6, 8 |
| HANMI FINANCIAL | Common | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|---------|----------|----|---------|------------------------------|
| CORP | equity shares | 410495204 | 7010 | 547222 | SH | DEFINED | 1, 2 |
| WALTER INVESTMENT MGMT CORP | Real Estate Investment Trust | 93317W102 | 19229 | 519548 | SH | DEFINED | 1, 2, 6, 8 |
| EXTERRAN HOLDINGS INC | Common equity shares | 30225X103 | 37423 | 1845304 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MONSTER BEVERAGE CORP | Common equity shares | 611740101 | 430376 | 7946489 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HARDINGE INC | Common equity shares | 412324303 | 1352 | 131965 | SH | DEFINED | 1, 2 |
| HARMONIC INC | Common equity shares | 413160102 | 9960 | 2194256 | SH | DEFINED | 1, 2, 5, 6, 8 |
| HARMONY GOLD MINING CO LTD | American Depository Receipt | 413216300 | 1266 | 150707 | SH | DEFINED | 1, 4, 5, 6 |
| HARRIS & HARRIS GROUP | Common equity shares | 413833104 | 1823 | 481449 | SH | DEFINED | 1, 2 |
| HARRIS INTERACTIVE INC | Common equity shares | 414549105 | 21 | 14406 | SH | DEFINED | 1 |
| HARSCO CORP | Common equity shares | 415864107 | 46624 | 2270903 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| HARVARD BIOSCIENCE INC | Common equity shares | 416906105 | 1597 | 377646 | SH | DEFINED | 1, 2 |
| HAVERTY FURNITURE | Common equity shares | 419596101 | 6141 | 442374 | SH | DEFINED | 1, 2, 6, 8 |
| HAWAIIAN HOLDINGS INC | Common Stock | 419879101 | 5095 | 911910 | SH | DEFINED | 1, 2 |
| HAWAIIAN ELECTRIC INDS | Common equity shares | 419870100 | 73558 | 2795722 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| HAWKINS INC | Common Stock | 420261109 | 6999 | 168527 | SH | DEFINED | 1, 2, 6, 8 |
| HEALTHCARE SERVICES GROUP | Common equity shares | 421906108 | 29685 | 1297954 | SH | DEFINED | 1, 2, 6, 8 |
| HCP INC | Real Estate Investment Trust | 40414L109 | 1184975 | 26640536 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| HEALTHSOUTH CORP | Common equity shares | 421924309 | 44070 | 1831601 | SH | DEFINED | 1, 2, 6, 8 |
| HEALTHCARE REALTY TRUST INC | Real Estate Investment Trust | 421946104 | 60554 | 2627025 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| HEADWATERS INC | Common equity shares | 42210P102 | 7887 | 1199087 | SH | DEFINED | 1, 2, 6 |
| HEALTH CARE REIT INC | Real Estate Investment Trust | 42217K106 | 719729 | 12462752 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| HMS HOLDINGS CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------------|------------------------------------|-----------|--------|----------|----|---------|--------------------|
| HEALTHSTREAM INC | shares Common Stock | 40425J101 | 100664 | 3011013 | SH | DEFINED | 1,2,5,6,8,12 |
| HEARTLAND EXPRESS INC | Common equity shares | 42222N103 | 9436 | 331523 | SH | DEFINED | 1,2,6,8 |
| HEARTLAND FINANCIAL USA INC | Common equity shares | 422347104 | 13747 | 1029115 | SH | DEFINED | 1,2,5,6,8 |
| HECLA MINING CO | Common equity shares | 42234Q102 | 7574 | 277666 | SH | DEFINED | 1,2,5,8 |
| HEICO CORP | Common equity shares | 422704106 | 74988 | 11448463 | SH | DEFINED | 1,2,5,6,8 |
| HEICO CORP NEW | Common equity shares | 422806109 | 34085 | 880951 | SH | DEFINED | 1,2,5,6,8 |
| HEIDRICK & STRUGGLES INTL | Common equity shares | 422806208 | 1110 | 36361 | SH | DEFINED | 1,6 |
| HELMERICH & PAYNE | Common equity shares | 422819102 | 4353 | 341834 | SH | DEFINED | 1,2,5,8 |
| HEMISPHERX BIOPHARMA INC | Common equity shares | 423452101 | 218413 | 4587234 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HENRY (JACK) & ASSOCIATES | Common equity shares | 42366C103 | 72 | 90710 | SH | DEFINED | 1 |
| ENERGY TRANSFER PARTNERS -LP | Limited Partnership | 426281101 | 85937 | 2267536 | SH | DEFINED | 1,2,5,6,8,12 |
| HERITAGE COMMERCE CORP | Partnership | 29273R109 | 8309 | 195178 | SH | DEFINED | 1 |
| HERITAGE FINANCIAL CORP | Common equity shares | 426927109 | 2046 | 294872 | SH | DEFINED | 1,2 |
| HERITAGE OAKS BANCORP | Common equity shares | 42722X106 | 3531 | 234675 | SH | DEFINED | 1,2 |
| HERSHA HOSPITALITY TRUST | Common equity shares | 42724R107 | 1403 | 243439 | SH | DEFINED | 1,2 |
| HEXCEL CORP | Real Estate Investment Trust | 427825104 | 25470 | 5197216 | SH | DEFINED | 1,2,3,5,6,8 |
| HI TECH PHARMACAL CO INC | Common equity shares | 428291108 | 43705 | 1819683 | SH | DEFINED | 1,2,6,8 |
| HIBBETT SPORTS INC | Common equity shares | 42840B101 | 9135 | 275831 | SH | DEFINED | 1,2,6,8 |
| HICKORY TECH CORP | Common equity shares | 428567101 | 39850 | 670270 | SH | DEFINED | 1,2,6,8 |
| HIGHWOODS PROPERTIES INC | Common equity shares | 429060106 | 2037 | 192347 | SH | DEFINED | 1,2 |
| HINGHAM INSTN FOR SAVINGS | Real Estate Investment Trust | 431284108 | 110009 | 3372462 | SH | DEFINED | 1,2,3,5,6,8,12,18 |
| | Common equity shares | 433323102 | 900 | 13990 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|----------|----|---------|-----------------------|
| HOLLYFRONTIER CORP | Common equity shares | 436106108 | 296905 | 7194271 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HOLLYWOOD MEDIA CORP | Common equity shares | 436233100 | 14 | 10485 | SH | DEFINED | 1 |
| HOLOGIC INC | Common equity shares | 436440101 | 172762 | 8535782 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HOME PROPERTIES INC | Real Estate Investment Trust | 437306103 | 127333 | 2078179 | SH | DEFINED | 1,2,3,5,6,8,12,18 |
| MOVE INC | Common equity shares | 62458M207 | 6657 | 772229 | SH | DEFINED | 1,2,5,6,8 |
| HNI CORP | Common equity shares | 404251100 | 40966 | 1605756 | SH | DEFINED | 1,2,5,6,8,12 |
| HOOKER FURNITURE CORP | Common equity shares | 439038100 | 1794 | 138191 | SH | DEFINED | 1,2 |
| HOOPER HOLMES INC | Common equity shares | 439104100 | 37 | 59032 | SH | DEFINED | 1 |
| HORACE MANN EDUCATORS CORP | Common equity shares | 440327104 | 17666 | 975496 | SH | DEFINED | 1,2,6,8 |
| HORIZON BANCORP/ IN | Common equity shares | 440407104 | 1276 | 44636 | SH | DEFINED | 1,2 |
| HORMEL FOODS CORP | Common equity shares | 440452100 | 282726 | 9669431 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HOT TOPIC INC | Common equity shares | 441339108 | 17627 | 2025708 | SH | DEFINED | 1,2,5,6,8 |
| HOVNIANIAN ENTRPRS INC -CL A | Common equity shares | 442487203 | 5710 | 1650551 | SH | DEFINED | 1,2,6,8 |
| HUANENG POWER INTERNATIONAL | American Depository Receipt | 443304100 | 332 | 11101 | SH | DEFINED | 1,4,6 |
| HUB GROUP INC -CL A | Common equity shares | 443320106 | 23734 | 799676 | SH | DEFINED | 1,2,5,6,8 |
| HUDSON CITY BANCORP INC | Common equity shares | 443683107 | 209529 | 26322236 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HUDSON VALLEY HOLDING CORP | Common Stock | 444172100 | 4279 | 251041 | SH | DEFINED | 1,2 |
| HUNT (JB) TRANSPRT SVCS INC | Common equity shares | 445658107 | 147615 | 2836676 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| HURCO COMPANIES INC | Common equity shares | 447324104 | 2109 | 92017 | SH | DEFINED | 1,2 |
| HUTCHINSON TECHNOLOGY INC | Common equity shares | 448407106 | 31 | 18318 | SH | DEFINED | 1 |
| IDERA PHARMACEUTICALS INC | Common equity shares | 45168K306 | 18 | 17900 | SH | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------------|-----------------------------------|-----------|--------|----------|----|--------------------------------------|
| HYPERDYNAMICS CORP | Common Stock | 448954107 | 121 | 167804 | SH | DEFINED 1, 6, 8 |
| ICU MEDICAL INC | Common equity shares | 44930G107 | 14697 | 243051 | SH | DEFINED 1, 2, 6, 8 |
| IGI LABORATORIES INC | Common equity shares | 449575109 | 13 | 10100 | SH | DEFINED 1 |
| DINEEQUITY INC | Common equity shares | 254423106 | 17112 | 305544 | SH | DEFINED 1, 2, 6, 8 |
| MOSAIC CO | Common equity shares | 61945C103 | 677095 | 11753173 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| MIDWESTONE FINANCIAL GROUP | Common equity shares | 598511103 | 1896 | 88055 | SH | DEFINED 1, 2 |
| IXIA | Common equity shares | 45071R109 | 12109 | 753549 | SH | DEFINED 1, 2, 6, 8 |
| IBERIABANK CORP | Common equity shares | 450828108 | 41607 | 908497 | SH | DEFINED 1, 2, 5, 6, 8 |
| ICON PLC | American Depository Receipt | 45103T107 | 11285 | 463066 | SH | DEFINED 5, 19 |
| ICICI BANK LTD | American Depository Receipt | 45104G104 | 41917 | 1044268 | SH | DEFINED 1, 2, 4, 5, 6, 8, 10 |
| IDACORP INC | Common equity shares | 451107106 | 80321 | 1856273 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18 |
| GENERAL MOLY INC | Common equity shares | 370373102 | 3787 | 1194975 | SH | DEFINED 1, 2, 6, 8 |
| IDEXX LABS INC | Common equity shares | 45168D104 | 151502 | 1524927 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18 |
| IGATE CORP | Common Stock | 45169U105 | 10416 | 573237 | SH | DEFINED 1, 2, 6, 8 |
| ILLUMINA INC | Common equity shares | 452327109 | 99821 | 2071118 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| IMATION CORP | Common equity shares | 45245A107 | 3117 | 557425 | SH | DEFINED 1, 2, 5, 6, 8 |
| IMMERSION CORP | Common Stock | 452521107 | 2651 | 484991 | SH | DEFINED 1, 2, 5 |
| IMMUNOGEN INC | Common Stock | 45253H101 | 37381 | 2560180 | SH | DEFINED 1, 2, 5, 6, 8 |
| FUEL SYSTEMS SOLUTIONS INC | Common Stock | 35952W103 | 4566 | 265599 | SH | DEFINED 1, 2, 6, 8 |
| IMPAX LABORATORIES INC | Common Stock | 45256B101 | 41811 | 1610580 | SH | DEFINED 1, 2, 5, 6, 8 |
| IMMUNOMEDICS INC | Common equity shares | 452907108 | 4118 | 1174106 | SH | DEFINED 1, 2, 5, 6, 8 |
| IMPERIAL OIL LTD | Common equity shares | 453038408 | 710 | 15422 | SH | DEFINED 1 |
| INCYTE CORP | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|-------------------------------|-----------|--------|---------|----|---------|-----------------------|
| INDEPENDENCE HOLDING CO | Stock Common equity shares | 45337C102 | 45342 | 2512153 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INDEPENDENT BANK CORP/MA | Common equity shares | 453440307 | 1056 | 104715 | SH | DEFINED | 1, 2 |
| MIDDLEBURG FINANCIAL CORP | Common equity shares | 453836108 | 16395 | 544941 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MAINSOURCE FINL GROUP INC | Common equity shares | 596094102 | 1055 | 59365 | SH | DEFINED | 1, 2 |
| WISDOMTREE INVESTMENTS INC | Common equity shares | 56062Y102 | 5229 | 407150 | SH | DEFINED | 1, 2 |
| ENGLOBAL CORP | Stock Common equity shares | 97717P104 | 6336 | 945827 | SH | DEFINED | 1, 2, 6, 8 |
| INFORMATICA CORP | Common equity shares | 293306106 | 7 | 14250 | SH | DEFINED | 1 |
| INGLES MARKETS INC -CL A | Common equity shares | 45666Q102 | 100663 | 2891883 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| INGRAM MICRO INC | Common equity shares | 457030104 | 5200 | 317949 | SH | DEFINED | 1, 2, 5, 8, 17 |
| NEKTAR THERAPEUTICS | Common equity shares | 457153104 | 64339 | 4224327 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| INNODATA INC | Common equity shares | 640268108 | 29471 | 2759686 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ION GEOPHYSICAL CORP | Common equity shares | 457642205 | 1120 | 276447 | SH | DEFINED | 1, 2 |
| INSIGHT ENTERPRISES INC | Common equity shares | 462044108 | 21985 | 3168026 | SH | DEFINED | 1, 2, 5, 6, 8 |
| AEGION CORP | Common equity shares | 45765U103 | 19814 | 1133710 | SH | DEFINED | 1, 2, 5, 6, 8 |
| INSTEEL INDUSTRIES | Common equity shares | 00770F104 | 16685 | 870937 | SH | DEFINED | 1, 2, 5, 6, 8 |
| JOE`S JEANS INC | Common equity shares | 45774W108 | 3770 | 321294 | SH | DEFINED | 1, 2 |
| INTEGRA LIFESCIENCES HLDGS | Common equity shares | 47777N101 | 30 | 28157 | SH | DEFINED | 1 |
| INTEGRATED DEVICE TECH INC | Common equity shares | 457985208 | 16439 | 399967 | SH | DEFINED | 1, 2, 6, 8 |
| INTEGRATED SILICON SOLUTION | Common equity shares | 458118106 | 31549 | 5365381 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| INTER PARFUMS INC | Common Stock | 45812P107 | 6932 | 748358 | SH | DEFINED | 1, 2 |
| INTERACTIVE INTELLIGENCE | Common equity shares | 458334109 | 5476 | 299117 | SH | DEFINED | 1, 2, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------|-------------|-----------|--------|---------|----|---------|--------------------|
| GRP | Stock | 45841V109 | 8065 | 268384 | SH | DEFINED | 1,2,5,6,8 |
| INTERFACE INC | Common | | | | | | |
| | Stock | 458665304 | 14709 | 1113157 | SH | DEFINED | 1,2,6,8 |
| INTERDIGITAL INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 45867G101 | 55939 | 1500345 | SH | DEFINED | 1,2,5,6,8,12 |
| INTERNAP | Common | | | | | | |
| NETWORK SVCS | equity | | | | | | |
| CORP | shares | 45885A300 | 6753 | 957792 | SH | DEFINED | 1,2,5,6,8 |
| INTERMUNE INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 45884X103 | 25271 | 2817311 | SH | DEFINED | 1,2,5,6,8 |
| INTL FCSTONE INC | Common | | | | | | |
| | Stock | 46116V105 | 4779 | 250570 | SH | DEFINED | 1,2,6,8 |
| INTL BANCSHARES | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 459044103 | 46974 | 2465724 | SH | DEFINED | 1,2,5,6,8,12 |
| INTL RECTIFIER | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 460254105 | 41697 | 2498264 | SH | DEFINED | 1,2,5,6,8,12 |
| IRIS | | | | | | | |
| INTERNATIONAL | Common | | | | | | |
| INC | Stock | 46270W105 | 5189 | 265702 | SH | DEFINED | 1,2 |
| INTL SHIPHOLDING | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 460321201 | 1826 | 108317 | SH | DEFINED | 1,2,17 |
| INTL SPEEDWAY | Common | | | | | | |
| CORP -CL A | equity | | | | | | |
| | shares | 460335201 | 25192 | 887919 | SH | DEFINED | 1,2,5,6,8,12,18 |
| ICG GROUP INC | Common | | | | | | |
| | Stock | 44928D108 | 7030 | 692256 | SH | DEFINED | 1,2,6,8 |
| INTERSIL CORP -CL | Common | | | | | | |
| A | equity | | | | | | |
| | shares | 46069S109 | 40932 | 4677640 | SH | DEFINED | 1,2,5,6,8,10,12 |
| INTEVAC INC | Common | | | | | | |
| | Stock | 461148108 | 2802 | 458588 | SH | DEFINED | 1,2,5,6,8 |
| INVACARE CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 461203101 | 9534 | 674303 | SH | DEFINED | 1,2,5,6,8 |
| INTUITIVE | Common | | | | | | |
| SURGICAL INC | equity | | | | | | |
| | shares | 46120E602 | 756268 | 1525858 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| INVESTMENT | Common | | | | | | |
| TECHNOLOGY GP | equity | | | | | | |
| INC | shares | 46145F105 | 8487 | 975510 | SH | DEFINED | 1,2,5,6,8 |
| INVESTORS REAL | Real Estate | | | | | | |
| ESTATE TRUST | Investment | | | | | | |
| | Trust | 461730103 | 14292 | 1727840 | SH | DEFINED | 1,2,3,5,6,8 |
| INVESTORS TITLE | Common | | | | | | |
| CO | equity | | | | | | |
| | shares | 461804106 | 902 | 13790 | SH | DEFINED | 1,2 |
| IRON MOUNTAIN | Common | | | | | | |
| INC | equity | | | | | | |
| | shares | 462846106 | 204785 | 6003786 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ISIS | | | | | | | |
| PHARMACEUTICALS | Common | | | | | | |
| INC | Stock | 464330109 | 41532 | 2951592 | SH | DEFINED | 1,2,5,6,8 |
| ISLE OF CAPRI | Common | | | | | | |
| CASINOS INC | equity | | | | | | |
| | shares | 464592104 | 2593 | 372981 | SH | DEFINED | 1,2,5,6 |
| ISRAMCO INC | Common | | | | | | |
| | equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|----------------------------|-----------|--------|---------|----|-------------------------------|
| ITRON INC | shares Common equity | 465141406 | 1912 | 16468 | SH | DEFINED 1,2 |
| IXYS CORP | shares Common Stock | 465741106 | 47859 | 1109072 | SH | DEFINED 1,2,5,6,8,12 |
| J & J SNACK FOODS CORP | Common equity shares | 46600W106 | 5189 | 522954 | SH | DEFINED 1,2,5,6,8 |
| JDA SOFTWARE GROUP INC | Common Stock | 466032109 | 16893 | 294719 | SH | DEFINED 1,2,6,8 |
| EPOCH HOLDING CORP | Common Stock | 46612K108 | 26485 | 833465 | SH | DEFINED 1,2,5,6,8 |
| J2 GLOBAL INC | Common equity shares | 29428R103 | 6115 | 264657 | SH | DEFINED 1,2,6,8 |
| JACK IN THE BOX INC | Common equity shares | 48123V102 | 34858 | 1061981 | SH | DEFINED 1,2,5,6,8 |
| JACOBS ENGINEERING GROUP INC | Common equity shares | 466367109 | 27619 | 982482 | SH | DEFINED 1,2,5,6,8 |
| JAKKS PACIFIC INC | Common equity shares | 469814107 | 190584 | 4714063 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| JOHNSON OUTDOORS INC -CL A | Common equity shares | 47012E106 | 7254 | 497665 | SH | DEFINED 1,2,6,8 |
| JONES LANG LASALLE INC | Common equity shares | 479167108 | 1837 | 85844 | SH | DEFINED 1,2 |
| JOS A BANK CLOTHIERS INC | Common equity shares | 48020Q107 | 89664 | 1174372 | SH | DEFINED 1,2,5,6,8,12 |
| KMG CHEMICALS INC | Common Stock | 480838101 | 34721 | 716150 | SH | DEFINED 1,2,5,6,8 |
| K-SWISS INC -CL A | Common equity shares | 482564101 | 2043 | 110274 | SH | DEFINED 1,2 |
| KVH INDUSTRIES INC | Common Stock | 482686102 | 1655 | 481771 | SH | DEFINED 1,2,6 |
| KAMAN CORP | Common Stock | 482738101 | 3303 | 244958 | SH | DEFINED 1,2 |
| FURMANITE CORP | Common equity shares | 483548103 | 19166 | 534537 | SH | DEFINED 1,2,5,6,8 |
| KANSAS CITY LIFE INS CO | Common equity shares | 361086101 | 3267 | 575007 | SH | DEFINED 1,2,6 |
| GREAT PLAINS ENERGY INC | Common equity shares | 484836101 | 4201 | 109036 | SH | DEFINED 1,2,8,17 |
| KANSAS CITY SOUTHERN | Common equity shares | 391164100 | 84731 | 3806507 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| KAYDON CORP | Common equity shares | 485170302 | 254682 | 3360764 | SH | DEFINED 1,2,5,6,8,10,12,17,18 |
| KELLY SERVICES INC -CL A | Common equity shares | 486587108 | 16650 | 745041 | SH | DEFINED 1,2,5,6,8 |
| KEMET CORP | Common equity shares | 488152208 | 7512 | 596041 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|---------|---------|---------|-----------------------|-------------------|
| KENNAMETAL INC | Stock | 488360207 | 3753 | 852899 | SH | DEFINED | 1, 2, 6, 8 |
| | Common equity shares | | | | | | |
| | 489170100 | 74606 | 2012081 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 | |
| KENNEDY-WILSON HOLDINGS INC | Stock | 489398107 | 8544 | 611793 | SH | DEFINED | 1, 2, 6, 8 |
| KERYX BIOPHARMACEUTICALS INC | Common equity shares | 492515101 | 3299 | 1169456 | SH | DEFINED | 1, 2, 6 |
| KEY TRONIC CORP | Common equity shares | 493144109 | 1326 | 133641 | SH | DEFINED | 1, 2 |
| KEYNOTE SYSTEMS INC | Common Stock | 493308100 | 4477 | 309209 | SH | DEFINED | 1, 2, 6, 8 |
| KFORCE INC | Common equity shares | 493732101 | 6866 | 582371 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MAGNUM HUNTER RESOURCES CORP | Common Stock | 55973B102 | 23213 | 5228263 | SH | DEFINED | 1, 2, 6, 8 |
| KIMBALL INTERNATIONAL -CL B | Common equity shares | 494274103 | 7558 | 618436 | SH | DEFINED | 1, 2, 8 |
| KILROY REALTY CORP | Real Estate Investment Trust | 49427F108 | 87514 | 1954378 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| KINDER MORGAN ENERGY -LP | Limited Partnership | 494550106 | 18780 | 227632 | SH | DEFINED | 1 |
| KIRBY CORP | Common equity shares | 497266106 | 85176 | 1540833 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| KNIGHT CAPITAL GROUP INC | Common Stock | 499005106 | 6225 | 2322133 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KNIGHT TRANSPORTATION INC | Common equity shares | 499064103 | 18796 | 1314440 | SH | DEFINED | 1, 2, 5, 6, 8 |
| XO GROUP INC | Common Stock | 983772104 | 4940 | 591507 | SH | DEFINED | 1, 2, 5, 6, 8 |
| KOPIN CORP | Common Stock | 500600101 | 4641 | 1233921 | SH | DEFINED | 1, 2, 6, 8 |
| KT CORP | American Depository Receipt | 48268K101 | 10320 | 659911 | SH | DEFINED | 1, 2, 4, 5, 6 |
| KORN/FERRY INTERNATIONAL | Common equity shares | 500643200 | 23457 | 1530181 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| KRISPY KREME DOUGHNUTS INC | Common equity shares | 501014104 | 8253 | 1040698 | SH | DEFINED | 1, 2, 6, 8 |
| SUNLINK HEALTH SYSTEMS INC | Common equity shares | 86737U102 | 18 | 11500 | SH | DEFINED | 1 |
| KUBOTA CORP | American Depository Receipt | 501173207 | 209 | 4140 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDUSTRIES | Common Stock | 501242101 | 1991 | 191295 | SH | DEFINED | 1, 2, 8 |
| LATAM AIRLINES GROUP SA | American Depository Receipt | 501723100 | 20273 | 802021 | SH | DEFINED | 1, 2, 4, 5, 6, 10 |
| LCA VISION INC | Common equity shares | 501803308 | 44 | 10935 | SH | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| LMI AEROSPACE INC | Common equity shares | 502079106 | 3178 | 155665 | SH | DEFINED 1,2 |
| NEWBRIDGE BANCORP | Common equity shares | 65080T102 | 65 | 13538 | SH | DEFINED 1 |
| LSB INDUSTRIES INC | Common equity shares | 502160104 | 15274 | 348179 | SH | DEFINED 1,2,6,8 |
| LSI INDUSTRIES INC | Common equity shares | 50216C108 | 2195 | 326138 | SH | DEFINED 1,2 |
| LTC PROPERTIES INC | Real Estate Investment Trust | 502175102 | 29823 | 936455 | SH | DEFINED 1,2,3,5,6,8 |
| LA-Z-BOY INC | Common equity shares | 505336107 | 42038 | 2873359 | SH | DEFINED 1,2,6,8 |
| TRUEBLUE INC | Common equity shares | 89785X101 | 14925 | 949334 | SH | DEFINED 1,2,5,6,8 |
| LACLEDE GROUP INC | Common equity shares | 505597104 | 23193 | 539264 | SH | DEFINED 1,2,5,6,8 |
| ENBRIDGE ENERGY PRTNRS -LP | Limited Partnership | 29250R106 | 5642 | 191645 | SH | DEFINED 1 |
| LAKELAND BANCORP INC | Common equity shares | 511637100 | 4327 | 417940 | SH | DEFINED 1,2,8 |
| LAKELAND FINANCIAL CORP | Common equity shares | 511656100 | 7451 | 269787 | SH | DEFINED 1,2,8 |
| LAKES ENTERTAINMENT INC | Common equity shares | 51206P109 | 23 | 10600 | SH | DEFINED 1 |
| LAMAR ADVERTISING CO -CL A | Common equity shares | 512815101 | 65786 | 1775244 | SH | DEFINED 1,2,5,6,8,12 |
| SNYDERS-LANCE INC | Common equity shares | 833551104 | 21586 | 863152 | SH | DEFINED 1,2,6,8 |
| LANDEC CORP | Common equity shares | 514766104 | 5277 | 460658 | SH | DEFINED 1,2 |
| LANDAUER INC | Common equity shares | 51476K103 | 13069 | 218776 | SH | DEFINED 1,2,6,8 |
| LANDSTAR SYSTEM INC | Common equity shares | 515098101 | 63701 | 1347371 | SH | DEFINED 1,2,5,6,8,12,18 |
| LANNETT CO INC | Common equity shares | 516012101 | 1018 | 211411 | SH | DEFINED 1,2,6 |
| LATTICE SEMICONDUCTOR CORP | Common Stock | 518415104 | 9464 | 2471593 | SH | DEFINED 1,2,6,8 |
| LAYNE CHRISTENSEN CO | Common equity shares | 521050104 | 7722 | 393660 | SH | DEFINED 1,2,6,8 |
| LENNOX INTERNATIONAL INC | Common equity shares | 526107107 | 136423 | 2821036 | SH | DEFINED 1,2,5,6,8,12,17,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------------|------------------------------------|-----------|--------|---------|----|---------|--------------------|
| LEUCADIA NATIONAL CORP | Common equity shares | 527288104 | 175476 | 7712886 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| LEXICON PHARMACEUTICALS INC | Common Stock | 528872104 | 7885 | 3399520 | SH | DEFINED | 1,2,6,8 |
| LEXINGTON REALTY TRUST | Real Estate Investment Trust | 529043101 | 32255 | 3339104 | SH | DEFINED | 1,2,3,5,6,8,17 |
| LIBBEY INC | Common Stock | 529898108 | 5388 | 341316 | SH | DEFINED | 1,2,6,8 |
| FIRST ACCEPTANCE CORP | Common equity shares | 318457108 | 13 | 11846 | SH | DEFINED | 1 |
| LIFEWAY FOODS INC | Common equity shares | 531914109 | 744 | 78436 | SH | DEFINED | 1,2 |
| LIFETIME BRANDS INC | Common equity shares | 53222Q103 | 2139 | 179629 | SH | DEFINED | 1,2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|-----------------------------------|----------------------------|-----------|-------|----------------|------------|--------------|-----------------|-----------------|
| LIFEPOINT HOSPITALS INC | Common equity shares | 53219L109 | 60398 | 1411712 | SH | | DEFINED | 1,2,5,6,8,12,18 |
| LIGAND PHARMACEUTICAL INC | Common equity shares | 53220K504 | 5717 | 333393 | SH | | DEFINED | 1,2,6,8 |
| LIMONEIRA CO | Common equity shares | 532746104 | 2267 | 123059 | SH | | DEFINED | 1,2 |
| LINCOLN ELECTRIC HLDGS INC | Common equity shares | 533900106 | 88988 | 2278917 | SH | | DEFINED | 1,2,5,6,8,12 |
| LINDSAY CORP | Common equity shares | 535555106 | 18190 | 252756 | SH | | DEFINED | 1,2,5,6,8,17 |
| LIONS GATE ENTERTAINMENT CP | Common equity shares | 535919203 | 22717 | 1487637 | SH | | DEFINED | 1,2,6,8 |
| LIONBRIDGE TECHNOLOGIES INC | Common equity shares | 536252109 | 3726 | 1058126 | SH | | DEFINED | 1,2 |
| LITHIA MOTORS INC -CL A | Common equity shares | 536797103 | 22688 | 681063 | SH | | DEFINED | 1,2,6,8 |
| LITTELFUSE INC | Common equity shares | 537008104 | 28402 | 502279 | SH | | DEFINED | 1,2,5,6,8 |
| LIVEPERSON INC | Common Stock | 538146101 | 18373 | 1014393 | SH | | DEFINED | 1,2,5,6,8 |
| LOJACK CORP | Common equity shares | 539451104 | 25 | 11169 | SH | | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|------------------------------|-----------|--------|---------|----|---------|--------------------|
| LODGENET INTERACTIVE CORP | Common equity shares | 540211109 | 11 | 16589 | SH | DEFINED | 1 |
| LUBYS INC | Common equity shares | 549282101 | 1652 | 245705 | SH | DEFINED | 1,2 |
| LUFKIN INDUSTRIES INC | Common equity shares | 549764108 | 46461 | 863261 | SH | DEFINED | 1,2,5,6,8 |
| LUMINEX CORP | Common Stock | 55027E102 | 14919 | 767519 | SH | DEFINED | 1,2,5,6,8 |
| LYDALL INC | Common equity shares | 550819106 | 4448 | 315676 | SH | DEFINED | 1,2 |
| MB FINANCIAL INC/ MD | Common equity shares | 55264U108 | 33310 | 1686552 | SH | DEFINED | 1,2,6,8 |
| MDC HOLDINGS INC | Common equity shares | 552676108 | 118512 | 3077485 | SH | DEFINED | 1,2,5,6,8,12 |
| MDC PARTNERS INC | Common Stock | 552697104 | 4967 | 402274 | SH | DEFINED | 1,2,6 |
| MDU RESOURCES GROUP INC | Common equity shares | 552690109 | 210089 | 9532150 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ENCORE CAPITAL GROUP INC | Common equity shares | 292554102 | 10910 | 386086 | SH | DEFINED | 1,2,6,8 |
| MGM RESORTS INTERNATIONAL | Common equity shares | 552953101 | 64694 | 6017900 | SH | DEFINED | 1,2,5,8,10,12,18 |
| BIOSCRIP INC | Common Stock | 09069N108 | 6700 | 735502 | SH | DEFINED | 1,2,6,8 |
| M/I HOMES INC | Common equity shares | 55305B101 | 7161 | 370057 | SH | DEFINED | 1,2,6,8 |
| MKS INSTRUMENTS INC | Common equity shares | 55306N104 | 27058 | 1061528 | SH | DEFINED | 1,2,5,6,8 |
| MSC INDUSTRIAL DIRECT -CL A | Common equity shares | 553530106 | 88299 | 1308879 | SH | DEFINED | 1,2,5,6,8,12 |
| MTR GAMING GROUP INC | Common equity shares | 553769100 | 1203 | 285734 | SH | DEFINED | 1,2 |
| MTS SYSTEMS CORP | Common equity shares | 553777103 | 16785 | 313470 | SH | DEFINED | 1,2,6,8 |
| MAC-GRAY CORP | Common equity shares | 554153106 | 2452 | 182952 | SH | DEFINED | 1,2 |
| MACATAWA BANK CORP | Common equity shares | 554225102 | 43 | 13822 | SH | DEFINED | 1 |
| MACK-CALI REALTY CORP | Real Estate Investment Trust | 554489104 | 89293 | 3356546 | SH | DEFINED | 1,2,3,5,6,8,12,18 |
| ROVI CORP | Common equity shares | 779376102 | 44595 | 3073239 | SH | DEFINED | 1,2,5,6,8,12 |
| MADDEN STEVEN LTD | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|---------------------------|
| MGE ENERGY INC | shares Common equity | 556269108 | 37147 | 849631 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| MAGELLAN HEALTH SERVICES INC | shares Common equity | 55277P104 | 23470 | 442866 | SH | DEFINED | 1, 2, 6, 8, 17 |
| MAGELLAN PETROLEUM CORP | shares Common equity | 559079207 | 58956 | 1142274 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MAGNA INTERNATIONAL INC | shares Common equity | 559091301 | 20 | 19023 | SH | DEFINED | 1 |
| CENVEO INC | shares Common equity | 559222401 | 342 | 7900 | SH | DEFINED | 18 |
| MANITOWOC CO | shares Common equity | 15670S105 | 2476 | 1080818 | SH | DEFINED | 1, 2, 5, 8 |
| EQUITY LIFESTYLE PROPERTIES | Real Estate Investment Trust | 563571108 | 26826 | 2010911 | SH | DEFINED | 1, 2, 5, 6, 8, 10 |
| MARCUS CORP | shares Common equity | 29472R108 | 70417 | 1033725 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| MARINEMAX INC | shares Common equity | 566330106 | 4795 | 431809 | SH | DEFINED | 1, 2, 8 |
| MARINE PRODUCTS CORP | shares Common equity | 567908108 | 2939 | 355013 | SH | DEFINED | 1, 2 |
| MARKEL CORP | shares Common equity | 568427108 | 955 | 160404 | SH | DEFINED | 1, 2 |
| MARTEN TRANSPORT LTD | shares Common equity | 570535104 | 69856 | 152361 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MARTHA STEWART LIVING OMNIMD | shares Common equity | 573075108 | 5105 | 290383 | SH | DEFINED | 1, 2, 8 |
| MARTIN MARIETTA MATERIALS | shares Common equity | 573083102 | 1503 | 490664 | SH | DEFINED | 1, 2, 6 |
| MASTEC INC | shares Common equity | 573284106 | 119223 | 1438669 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MATRIX SERVICE CO | shares Common Stock | 576323109 | 19949 | 1012685 | SH | DEFINED | 1, 2, 5, 6, 8 |
| PANASONIC CORP | American Depository Receipt | 576853105 | 5963 | 564257 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MATTHEWS INTL CORP -CL A | shares Common equity | 69832A205 | 69 | 10530 | SH | DEFINED | 1 |
| MATTSON TECHNOLOGY INC | shares Common equity | 577128101 | 30090 | 1008951 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| MAXWELL TECHNOLOGIES INC | shares Common Stock | 577223100 | 634 | 652885 | SH | DEFINED | 1, 2 |
| MAXYGEN INC | Common Stock | 577767106 | 4105 | 505496 | SH | DEFINED | 1, 2, 6, 8 |
| | Common Stock | 577776107 | 1731 | 655693 | SH | DEFINED | 1, 2, 6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|------------------------------|----------------------|-----------|--------|------------|-------------------------|
| MAXIMUS INC | Common equity shares | 577933104 | 45471 | 761345 SH | DEFINED 1,2,5,6,8 |
| MBT FINANCIAL CORP | Common equity shares | 578877102 | 38 | 14467 SH | DEFINED 1 |
| MCCLATCHY CO -CL A | Common equity shares | 579489105 | 2326 | 1042586 SH | DEFINED 1,2,8 |
| MCDERMOTT INTL INC | Common equity shares | 580037109 | 46460 | 3801842 SH | DEFINED 1,2,5,6,8,10,12 |
| MCGRATH RENTCORP | Common equity shares | 580589109 | 11713 | 449008 SH | DEFINED 1,2,6,8 |
| MCMORAN EXPLORATION CO | Common equity shares | 582411104 | 33509 | 2851703 SH | DEFINED 1,2,5,6,8 |
| MEADOWBROOK INS GROUP INC | Common equity shares | 58319P108 | 9782 | 1271897 SH | DEFINED 1,2,6,8 |
| MEASUREMENT SPECIALTIES INC | Common equity shares | 583421102 | 9425 | 285804 SH | DEFINED 1,2,6,8 |
| MEDALLION FINANCIAL CORP | Common equity shares | 583928106 | 3328 | 281876 SH | DEFINED 1,2 |
| MEDIA GENERAL -CL A | Common equity shares | 584404107 | 1044 | 201503 SH | DEFINED 1,17 |
| MEDICAL ACTION INDUSTRIES | Common equity shares | 58449L100 | 42 | 12200 SH | DEFINED 1 |
| PROASSURANCE CORP | Common equity shares | 74267C106 | 44605 | 493208 SH | DEFINED 1,2,5,6,8 |
| MEDICINES CO | Common equity shares | 584688105 | 41433 | 1605166 SH | DEFINED 1,2,5,6,8 |
| MEDICIS PHARMACEUT CP -CL A | Common equity shares | 584690309 | 100881 | 2331419 SH | DEFINED 1,2,5,6,8,12 |
| MEDIFAST INC | Common equity shares | 58470H101 | 7231 | 276463 SH | DEFINED 1,2,6,8 |
| MEDIWARE INFORMATION SYSTEMS | Common equity shares | 584946107 | 845 | 38593 SH | DEFINED 1,2 |
| MENS WEARHOUSE INC | Common equity shares | 587118100 | 46991 | 1364750 SH | DEFINED 1,2,5,6,8 |
| MENTOR GRAPHICS CORP | Common equity shares | 587200106 | 52860 | 3414567 SH | DEFINED 1,2,5,6,8,12,18 |
| MERCANTILE BANK CORP | Common equity shares | 587376104 | 1872 | 109269 SH | DEFINED 1,2 |
| MERCER INTL INC | Common Stock | 588056101 | 87 | 11714 SH | DEFINED 1,8 |
| MERCHANTS BANCSHARES INC/VT | Common Stock | 588448100 | 2307 | 78007 SH | DEFINED 1,2,6,17 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|------------------------------------|-----------|-------|---------|----|----------------------|
| MERCURY COMPUTER SYSTEMS INC | Common equity shares | 589378108 | 6128 | 577265 | SH | DEFINED 1,2,6,8 |
| MERCURY GENERAL CORP | Common equity shares | 589400100 | 71015 | 1837488 | SH | DEFINED 1,2,5,6,8,12 |
| MERIDIAN BIOSCIENCE INC | Common equity shares | 589584101 | 15310 | 798362 | SH | DEFINED 1,2,6,8 |
| MERIT MEDICAL SYSTEMS INC | Common equity shares | 589889104 | 11984 | 802423 | SH | DEFINED 1,2,6,8 |
| MERGE HEALTHCARE INC | Common Stock | 589499102 | 3501 | 914367 | SH | DEFINED 1,2,6,8 |
| MERITAGE HOMES CORP | Common equity shares | 59001A102 | 22080 | 580633 | SH | DEFINED 1,2,6,8 |
| MESA LABORATORIES INC | Common equity shares | 59064R109 | 1595 | 32969 | SH | DEFINED 1,2 |
| MET-PRO CORP | Common equity shares | 590876306 | 2127 | 237675 | SH | DEFINED 1,2 |
| SILVER BULL RESOURCES INC | Common equity shares | 827458100 | 28 | 56400 | SH | DEFINED 1 |
| METHODE ELECTRONICS INC | Common equity shares | 591520200 | 7650 | 787714 | SH | DEFINED 1,2,5,6,8 |
| POWERSECURE INTL INC | Common equity shares | 73936N105 | 91 | 15100 | SH | DEFINED 1 |
| METROCORP BANCSHARES INC | Common equity shares | 591650106 | 2186 | 206487 | SH | DEFINED 1,2 |
| METROPOLITAN HLTH NTRKS INC | Common Stock | 592142103 | 7400 | 792354 | SH | DEFINED 1,2,5,6 |
| MICREL INC | Common equity shares | 594793101 | 10798 | 1036285 | SH | DEFINED 1,2,5,6,8 |
| MICROVISION INC | Common equity shares | 594960304 | 291 | 125431 | SH | DEFINED 1 |
| MICROSTRATEGY INC | Common equity shares | 594972408 | 21872 | 163167 | SH | DEFINED 1,2,5,6,8,17 |
| MICROFINANCIAL INC | Common equity shares | 595072109 | 822 | 89899 | SH | DEFINED 1,2 |
| MICROSEMI CORP | Common equity shares | 595137100 | 39614 | 1973924 | SH | DEFINED 1,2,5,6,8 |
| MID-AMERICA APT CMNTYS INC | Real Estate Investment Trust | 59522J103 | 73527 | 1125751 | SH | DEFINED 1,2,3,6,8 |
| MIDDLEBY CORP | Common equity shares | 596278101 | 44130 | 381600 | SH | DEFINED 1,2,5,6,8 |
| MIDDLESEX WATER CO | Common equity shares | 596680108 | 5391 | 281385 | SH | DEFINED 1,2,5,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------|------------------------------|-----------|-------|---------|----|-------------------------|
| MIDSOUTH BANCORP INC | Common equity shares | 598039105 | 1912 | 118078 | SH | DEFINED 1,2 |
| MILLER (HERMAN) INC | Common equity shares | 600544100 | 40516 | 2084076 | SH | DEFINED 1,2,5,6,8,12,18 |
| MILLER INDUSTRIES INC/TN | Common equity shares | 600551204 | 3441 | 214430 | SH | DEFINED 1,2 |
| MILLER ENERGY RESOURCES INC | Common equity shares | 600527105 | 2221 | 441416 | SH | DEFINED 1,2 |
| MINE SAFETY APPLIANCES CO | Common equity shares | 602720104 | 38569 | 1034871 | SH | DEFINED 1,2,5,6,8,12 |
| MINERALS TECHNOLOGIES INC | Common equity shares | 603158106 | 45547 | 642162 | SH | DEFINED 1,2,5,6,8,12 |
| MINES MANAGEMENT INC | Common equity shares | 603432105 | 22 | 14300 | SH | DEFINED 1 |
| MIPS TECHNOLOGIES INC | Common equity shares | 604567107 | 6646 | 899626 | SH | DEFINED 1,2,6,8 |
| MISSION WEST PROPERTIES INC | Real Estate Investment Trust | 605203108 | 3116 | 358460 | SH | DEFINED 1,2,5 |
| MITCHAM INDUSTRIES INC | Common equity shares | 606501104 | 3453 | 216761 | SH | DEFINED 1,2 |
| MITEK SYSTEMS INC | Common Stock | 606710200 | 39 | 12300 | SH | DEFINED 1 |
| MOBILE MINI INC | Common equity shares | 60740F105 | 12184 | 729400 | SH | DEFINED 1,2,5,6,8 |
| IGO INC | Common Stock | 449593102 | 8 | 20476 | SH | DEFINED 1 |
| MODINE MANUFACTURING CO | Common equity shares | 607828100 | 7613 | 1031697 | SH | DEFINED 1,2,6,8 |
| MOLEX INC | Common equity shares | 608554200 | 2526 | 116372 | SH | DEFINED 1,2,5,8,12 |
| MONARCH CASINO & RESORT INC | Common equity shares | 609027107 | 1908 | 218786 | SH | DEFINED 1,2 |
| MONMOUTH RE INVESTMENT CP | REIT | 609720107 | 7676 | 685833 | SH | DEFINED 1,2,5,6,8 |
| MONRO MUFFLER BRAKE INC | Common equity shares | 610236101 | 28784 | 818006 | SH | DEFINED 1,2,5,6,8 |
| MOOG INC -CL A | Common equity shares | 615394202 | 34063 | 899593 | SH | DEFINED 1,2,5,6,8 |
| DESTINATION MATERNITY CORP | Common Stock | 25065D100 | 4890 | 261371 | SH | DEFINED 1,2,5 |
| MOVADO GROUP INC | Common equity shares | 624580106 | 11433 | 339013 | SH | DEFINED 1,2,8 |
| MUELLER INDUSTRIES | Common equity shares | 624756102 | 28827 | 634043 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|-----------------------------|-----------|--------|---------|----|---------|---------------------------|
| MULTI-COLOR CORP | Common equity shares | 625383104 | 4909 | 211889 | SH | DEFINED | 1, 2, 6, 8 |
| MULTIMEDIA GAMES HOLDING CO | Common equity shares | 625453105 | 8826 | 561086 | SH | DEFINED | 1, 2, 6 |
| MURPHY OIL CORP | Common equity shares | 626717102 | 467705 | 8711228 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MYERS INDUSTRIES INC | Common equity shares | 628464109 | 11607 | 743062 | SH | DEFINED | 1, 2, 8 |
| N B T BANCORP INC | Common equity shares | 628778102 | 19820 | 897995 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NCI BUILDING SYSTEMS INC | Common equity shares | 628852204 | 4017 | 400481 | SH | DEFINED | 1, 2 |
| NASB FINANCIAL INC | Common equity shares | 628968109 | 1120 | 45162 | SH | DEFINED | 1, 2 |
| NL INDUSTRIES | Common equity shares | 629156407 | 2082 | 181320 | SH | DEFINED | 1, 2 |
| NN INC | Common equity shares | 629337106 | 2256 | 265799 | SH | DEFINED | 1, 2, 6 |
| NTT DOCOMO INC | American Depository Receipt | 62942M201 | 573 | 35420 | SH | DEFINED | 1, 2 |
| NVE CORP | Common equity shares | 629445206 | 4844 | 81801 | SH | DEFINED | 1, 2, 8 |
| NACCO INDUSTRIES -CL A | Common equity shares | 629579103 | 16317 | 130081 | SH | DEFINED | 1, 2, 6, 8 |
| NAM TAI ELECTRONIC | Common equity shares | 629865205 | 114 | 10586 | SH | DEFINED | 1 |
| NANOMETRICS INC | Common Stock | 630077105 | 5561 | 402593 | SH | DEFINED | 1, 2, 6, 8 |
| NAPCO SECURITY TECH INC | Common equity shares | 630402105 | 41 | 12100 | SH | DEFINED | 1 |
| BBCN BANCORP INC | Common equity shares | 073295107 | 28848 | 2287890 | SH | DEFINED | 1, 2, 6, 8 |
| NASH FINCH CO | Common equity shares | 631158102 | 6579 | 322057 | SH | DEFINED | 1, 2, 5, 8, 17 |
| NATHAN`S FAMOUS INC | Common equity shares | 632347100 | 964 | 30649 | SH | DEFINED | 1, 2 |
| NATIONAL BANK OF GREECE | American Depository Receipt | 633643606 | 98 | 40360 | SH | DEFINED | 1, 2 |
| NATIONAL BANKSHARES INC VA | Common equity shares | 634865109 | 3869 | 116494 | SH | DEFINED | 1, 2, 17 |
| NATIONAL BEVERAGE CORP | Common equity shares | 635017106 | 3065 | 201772 | SH | DEFINED | 1, 2, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|------------------------------|-----------|---------|----------|----|---------|----------------------|
| NATIONAL HEALTHCARE CORP | Common equity shares | 635906100 | 10392 | 217652 | SH | DEFINED | 1,2,5,6,8,17 |
| NATIONAL FUEL GAS CO | Common equity shares | 636180101 | 266556 | 4932669 | SH | DEFINED | 1,2,5,6,8,12,18 |
| NATIONAL HEALTH INVESTORS | Real Estate Investment Trust | 63633D104 | 25850 | 502565 | SH | DEFINED | 1,2,3,6,8 |
| NIC INC | Common equity shares | 62914B100 | 17531 | 1184265 | SH | DEFINED | 1,2,6,8 |
| FIRST CALIF FINL GROUP INC | Common equity shares | 319395109 | 1997 | 286974 | SH | DEFINED | 1,2 |
| NATIONAL OILWELL VARCO INC | Common equity shares | 637071101 | 1434531 | 17907100 | SH | DEFINED | 1,2,5,6,8,10,12,17,1 |
| NATIONAL PENN BANCSHARES INC | Common equity shares | 637138108 | 40309 | 4424326 | SH | DEFINED | 1,2,5,6,8 |
| NATIONAL PRESTO INDS INC | Common equity shares | 637215104 | 8794 | 120652 | SH | DEFINED | 1,2,5,6,8,17 |
| NATIONAL RESEARCH CORP | Common equity shares | 637372103 | 1640 | 32700 | SH | DEFINED | 1,2 |
| NATIONAL TECHNICAL SYS INC | Common equity shares | 638104109 | 123 | 16211 | SH | DEFINED | 1,17 |
| NATIONAL WESTERN LIFE -CL A | Common equity shares | 638522102 | 6143 | 42900 | SH | DEFINED | 1,2,8 |
| NAVIGATORS GROUP INC | Common equity shares | 638904102 | 10287 | 208931 | SH | DEFINED | 1,2,6,8 |
| NATURES SUNSHINE PRODS INC | Common Stock | 639027101 | 2810 | 171777 | SH | DEFINED | 1,2,6 |
| NAVARRE CORP | Common equity shares | 639208107 | 38 | 24656 | SH | DEFINED | 1 |
| BPZ RESOURCES INC | Common Stock | 055639108 | 5450 | 1905217 | SH | DEFINED | 1,2,5,6,8 |
| NAVIGANT CONSULTING INC | Common equity shares | 63935N107 | 11126 | 1006623 | SH | DEFINED | 1,2,6,8 |
| NEOGEN CORP | Common equity shares | 640491106 | 20143 | 471834 | SH | DEFINED | 1,2,6,8 |
| NAVIDEA BIOPHARMACEUTICALS SPECTRUM PHARMACEUTICALS INC | Common Stock | 63937X103 | 3898 | 1417811 | SH | DEFINED | 1,2,6 |
| NETEASE INC | Common Stock | 84763A108 | 33898 | 2897529 | SH | DEFINED | 1,2,6,8 |
| 8X8 INC | American Depository Receipt | 64110W102 | 10795 | 192289 | SH | DEFINED | 1,2 |
| NETSCOUT SYSTEMS INC | Common equity shares | 282914100 | 6947 | 1059221 | SH | DEFINED | 1,2,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|---|-----------|--------|---------|----|---------|---------------------------|
| FALCONSTOR SOFTWARE INC | shares Common equity | 64115T104 | 17717 | 694590 | SH | DEFINED | 1, 2, 6, 8 |
| UNITED ONLINE INC | shares Common equity | 306137100 | 1272 | 541739 | SH | DEFINED | 1, 2 |
| NEUROCRINE BIOSCIENCES INC | shares Common equity | 911268100 | 11221 | 2032178 | SH | DEFINED | 1, 2, 6, 8 |
| NEVADA GOLD & CASINOS INC | shares Common equity | 64125C109 | 13367 | 1674870 | SH | DEFINED | 1, 2, 6, 8 |
| NEW FRONTIER MEDIA INC | shares Common equity | 64126Q206 | 13 | 14982 | SH | DEFINED | 1 |
| NEW JERSEY RESOURCES CORP | shares Common equity | 644398109 | 18 | 13539 | SH | DEFINED | 1 |
| EINSTEIN NOAH RESTAURANT GRP | shares Common equity | 646025106 | 39022 | 853467 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NEWFIELD EXPLORATION CO | shares Common equity | 28257U104 | 2109 | 119180 | SH | DEFINED | 1, 2 |
| NEWPARK RESOURCES | shares Common equity | 651290108 | 187056 | 5972259 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NEWPORT CORP | shares Common equity | 651718504 | 15323 | 2068110 | SH | DEFINED | 1, 2, 5, 6, 8 |
| APRICUS BIOSCIENCES INC | shares Common equity | 651824104 | 8413 | 760828 | SH | DEFINED | 1, 2, 6, 8 |
| NICE SYSTEMS LTD | shares American Depository Receipt | 03832V109 | 37 | 11498 | SH | DEFINED | 1 |
| NICHOLAS FINANCIAL INC | shares Common equity | 653656108 | 279 | 8378 | SH | DEFINED | 1 |
| NIPPON TELEGRAPH & TELEPHONE | shares American Depository Receipt | 65373J209 | 1667 | 129221 | SH | DEFINED | 1, 2 |
| NOBLE ENERGY INC | shares Common equity | 654624105 | 293 | 12370 | SH | DEFINED | 1 |
| NOKIA CORP | shares American Depository Receipt | 655044105 | 702022 | 7572210 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NORDSON CORP | shares Common equity | 654902204 | 2294 | 892680 | SH | DEFINED | 1, 2 |
| ONEOK PARTNERS -LP | shares Limited Partnership | 655663102 | 149802 | 2555434 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| NORTHTRIM BANCORP INC | shares Common equity | 68268N103 | 7925 | 133191 | SH | DEFINED | 1 |
| NORTHWEST NATURAL GAS CO | shares Common equity | 666762109 | 1601 | 79582 | SH | DEFINED | 1, 2 |
| NORTHWEST PIPE CO | shares Common equity | 667655104 | 26960 | 547472 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|---|-----------|--------|---------|----|----------------------------|
| NOVATEL WIRELESS INC | shares Common equity | 667746101 | 3989 | 161795 | SH | DEFINED 1,2,5,6,8 |
| NOVARTIS AG | shares American Depository Receipt | 66987M604 | 137 | 68993 | SH | DEFINED 1,2,5 |
| NOVAVAX INC | Common equity shares | 66987V109 | 952 | 15523 | SH | DEFINED 1,5,12 |
| NOVO NORDISK A/S | American Depository Receipt | 670002104 | 3735 | 1729072 | SH | DEFINED 1,2,6 |
| NU SKIN ENTERPRISES -CL A | Common equity shares | 670100205 | 368 | 2330 | SH | DEFINED 1 |
| NUMEREX CORP -CL A | Common equity shares | 67018T105 | 29605 | 762491 | SH | DEFINED 1,2,5,6,8,17 |
| NUTRACEUTICAL INTL CORP | Common equity shares | 67053A102 | 1376 | 121455 | SH | DEFINED 1,2 |
| NUTRISYSTEM INC | Common equity shares | 67060Y101 | 2761 | 175292 | SH | DEFINED 1,2 |
| OGE ENERGY CORP | Common equity shares | 67069D108 | 5875 | 557948 | SH | DEFINED 1,2,5,8 |
| OM GROUP INC | Common equity shares | 670837103 | 144533 | 2606080 | SH | DEFINED 1,2,5,6,8,12,18 |
| OSI SYSTEMS INC | Common Stock | 670872100 | 11959 | 644833 | SH | DEFINED 1,2,5,6,8 |
| GEOSPACE TECHNOLOGIES CORP | Common equity shares | 671044105 | 30827 | 396048 | SH | DEFINED 1,2,6,8 |
| STERLING CONSTRUCTION CO INC | Common equity shares | 37364X109 | 17258 | 140979 | SH | DEFINED 1,2,6,8,17 |
| OCEANEERING INTERNATIONAL | Common equity shares | 859241101 | 2923 | 293039 | SH | DEFINED 1,2,8 |
| OCEANFIRST FINANCIAL CORP | Common equity shares | 675232102 | 173033 | 3131723 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| INNOSPEC INC | Common equity shares | 675234108 | 4039 | 275324 | SH | DEFINED 1,2 |
| OCWEN FINANCIAL CORP | Common equity shares | 45768S105 | 16221 | 478069 | SH | DEFINED 1,2,6,8 |
| ITERIS INC | Common equity shares | 675746309 | 97094 | 3542449 | SH | DEFINED 1,2,5,6,8 |
| ODYSSEY MARINE EXPLORATION | Common equity shares | 46564T107 | 17 | 11165 | SH | DEFINED 1 |
| BRISTOW GROUP INC | Common equity shares | 676118102 | 3258 | 1030765 | SH | DEFINED 1,2,6 |
| OIL DRI CORP AMERICA | Common equity shares | 110394103 | 42944 | 849593 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---------------------------------|--|-----------|--------|---------|----|---------------------------|
| OIL STATES INTL INC | shares Common equity | 677864100 | 2078 | 89826 | SH | DEFINED 1,2 |
| OLD DOMINION FREIGHT | shares Common equity | 678026105 | 120496 | 1516383 | SH | DEFINED 1,2,5,6,8,12,17 |
| OLD NATIONAL BANCORP | shares Common equity | 679580100 | 46944 | 1556497 | SH | DEFINED 1,2,5,6,8 |
| OLIN CORP | shares Common equity | 680033107 | 40107 | 2946927 | SH | DEFINED 1,2,5,6,8 |
| OLYMPIC STEEL INC | shares Common equity | 680665205 | 140364 | 6459525 | SH | DEFINED 1,2,5,6,8,12,18 |
| OMEGA HEALTHCARE INVS INC | shares Real Estate Investment Trust | 68162K106 | 4222 | 249966 | SH | DEFINED 1,2,5,8 |
| | | 681936100 | 93987 | 4134990 | SH | DEFINED 1,2,3,5,6,8,12,18 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|-----------------------------------|------------------------------------|-----------|--------|----------------|------------|--------------|----------------------------|----------|
| OMEGA PROTEIN CORP | Common equity shares | 68210P107 | 2307 | 336563 | SH | | DEFINED 1,2 | |
| OMNIVISION TECHNOLOGIES INC | Common equity shares | 682128103 | 16723 | 1198261 | SH | | DEFINED 1,2,5,6,8 | |
| OMNOVA SOLUTIONS INC | Common equity shares | 682129101 | 7888 | 1041786 | SH | | DEFINED 1,2,6,8 | |
| ON ASSIGNMENT INC | Common Stock | 682159108 | 16047 | 805551 | SH | | DEFINED 1,2,6,8 | |
| ON SEMICONDUCTOR CORP | Common equity shares | 682189105 | 33854 | 5487306 | SH | | DEFINED 1,2,5,6,8 | |
| ONE LIBERTY PROPERTIES INC | Real Estate Investment Trust | 682406103 | 3127 | 167866 | SH | | DEFINED 1,2,5 | |
| 1-800-FLOWERS.COM | Common equity shares | 68243Q106 | 2467 | 661425 | SH | | DEFINED 1,2 | |
| ONEOK INC | Common equity shares | 682680103 | 498341 | 10315401 | SH | | DEFINED 1,2,5,6,8,10,12,18 | |
| ONLINE RESOURCES CORP | Common equity shares | 68273G101 | 48 | 16363 | SH | | DEFINED 1 | |
| ONYX PHARMACEUTICALS INC | Common Stock | 683399109 | 88067 | 1042228 | SH | | DEFINED 1,2,5,6,8,17 | |
| OPEN TEXT CORP | Common Stock | 683715106 | 262 | 4769 | SH | | DEFINED 1,2 | |
| UNWIRED PLANET INC | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-------------------|-------------|-----------|--------|---------|----|----------------------------|
| OPNET | shares | 91531F103 | 2827 | 1471811 | SH | DEFINED 1,2 |
| TECHNOLOGIES | Common | | | | | |
| INC | equity | | | | | |
| OPLINK | shares | 683757108 | 9488 | 278549 | SH | DEFINED 1,2,5,6,8 |
| COMMUNICATIONS | Common | | | | | |
| INC | Stock | 68375Q403 | 7636 | 461390 | SH | DEFINED 1,2,6,8 |
| ORASURE | | | | | | |
| TECHNOLOGIES | Common | | | | | |
| INC | Stock | 68554V108 | 9872 | 887754 | SH | DEFINED 1,2,6,8 |
| ORBITAL SCIENCES | Common | | | | | |
| CORP | equity | | | | | |
| | shares | 685564106 | 19921 | 1368425 | SH | DEFINED 1,2,6,8 |
| MEDIVATION INC | Common | | | | | |
| | equity | | | | | |
| | shares | 58501N101 | 76738 | 1361556 | SH | DEFINED 1,2,5,6,8 |
| O'REILLY | Common | | | | | |
| AUTOMOTIVE INC | equity | | | | | |
| | shares | 67103H107 | 411854 | 4926913 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ORIENTAL | Common | | | | | |
| FINANCIAL | equity | | | | | |
| GROUP INC | shares | 68618W100 | 19408 | 1845060 | SH | DEFINED 1,2,6,8 |
| OTTER TAIL CORP | Common | | | | | |
| | equity | | | | | |
| | shares | 689648103 | 15874 | 665271 | SH | DEFINED 1,2,5,6,8 |
| OVERSEAS | Common | | | | | |
| SHIPHOLDING | equity | | | | | |
| GROUP | shares | 690368105 | 3363 | 509926 | SH | DEFINED 1,2,5,6,8 |
| OWENS & MINOR | Common | | | | | |
| INC | equity | | | | | |
| | shares | 690732102 | 69119 | 2313290 | SH | DEFINED 1,2,5,6,8,12 |
| OWENS-ILLINOIS | Common | | | | | |
| INC | equity | | | | | |
| | shares | 690768403 | 127456 | 6794016 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| OXFORD | Common | | | | | |
| INDUSTRIES INC | equity | | | | | |
| | shares | 691497309 | 15759 | 279197 | SH | DEFINED 1,2,6,8 |
| VIRNETX HOLDING | Common | | | | | |
| CORP | equity | | | | | |
| | shares | 92823T108 | 18869 | 741897 | SH | DEFINED 1,2,6,8 |
| PC CONNECTION INC | Common | | | | | |
| | equity | | | | | |
| | shares | 69318J100 | 3406 | 295574 | SH | DEFINED 1,2 |
| PCTEL INC | Common | | | | | |
| | equity | | | | | |
| | shares | 69325Q105 | 1937 | 274895 | SH | DEFINED 1,2 |
| ACADIA | | | | | | |
| HEALTHCARE CO | Common | | | | | |
| INC | Stock | 00404A109 | 8778 | 368146 | SH | DEFINED 1,2,6 |
| PICO HOLDINGS INC | Common | | | | | |
| | Stock | 693366205 | 9190 | 402640 | SH | DEFINED 1,2,6,8 |
| PLX TECHNOLOGY | Common | | | | | |
| INC | equity | | | | | |
| | shares | 693417107 | 4853 | 840861 | SH | DEFINED 1,2 |
| PS BUSINESS PARKS | Real Estate | | | | | |
| | Investment | | | | | |
| | Trust | 69360J107 | 37906 | 567275 | SH | DEFINED 1,2,3,5,6,8,17 |
| PVF CAPITAL CORP | Common | | | | | |
| | equity | | | | | |
| | shares | 693654105 | 45 | 21290 | SH | DEFINED 1 |
| PSS WORLD | Common | | | | | |
| MEDICAL INC | equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|---------------------------------------|-----------|--------|---------|----|----------------------|
| PREMIERE GLOBAL SERVICES INC | shares Common equity | 69366A100 | 24181 | 1061527 | SH | DEFINED 1,2,5,6,8 |
| PACIFIC CAPITAL BANCORP | shares Common equity | 740585104 | 9733 | 1041187 | SH | DEFINED 1,2,6,8 |
| BANK OF HAWAII CORP | shares Common equity | 69404P200 | 3400 | 74020 | SH | DEFINED 1,2 |
| PACIFIC CONTINENTAL CORP | shares Common equity | 062540109 | 126669 | 2776634 | SH | DEFINED 1,2,5,6,8,12 |
| PACIFIC MERCANTILE BANCORP | shares Common equity | 69412V108 | 2564 | 287149 | SH | DEFINED 1,2 |
| PACIFIC SUNWEAR CALIF INC | shares Common equity | 694552100 | 759 | 116172 | SH | DEFINED 1,2 |
| PAIN THERAPEUTICS INC | shares Common Stock | 694873100 | 159 | 63875 | SH | DEFINED 1,5 |
| PALATIN TECHNOLOGIES INC | shares Common equity | 69562K100 | 3115 | 616206 | SH | DEFINED 1,2,6 |
| PALOMAR MED TECHNOLOGIES INC | shares Common equity | 696077403 | 13 | 20020 | SH | DEFINED 1 |
| PARAMOUNT GOLD AND SILVER | shares Common equity | 697529303 | 3508 | 371326 | SH | DEFINED 1,2,6,8 |
| PANHANDLE OIL & GAS INC | shares Common equity | 69924P102 | 5468 | 2055011 | SH | DEFINED 1,2,6 |
| PANTRY INC | shares Common equity | 698477106 | 3590 | 117114 | SH | DEFINED 1,2 |
| PAPA JOHNS INTERNATIONAL INC | shares Common equity | 698657103 | 6755 | 464322 | SH | DEFINED 1,2,5,6,8 |
| PAREXEL INTERNATIONAL CORP | shares Common equity | 698813102 | 23229 | 434954 | SH | DEFINED 1,2,6,8 |
| PARK ELECTROCHEMICAL CORP | shares Common equity | 699462107 | 35677 | 1159916 | SH | DEFINED 1,2,6,8 |
| PARK NATIONAL CORP | shares Common equity | 700416209 | 10395 | 418628 | SH | DEFINED 1,2,6,8 |
| PARK OHIO HOLDINGS CORP | shares Common equity | 700658107 | 23568 | 336589 | SH | DEFINED 1,2,5,6,8 |
| PARKER DRILLING CO | shares Common equity | 700666100 | 3146 | 145017 | SH | DEFINED 1,2 |
| PARKERVISION INC | shares Common equity | 701081101 | 12634 | 2985919 | SH | DEFINED 1,2,5,6,8 |
| PARKWAY PROPERTIES INC | Stock Real Estate Investment Trust | 701354102 | 2254 | 962918 | SH | DEFINED 1,2 |
| PATRICK INDUSTRIES INC | shares Common equity | 70159Q104 | 9238 | 690853 | SH | DEFINED 1,2,3,6,8 |
| | shares | 703343103 | 1037 | 67042 | SH | DEFINED 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-------------------------------|------------------------------|-----------|--------|----------|----|-------------------------------|
| PATRIOT NATIONAL BANCORP INC | Common equity shares | 70336F104 | 21 | 14400 | SH | DEFINED 1 |
| PATRIOT TRANSHOLDING INC | Common equity shares | 70337B102 | 2598 | 93159 | SH | DEFINED 1,2,6 |
| COLLECTIVE BRANDS INC | Common equity shares | 19421W100 | 51850 | 2388294 | SH | DEFINED 1,2,5,6,8,12 |
| PEAPACK-GLADSTONE FINL CORP | Common equity shares | 704699107 | 1849 | 113057 | SH | DEFINED 1,2 |
| MEDNAX INC | Common equity shares | 58502B106 | 105375 | 1415409 | SH | DEFINED 1,2,5,6,8,12 |
| PMFG INC | Common Stock | 69345P103 | 2705 | 334285 | SH | DEFINED 1,2,6,8 |
| PEET`S COFFEE & TEA INC | Common equity shares | 705560100 | 18502 | 252278 | SH | DEFINED 1,2,6,8 |
| PEGASYSTEMS INC | Common equity shares | 705573103 | 8762 | 301781 | SH | DEFINED 1,2,6,8 |
| PENN NATIONAL GAMING INC | Common equity shares | 707569109 | 32914 | 763645 | SH | DEFINED 1,2,5,6,8,12 |
| PENN VIRGINIA CORP | Common equity shares | 707882106 | 6583 | 1062090 | SH | DEFINED 1,2,6,8 |
| PENNS WOODS BANCORP INC | Common equity shares | 708430103 | 2513 | 56763 | SH | DEFINED 1,2 |
| METRO BANCORP INC | Common equity shares | 59161R101 | 2855 | 225477 | SH | DEFINED 1,2 |
| PENNSYLVANIA RE INVS TRUST | Real Estate Investment Trust | 709102107 | 27221 | 1716340 | SH | DEFINED 1,2,3,6,8 |
| PEOPLES BANCORP INC/OH | Common equity shares | 709789101 | 4768 | 208340 | SH | DEFINED 1,2,8 |
| PEOPLE`S UNITED FINL INC | Common equity shares | 712704105 | 225253 | 18554574 | SH | DEFINED 1,2,5,6,8,10,12,17,18 |
| RENASANT CORP | Common equity shares | 75970E107 | 9435 | 481194 | SH | DEFINED 1,2,8 |
| PEP BOYS-MANNY MOE & JACK | Common equity shares | 713278109 | 19207 | 1886927 | SH | DEFINED 1,2,6,8 |
| BRF--BRASIL FOODS SA | American Depository Receipt | 10552T107 | 12211 | 705792 | SH | DEFINED 1,2,4,5,6,10 |
| PEREGRINE PHARMACEUTICALS INC | Common equity shares | 713661304 | 77 | 74019 | SH | DEFINED 1,5 |
| PERFICIENT INC | Common equity shares | 71375U101 | 7185 | 595405 | SH | DEFINED 1,2,5,6,8 |
| PERFORMANCE TECHNOLOGIES INC | Common equity shares | 71376K102 | 19 | 13957 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-------------------------------------|-----------------------------------|-----------|--------|---------|----|----------------------------|
| PERICOM SEMICONDUCTOR CORP | Common equity shares | 713831105 | 4764 | 548443 | SH | DEFINED 1,2,6,8 |
| TUTOR PERINI CORP | Common equity shares | 901109108 | 7786 | 680804 | SH | DEFINED 1,2,5,6,8 |
| PERMA-FIX ENVIRONMENTAL SVCS | Common equity shares | 714157104 | 35 | 33700 | SH | DEFINED 1 |
| PERRIGO CO | Common equity shares | 714290103 | 425354 | 3661497 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TELEKOMUNIKASI INDONESIA | American Depository Receipt | 715684106 | 8081 | 207632 | SH | DEFINED 1,2,4,6 |
| PERVASIVE SOFTWARE INC | Common equity shares | 715710109 | 1279 | 148512 | SH | DEFINED 1,2 |
| PETMED EXPRESS INC | Common equity shares | 716382106 | 4464 | 444620 | SH | DEFINED 1,2,5,8 |
| PETROCHINA CO LTD | American Depository Receipt | 71646E100 | 3014 | 23338 | SH | DEFINED 1,2,4,5,6 |
| PETROLEO BRASILEIRO SA PETRO | American Depository Receipt | 71654V101 | 157769 | 7148474 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| PETROBRAS- PETROLEO BRASILIER | American Depository Receipt | 71654V408 | 177343 | 7730732 | SH | DEFINED 1,2,4,5,6,8,10,18 |
| PDC ENERGY INC | Common equity shares | 69327R101 | 30823 | 974550 | SH | DEFINED 1,2,5,6,8 |
| PHI INC | Common equity shares | 69336T205 | 7534 | 239477 | SH | DEFINED 1,2,6,8 |
| PETROQUEST ENERGY INC | Common equity shares | 716748108 | 7251 | 1081214 | SH | DEFINED 1,2,6,8 |
| PHARMACYCLICS INC | Common Stock | 716933106 | 90684 | 1405937 | SH | DEFINED 1,2,5,6,8,17 |
| PAR PHARMACEUTICAL COS INC | Common equity shares | 69888P106 | 68247 | 1365434 | SH | DEFINED 1,2,5,6,8 |
| ACCELRYIS INC | Common Stock | 00430U103 | 8528 | 984686 | SH | DEFINED 1,2,6,8 |
| AQUA AMERICA INC | Common equity shares | 03836W103 | 159199 | 6429852 | SH | DEFINED 1,2,5,6,8,10,12 |
| PLDT-PHILIPPINE LNG DIST TEL | American Depository Receipt | 718252604 | 23614 | 357687 | SH | DEFINED 1,2,4,5,6,18 |
| PVH CORP | Common equity shares | 693656100 | 207468 | 2213740 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| PHOTOMEDEX INC | Common Stock | 719358301 | 2607 | 185422 | SH | DEFINED 1,2 |
| PHOTRONICS INC | Common equity shares | 719405102 | 5404 | 1006180 | SH | DEFINED 1,2,6,8 |
| PIEDMONT NATURAL GAS CO | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------------|--------------------------------------|-----------|--------|---------|----|---------|-----------------------|
| PIER 1 IMPORTS INC/ DE | shares Common equity shares | 720186105 | 111309 | 3426994 | SH | DEFINED | 1,2,5,6,8 |
| PINNACLE ENTERTAINMENT INC | Common equity shares | 720279108 | 100566 | 5366349 | SH | DEFINED | 1,2,6,8 |
| PINNACLE FINL PARTNERS INC | Common equity shares | 723456109 | 14783 | 1206945 | SH | DEFINED | 1,2,5,6,8 |
| AGILYSYS INC | Common equity shares | 72346Q104 | 19523 | 1010466 | SH | DEFINED | 1,2,6,8 |
| BRINKS CO | Common equity shares | 00847J105 | 3139 | 365196 | SH | DEFINED | 1,2,6 |
| PIXELWORKS INC | Common equity shares | 109696104 | 44892 | 1747347 | SH | DEFINED | 1,2,5,6,8,12,18 |
| PLAINS ALL AMER PIPELNE -LP | Limited Partnership | 72581M305 | 39 | 13163 | SH | DEFINED | 1 |
| PLANAR SYSTEMS INC | Common equity shares | 726503105 | 14935 | 169333 | SH | DEFINED | 1 |
| PLANTRONICS INC | Common equity shares | 726900103 | 21 | 15500 | SH | DEFINED | 1 |
| POLARIS INDUSTRIES INC | Common equity shares | 727493108 | 50862 | 1439581 | SH | DEFINED | 1,2,5,6,8,12 |
| RALPH LAUREN CORP | Common equity shares | 731068102 | 143614 | 1775871 | SH | DEFINED | 1,2,5,6,8,12,18 |
| POLYCOM INC | Common equity shares | 751212101 | 365053 | 2413983 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| POLYONE CORP | Common equity shares | 73172K104 | 45194 | 4578460 | SH | DEFINED | 1,2,5,6,8,12 |
| INVENTURE FOODS INC | Common Stock | 73179P106 | 31806 | 1919517 | SH | DEFINED | 1,2,5,6,8 |
| POST PROPERTIES INC | Real Estate Investment Trust | 461212102 | 932 | 163645 | SH | DEFINED | 1,2 |
| POTASH CORP SASK INC | Common equity shares | 737464107 | 70012 | 1459720 | SH | DEFINED | 1,2,3,5,6,8 |
| POTLATCH CORP | REIT | 73755L107 | 16678 | 384107 | SH | DEFINED | 1,2,5,17,18 |
| POWELL INDUSTRIES INC | Common equity shares | 737630103 | 49055 | 1312625 | SH | DEFINED | 1,2,5,6,8,12 |
| POWER INTEGRATIONS INC | Common equity shares | 739128106 | 6310 | 163214 | SH | DEFINED | 1,2,6,8 |
| POWERWAVE TECHNOLOGIES INC | Common equity shares | 739276103 | 17234 | 566400 | SH | DEFINED | 1,2,6,8 |
| POZEN INC | Common equity shares | 739363307 | 15 | 25184 | SH | DEFINED | 1 |
| PREFORMED LINE PRODUCTS CO | Common Stock | 73941U102 | 3852 | 580323 | SH | DEFINED | 1,2,5,6 |
| | | 740444104 | 3036 | 55944 | SH | DEFINED | 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|----------------------|-----------|---------|---------|----|----------------------------|
| PRESIDENTIAL LIFE CORP | Common equity shares | 740884101 | 7135 | 512109 | SH | DEFINED 1,2 |
| PRESSTEK INC | Common Stock | 741113104 | 9 | 17624 | SH | DEFINED 1 |
| PRICELINE.COM INC | Common equity shares | 741503403 | 1242257 | 2007742 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| PRICESMART INC | Common equity shares | 741511109 | 33231 | 438861 | SH | DEFINED 1,2,6,8 |
| RADNET INC | Common equity shares | 750491102 | 52 | 19000 | SH | DEFINED 1 |
| PRIVATEBANCORP INC | Common equity shares | 742962103 | 36570 | 2286884 | SH | DEFINED 1,2,5,6,8 |
| PDI INC | Common equity shares | 69329V100 | 896 | 112197 | SH | DEFINED 1,2 |
| PRGX GLOBAL INC | Common equity shares | 69357C503 | 2538 | 296194 | SH | DEFINED 1,2 |
| PROGENICS PHARMACEUTICAL INC | Common Stock | 743187106 | 1735 | 604954 | SH | DEFINED 1,2,6,8 |
| PROGRESS SOFTWARE CORP | Common equity shares | 743312100 | 27303 | 1276343 | SH | DEFINED 1,2,5,6,8 |
| PROSPERITY BANCSHARES INC | Common Stock | 743606105 | 136905 | 3212209 | SH | DEFINED 1,2,5,6,8,12 |
| PROTECTIVE LIFE CORP | Common equity shares | 743674103 | 68259 | 2604566 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| PDL BIOPHARMA INC | Common equity shares | 69329Y104 | 26197 | 3406962 | SH | DEFINED 1,2,6,8,17 |
| PROVIDENT NEW YORK BANCORP | Common Stock | 744028101 | 5967 | 634265 | SH | DEFINED 1,2,8 |
| PROVIDENT FINANCIAL HOLDINGS | Common equity shares | 743868101 | 1687 | 118738 | SH | DEFINED 1,2 |
| PNM RESOURCES INC | Common equity shares | 69349H107 | 63398 | 3014637 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| ARGAN INC | Common equity shares | 04010E109 | 2350 | 134831 | SH | DEFINED 1,2 |
| QUAKER CHEMICAL CORP | Common equity shares | 747316107 | 12621 | 270486 | SH | DEFINED 1,2,6,8 |
| QUALITY SYSTEMS INC | Common equity shares | 747582104 | 15510 | 835982 | SH | DEFINED 1,2,5,6,8 |
| QUANEX BUILDING PRODUCTS | Common equity shares | 747619104 | 35276 | 1872452 | SH | DEFINED 1,2,6,8 |
| QUANTA SERVICES INC | Common equity shares | 74762E102 | 192123 | 7778174 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| QUANTUM CORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| MEETME INC | shares Common Stock | 747906204 | 6762 | 4200042 | SH | DEFINED 1,2,6,8 |
| QUESTAR CORP | Common equity shares | 585141104 | 514 | 179771 | SH | DEFINED 1,2 |
| QUESTCOR PHARMACEUTICALS INC | Common Stock | 748356102 | 196973 | 9688894 | SH | DEFINED 1,2,5,6,8,12 |
| QUICKLOGIC CORP | Common equity shares | 74835Y101 | 28830 | 1558238 | SH | DEFINED 1,2,5,6,8 |
| QUICKSILVER RESOURCES INC | Common equity shares | 74837P108 | 1260 | 449548 | SH | DEFINED 1,2 |
| QUIKSILVER INC | Common equity shares | 74837R104 | 29114 | 7118714 | SH | DEFINED 1,2,5,6,8,12 |
| QUIDEL CORP | Common Stock | 74838C106 | 8344 | 2512907 | SH | DEFINED 1,2,5,6,8 |
| DORMAN PRODUCTS INC | Common equity shares | 74838J101 | 9398 | 496455 | SH | DEFINED 1,2,5,6,8 |
| RAIT FINANCIAL TRUST | Real Estate Investment Trust | 258278100 | 12950 | 410984 | SH | DEFINED 1,2,6,8 |
| RLI CORP | Common equity shares | 749227609 | 4239 | 807095 | SH | DEFINED 1,2,5,6,8 |
| PREMIER EXHIBITIONS INC | Common equity shares | 749607107 | 138576 | 2078838 | SH | DEFINED 1,2,5,6,8,17 |
| RPC INC | Common equity shares | 74051E102 | 674 | 284702 | SH | DEFINED 1,2 |
| RPM INTERNATIONAL INC | Common equity shares | 749660106 | 16313 | 1371924 | SH | DEFINED 1,2,6,8 |
| RTI INTL METALS INC | Common equity shares | 749685103 | 197695 | 6926794 | SH | DEFINED 1,2,5,6,8,12,18 |
| RF MICRO DEVICES INC | Common equity shares | 74973W107 | 31420 | 1312302 | SH | DEFINED 1,2,6,8 |
| ENDOLOGIX INC | Common equity shares | 749941100 | 39271 | 9943918 | SH | DEFINED 1,2,5,6,8,12 |
| RADIO ONE INC | Common Stock | 29266S106 | 12985 | 939543 | SH | DEFINED 1,2,6,8 |
| RADISYS CORP | Common equity shares | 75040P405 | 21 | 26403 | SH | DEFINED 1 |
| RALCORP HOLDINGS INC | Common equity shares | 750459109 | 1619 | 449136 | SH | DEFINED 1,2,5 |
| RAMTRON INTERNATIONAL CORP | Common equity shares | 751028101 | 132287 | 1812038 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| RANGE RESOURCES CORP | Common equity shares | 751907304 | 54 | 17500 | SH | DEFINED 1 |
| RAVEN INDUSTRIES | Common equity shares | 75281A109 | 505054 | 7228420 | SH | DEFINED 1,2,5,6,8,10,12,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-------------------------------|------------------------------|-----------|--------|---------|----|--------------------------------------|
| INC | equity shares | 754212108 | 19402 | 659311 | SH | DEFINED 1, 2, 6, 8 |
| RAYMOND JAMES FINANCIAL CORP | Common equity shares | 754730109 | 108130 | 2950298 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| EVOLUTION PETROLEUM CORP | Common equity shares | 30049A107 | 1861 | 230484 | SH | DEFINED 1, 2 |
| REALNETWORKS INC | Common equity shares | 75605L708 | 3309 | 397814 | SH | DEFINED 1, 2, 6, 8 |
| REALTY INCOME CORP | Real Estate Investment Trust | 756109104 | 187188 | 4577758 | SH | DEFINED 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| MIDWAY GOLD CORP | Common equity shares | 598153104 | 2487 | 1515095 | SH | DEFINED 1, 2, 6 |
| RED HAT INC | Common equity shares | 756577102 | 423455 | 7436857 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| CRAFT BREW ALLIANCE INC | Common equity shares | 224122101 | 1046 | 133255 | SH | DEFINED 1, 2 |
| REDWOOD TRUST INC | Real Estate Investment Trust | 758075402 | 23202 | 1604515 | SH | DEFINED 1, 2, 5, 6, 8 |
| REGAL-BELOIT CORP | Common equity shares | 758750103 | 81364 | 1154540 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18 |
| REGENERON PHARMACEUTICALS INC | Common Stock | 75886F107 | 377304 | 2471510 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| RTI BIOLOGICS INC | Common Stock | 74975N105 | 5154 | 1236452 | SH | DEFINED 1, 2, 6, 8 |
| RELIANCE STEEL & ALUMINUM CO | Common equity shares | 759509102 | 134423 | 2567869 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| REPLIGEN CORP | Common equity shares | 759916109 | 2757 | 462694 | SH | DEFINED 1, 2 |
| RENTECH INC | Common equity shares | 760112102 | 19283 | 7837399 | SH | DEFINED 1, 2, 5, 6, 8 |
| RENTRAK CORP | Common equity shares | 760174102 | 2673 | 158025 | SH | DEFINED 1, 2, 5 |
| REPUBLIC BANCORP INC/KY | Common equity shares | 760281204 | 4440 | 202301 | SH | DEFINED 1, 2, 6, 8 |
| REPUBLIC FIRST BANCORP INC | Common equity shares | 760416107 | 29 | 13749 | SH | DEFINED 1 |
| RESEARCH FRONTIERS INC | Common equity shares | 760911107 | 59 | 13270 | SH | DEFINED 1 |
| RESEARCH IN MOTION LTD | Common Stock | 760975102 | 1049 | 139657 | SH | DEFINED 1, 2, 5, 8, 18 |
| RESMED INC | Common equity shares | 761152107 | 156122 | 3857666 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18 |
| RESOURCE AMERICA INC | Common equity shares | 761195205 | 929 | 135665 | SH | DEFINED 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|----------------------------|-----------|--------|----------|----|----------------------------|
| RESOURCES CONNECTION INC | Common equity shares | 76122Q105 | 15116 | 1153029 | SH | DEFINED 1,2,5,6,8 |
| REX AMERICAN RESOURCES CORP | Common equity shares | 761624105 | 4058 | 225262 | SH | DEFINED 1,2 |
| RICHARDSON ELECTRONICS LTD | Common Stock | 763165107 | 2980 | 250864 | SH | DEFINED 1,2,6 |
| RIGEL PHARMACEUTICALS INC | Common Stock | 766559603 | 16730 | 1632140 | SH | DEFINED 1,2,5,6,8 |
| RIMAGE CORP | Common equity shares | 766721104 | 72 | 10867 | SH | DEFINED 1 |
| RITCHIE BROS AUCTIONEERS INC | Common equity shares | 767744105 | 254 | 13200 | SH | DEFINED 1 |
| RITE AID CORP | Common equity shares | 767754104 | 27101 | 23164270 | SH | DEFINED 1,2,5,6,8,12,17 |
| RIVERVIEW BANCORP INC | Common equity shares | 769397100 | 17 | 12835 | SH | DEFINED 1 |
| ROBBINS & MYERS INC | Common equity shares | 770196103 | 51950 | 871590 | SH | DEFINED 1,2,5,6,8 |
| ROCHESTER MEDICAL CORP | Common equity shares | 771497104 | 1486 | 125811 | SH | DEFINED 1,2 |
| ROCK-TENN CO | Common equity shares | 772739207 | 155410 | 2153097 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ROCKWELL MEDICAL INC | Common equity shares | 774374102 | 2344 | 287012 | SH | DEFINED 1,2 |
| ROFIN SINAR TECHNOLOGIES INC | Common equity shares | 775043102 | 11070 | 561035 | SH | DEFINED 1,2,5,6,8 |
| ROGERS COMMUNICATIONS -CL B | Common equity shares | 775109200 | 952 | 23579 | SH | DEFINED 1,2 |
| ROGERS CORP | Common equity shares | 775133101 | 13274 | 313552 | SH | DEFINED 1,2,6,8 |
| ROLLINS INC | Common equity shares | 775711104 | 39077 | 1670509 | SH | DEFINED 1,2,5,6,8,12 |
| ROYAL BANK OF CANADA | Common equity shares | 780087102 | 553 | 9638 | SH | DEFINED 1 |
| ROYAL GOLD INC | Common equity shares | 780287108 | 197549 | 1978179 | SH | DEFINED 1,2,5,6,8,12 |
| HARRIS TEETER SUPERMARKETS | Common equity shares | 414585109 | 72527 | 1867298 | SH | DEFINED 1,2,5,6,8,12,18 |
| RUDOLPH TECHNOLOGIES INC | Common equity shares | 781270103 | 8811 | 839083 | SH | DEFINED 1,2 |
| KID BRANDS INC | Common equity shares | 49375T100 | 27 | 17747 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------------|----------------------|-----------|--------|---------|----|---------|--------------------|
| S & T BANCORP INC | Common equity shares | 783859101 | 12360 | 701721 | SH | DEFINED | 1,2,5,6,8 |
| NEONODE INC | Common Stock | 64051M402 | 1067 | 282514 | SH | DEFINED | 1,2 |
| SBA COMMUNICATIONS CORP | Common equity shares | 78388J106 | 140824 | 2238869 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| IDENTIVE GROUP INC | Common equity shares | 45170X106 | 23 | 26565 | SH | DEFINED | 1 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|-----------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|-----------------|
| POOL CORP | Common equity shares | 73278L105 | 44086 | 1060359 | SH | DEFINED | 1,2,5,6,8 |
| SJW CORP | Common equity shares | 784305104 | 6376 | 251448 | SH | DEFINED | 1,2,8 |
| SABA SOFTWARE INC | Common equity shares | 784932600 | 4716 | 471908 | SH | DEFINED | 1,2,5 |
| S Y BANCORP INC | Common equity shares | 785060104 | 4825 | 204017 | SH | DEFINED | 1,2,8,17 |
| SMITH & WESSON HOLDING CORP | Common equity shares | 831756101 | 12972 | 1177849 | SH | DEFINED | 1,2,5,6,8 |
| SAFEGUARD SCIENTIFICS INC | Common equity shares | 786449207 | 5380 | 342703 | SH | DEFINED | 1,2,5,6,8 |
| SM ENERGY CO | Common equity shares | 78454L100 | 107290 | 1982867 | SH | DEFINED | 1,2,5,6,8,12,18 |
| SALEM COMMUNICATIONS CORP | Common equity shares | 794093104 | 596 | 113852 | SH | DEFINED | 1,2 |
| GASCO ENERGY INC | Common equity shares | 367220100 | 13 | 85700 | SH | DEFINED | 1 |
| SANDERSON FARMS INC | Common equity shares | 800013104 | 19510 | 439701 | SH | DEFINED | 1,2,6,8 |
| SANDY SPRING BANCORP INC | Common equity shares | 800363103 | 8239 | 428174 | SH | DEFINED | 1,2,6,8 |
| SANFILIPPO JOHN B&SON | Common equity shares | 800422107 | 1543 | 118535 | SH | DEFINED | 1,2 |
| SANGAMO BIOSCIENCES INC | Common equity shares | 800677106 | 5494 | 903239 | SH | DEFINED | 1,2,6,8 |
| SAPIENT CORP | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|-------------|-----------|--------|---------|----|---------|--------------------|
| SAPPI LTD | shares | 803062108 | 22753 | 2134720 | SH | DEFINED | 1,2,5,6,8 |
| | American | | | | | | |
| | Depository | | | | | | |
| | Receipt | 803069202 | 114 | 40156 | SH | DEFINED | 1,6 |
| SASOL LTD | American | | | | | | |
| | Depository | | | | | | |
| | Receipt | 803866300 | 12243 | 274640 | SH | DEFINED | 1,2,4,5,6 |
| SAUER-DANFOSS INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 804137107 | 10522 | 261665 | SH | DEFINED | 1,2,6,8 |
| SAUL CENTERS INC | Real Estate | | | | | | |
| | Investment | | | | | | |
| | Trust | 804395101 | 13636 | 307165 | SH | DEFINED | 1,2,3,5,8 |
| SCANSOURCE INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 806037107 | 16860 | 526674 | SH | DEFINED | 1,2,6,8 |
| NUANCE COMMUNICATIONS INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 67020Y100 | 104531 | 4199886 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| SCHAWK INC -CL A | Common | | | | | | |
| | equity | | | | | | |
| | shares | 806373106 | 3554 | 272269 | SH | DEFINED | 1,2,8 |
| SCHEIN (HENRY) INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 806407102 | 233758 | 2948851 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| SIRONA DENTAL SYSTEMS INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 82966C103 | 47517 | 834227 | SH | DEFINED | 1,2,5,6,8 |
| SCHNITZER STEEL INDS -CL A | Common | | | | | | |
| | equity | | | | | | |
| | shares | 806882106 | 43169 | 1533574 | SH | DEFINED | 1,2,5,6,8 |
| SCHOLASTIC CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 807066105 | 30709 | 966302 | SH | DEFINED | 1,2,5,6,8,12,18 |
| SCHOOL SPECIALTY INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 807863105 | 35 | 15149 | SH | DEFINED | 1 |
| SCHULMAN (A.) INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 808194104 | 16474 | 691629 | SH | DEFINED | 1,2,6,8 |
| SCHWEITZER- MAUDUIT INTL INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 808541106 | 19129 | 579924 | SH | DEFINED | 1,2,6 |
| SCICLONE PHARMACEUTICALS INC | Common | | | | | | |
| | Stock | 80862K104 | 5599 | 1008964 | SH | DEFINED | 1,2,6 |
| SCOTTS MIRACLE-GRO CO | Common | | | | | | |
| | equity | | | | | | |
| | shares | 810186106 | 51020 | 1173715 | SH | DEFINED | 1,2,5,6,8,12 |
| SEABOARD CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 811543107 | 13247 | 5860 | SH | DEFINED | 1,2,6,8 |
| SEACHANGE INTERNATIONAL INC | Common | | | | | | |
| | Stock | 811699107 | 3831 | 488228 | SH | DEFINED | 1,2,5,6 |
| SEACOAST BANKING CORP/FL | Common | | | | | | |
| | equity | | | | | | |
| | shares | 811707306 | 1631 | 1026157 | SH | DEFINED | 1,2,5 |
| SEACOR HOLDINGS INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 811904101 | 28718 | 344474 | SH | DEFINED | 1,2,5,6,8 |
| SELECT COMFORT | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------|------------------------------|-----------|--------|---------|----|---------|-----------------------|
| CORP | equity shares | 81616X103 | 97436 | 3088316 | SH | DEFINED | 1, 2, 6, 8, 17 |
| SELECTIVE INS GROUP INC | Common equity shares | 816300107 | 23213 | 1222528 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SEMTECH CORP | Common equity shares | 816850101 | 59135 | 2351326 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SENECA FOODS CORP | Common Stock | 817070501 | 4925 | 164722 | SH | DEFINED | 1, 2 |
| SENECO TECHNOLOGIES INC | Common equity shares | 817208408 | 7 | 33100 | SH | DEFINED | 1 |
| SENIOR HOUSING PPTY TRUST | Real Estate Investment Trust | 81721M109 | 161293 | 7405603 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 12 |
| SENSIENT TECHNOLOGIES CORP | Common equity shares | 81725T100 | 59269 | 1612376 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| SEQUENOM INC | Common Stock | 817337405 | 7083 | 2005603 | SH | DEFINED | 1, 2, 6, 8 |
| SERVICE CORP INTERNATIONAL | Common equity shares | 817565104 | 89051 | 6616125 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| SHAW GROUP INC | Common equity shares | 820280105 | 147194 | 3374367 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 19 |
| SHENANDOAH TELECOMMUN CO | Common equity shares | 82312B106 | 7227 | 410632 | SH | DEFINED | 1, 2, 8 |
| SHILOH INDUSTRIES INC | Common equity shares | 824543102 | 822 | 73216 | SH | DEFINED | 1, 2, 6 |
| SHOE CARNIVAL INC | Common equity shares | 824889109 | 5929 | 251834 | SH | DEFINED | 1, 2, 5, 8 |
| SHUFFLE MASTER INC | Common equity shares | 825549108 | 17719 | 1120894 | SH | DEFINED | 1, 2, 6, 8 |
| NV ENERGY INC | Common equity shares | 67073Y106 | 121561 | 6749581 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| SIFCO INDUSTRIES | Common equity shares | 826546103 | 475 | 26086 | SH | DEFINED | 1, 2 |
| SIGMA DESIGNS INC | Common Stock | 826565103 | 4214 | 637403 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SIGA TECHNOLOGIES INC | Common Stock | 826917106 | 2072 | 647454 | SH | DEFINED | 1, 2, 6, 8 |
| SILICON LABORATORIES INC | Common equity shares | 826919102 | 43278 | 1177342 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SILGAN HOLDINGS INC | Common equity shares | 827048109 | 55547 | 1276571 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| SILICON IMAGE INC | Common equity shares | 82705T102 | 6905 | 1504935 | SH | DEFINED | 1, 2, 6, 8 |
| SVB FINANCIAL GROUP | Common equity shares | 78486Q101 | 142914 | 2363783 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|-----------------------------------|-----------|--------|---------|----|-------------------------------|
| SILICONWARE PRECISION INDS | American Depository Receipt | 827084864 | 2862 | 519446 | SH | DEFINED 1,2,4,5,6,8 |
| SIMMONS FIRST NATL CP -CL A | Common equity shares | 828730200 | 8093 | 332437 | SH | DEFINED 1,2,6,8,17 |
| STEC INC | Common equity shares | 784774101 | 4584 | 679068 | SH | DEFINED 1,2,5,6,8 |
| SIMPSON MANUFACTURING INC | Common equity shares | 829073105 | 42402 | 1481612 | SH | DEFINED 1,2,5,6,8 |
| SINCLAIR BROADCAST GP -CL A | Common equity shares | 829226109 | 11809 | 1053808 | SH | DEFINED 1,2,6,8 |
| SINOPEC SHANGHAI PETROCHEM | American Depository Receipt | 82935M109 | 297 | 11605 | SH | DEFINED 1,6 |
| SKECHERS U S A INC | Common equity shares | 830566105 | 14861 | 728388 | SH | DEFINED 1,2,6,8 |
| SKYWEST INC | Common equity shares | 830879102 | 10724 | 1038176 | SH | DEFINED 1,2,5,6,8 |
| SMITH (A O) CORP | Common equity shares | 831865209 | 118646 | 2062003 | SH | DEFINED 1,2,5,6,8 |
| SMITH MICRO SOFTWARE INC | Common equity shares | 832154108 | 46 | 28588 | SH | DEFINED 1,2 |
| SMITHFIELD FOODS INC | Common equity shares | 832248108 | 101881 | 5184724 | SH | DEFINED 1,2,5,6,8,12 |
| SMUCKER (JM) CO | Common equity shares | 832696405 | 385131 | 4461084 | SH | DEFINED 1,2,5,6,8,10,12,17,18 |
| SOC QUIMICA Y MINERA DE CHI | American Depository Receipt | 833635105 | 45128 | 732117 | SH | DEFINED 1,2,4,5,6,10 |
| SOHU.COM INC | Common equity shares | 83408W103 | 4169 | 99063 | SH | DEFINED 1,2 |
| SOLITARIO EXPLORATION & RLTY | Common equity shares | 8342EP107 | 28 | 14685 | SH | DEFINED 1 |
| SONIC CORP | Common equity shares | 835451105 | 12643 | 1231593 | SH | DEFINED 1,2,5,6,8 |
| SONIC AUTOMOTIVE INC -CL A | Common equity shares | 83545G102 | 23737 | 1250728 | SH | DEFINED 1,2,5,6,8 |
| SONOCO PRODUCTS CO | Common equity shares | 835495102 | 148588 | 4794784 | SH | DEFINED 1,2,5,6,8,12 |
| ONCOGENEX PHARMACEUTICALS | Stock | 68230A106 | 3017 | 212622 | SH | DEFINED 1,2 |
| SOTHEBY`S | Common equity shares | 835898107 | 73842 | 2344150 | SH | DEFINED 1,2,5,6,8,12 |
| SONUS NETWORKS INC | Common equity shares | 835916107 | 7491 | 3983368 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|-----------------------------------|------------------------------------|-----------|--------|-------------|------------------------------|
| BANCTRUST FINANCIAL GRP INC | Common equity shares | 05978R107 | 58 | 19648 SH | DEFINED 1 |
| SOUTH JERSEY INDUSTRIES INC | Common equity shares | 838518108 | 35494 | 670483 SH | DEFINED 1,2,6,8,17 |
| PIONEER ENERGY SERVICES CORP | Common Stock | 723664108 | 12887 | 1654850 SH | DEFINED 1,2,5,6,8 |
| SOUTHERN COPPER CORP | Common equity shares | 84265V105 | 196805 | 5727780 SH | DEFINED 1,2,4,5,6,8,10,12,18 |
| SOUTHSIDE BANCSHARES INC | Common equity shares | 84470P109 | 6563 | 300944 SH | DEFINED 1,2,8 |
| SOUTHWEST BANCORP INC | Common equity shares | 844767103 | 4007 | 369334 SH | DEFINED 1,2 |
| SOUTHWEST GAS CORP | Common equity shares | 844895102 | 49743 | 1125441 SH | DEFINED 1,2,5,6,8 |
| SWS GROUP INC | Common equity shares | 78503N107 | 4298 | 703410 SH | DEFINED 1,2,8 |
| SOUTHWESTERN ENERGY CO | Common equity shares | 845467109 | 512005 | 14721194 SH | DEFINED 1,2,5,6,8,10,12,18 |
| SOVRAN SELF STORAGE INC | Real Estate Investment Trust | 84610H108 | 55584 | 960842 SH | DEFINED 1,2,3,5,6,8 |
| SPARTAN MOTORS INC | Common equity shares | 846819100 | 3279 | 655096 SH | DEFINED 1,2,8 |
| SPARTAN STORES INC | Common equity shares | 846822104 | 6813 | 444848 SH | DEFINED 1,2,8 |
| SPECTRANETICS CORP | Common Stock | 84760C107 | 9427 | 639170 SH | DEFINED 1,2 |
| SPEEDWAY MOTORSPORTS INC | Common equity shares | 847788106 | 3456 | 224283 SH | DEFINED 1,2,8,17 |
| STAAR SURGICAL CO | Common equity shares | 852312305 | 4584 | 606456 SH | DEFINED 1,2,6 |
| STAMPS.COM INC | Common Stock | 852857200 | 5826 | 251777 SH | DEFINED 1,2,6 |
| STANDARD MOTOR PRODS | Common equity shares | 853666105 | 8153 | 442636 SH | DEFINED 1,2,6,8 |
| STANDARD PACIFIC CORP | Common equity shares | 85375C101 | 75529 | 11172892 SH | DEFINED 1,2,6,8 |
| STANDARD REGISTER CO | Common equity shares | 853887107 | 7 | 10386 SH | DEFINED 1 |
| STANDEX INTERNATIONAL CORP | Common equity shares | 854231107 | 11560 | 260138 SH | DEFINED 1,2,8 |
| STAR SCIENTIFIC INC | Common equity shares | 85517P101 | 7415 | 2143081 SH | DEFINED 1,2,6 |
| STATE AUTO FINANCIAL CORP | Common equity | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|---|------------------------|------------|-----------------|----|----------------------------|
| ELEPHANT TALK COMM INC | shares Common Stock | 855707105 286202205 | 4181 87 | 254919 62800 | SH | DEFINED 1,2,8 DEFINED 1 |
| STEEL DYNAMICS INC | Common equity shares | 858119100 | 96922 | 8630673 | SH | DEFINED 1,2,5,6,8,10,12 |
| STEELCASE INC | Common equity shares | 858155203 | 15512 | 1574399 | SH | DEFINED 1,2,5,6,8 |
| STEIN MART INC | Common equity shares | 858375108 | 4701 | 552772 | SH | DEFINED 1,2,8 |
| STEINWAY MUSICAL INSTRS INC | Common equity shares | 858495104 | 2933 | 120515 | SH | DEFINED 1,2 |
| STEPAN CO | Common equity shares | 858586100 | 16240 | 168932 | SH | DEFINED 1,2,5,6,8 |
| STERICYCLE INC | Common equity shares | 858912108 | 305138 | 3371047 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| STERIS CORP | Common equity shares | 859152100 | 74256 | 2093536 | SH | DEFINED 1,2,5,6,8,12 |
| STERLING BANCORP/NY | Common equity shares | 859158107 | 5851 | 589378 | SH | DEFINED 1,2,8 |
| STERLING FINANCIAL CORP/ WA | Common Stock | 859319303 | 20275 | 910400 | SH | DEFINED 1,2,6,8 |
| STEWART ENTERPRISES -CL A | Common equity shares | 860370105 | 14067 | 1675738 | SH | DEFINED 1,2,5,6,8 |
| STEWART INFORMATION SERVICES | Common equity shares | 860372101 | 7770 | 385929 | SH | DEFINED 1,2,5,8 |
| STIFEL FINANCIAL CORP | Common equity shares | 860630102 | 39020 | 1161264 | SH | DEFINED 1,2,6,8 |
| STILLWATER MINING CO | Common equity shares | 86074Q102 | 52632 | 4464670 | SH | DEFINED 1,2,5,6,8 |
| STONE ENERGY CORP | Common equity shares | 861642106 | 38969 | 1551264 | SH | DEFINED 1,2,5,6,8 |
| STONERIDGE INC | Common equity shares | 86183P102 | 2072 | 417263 | SH | DEFINED 1,2,6 |
| STRATASYS INC | Common equity shares | 862685104 | 20526 | 377286 | SH | DEFINED 1,2,6,8 |
| STRAYER EDUCATION INC | Common equity shares | 863236105 | 26640 | 414011 | SH | DEFINED 1,2,5,6,8,12,18 |
| STURM RUGER & CO INC | Common equity shares | 864159108 | 18829 | 380441 | SH | DEFINED 1,2,6,8 |
| SUBURBAN PROPANE PRTNRS -LP | Composition of more than 1 security | 864482104 | 2112 | 51080 | SH | DEFINED 1 |
| SUFFOLK BANCORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------------|--|-----------|--------|---------|----|----------------------------|
| SUN BANCORP INC/ NJ | shares Common equity | 864739107 | 3021 | 206361 | SH | DEFINED 1,2 |
| SUN COMMUNITIES INC | shares Real Estate Investment Trust | 86663B102 | 1875 | 556080 | SH | DEFINED 1,2,8 |
| SUN HYDRAULICS CORP | Common equity shares | 866674104 | 33438 | 757820 | SH | DEFINED 1,2,3,5,6,8 |
| SUNRISE SENIOR LIVING INC | Common equity shares | 866942105 | 9299 | 349865 | SH | DEFINED 1,2,6,8 |
| SUPERCONDUCTOR TECHNOLOGIES | Common equity shares | 86768K106 | 14542 | 1019036 | SH | DEFINED 1,2,6,8 |
| ASTEX PHARMACEUTICALS INC | Common Stock | 867931305 | 7 | 15480 | SH | DEFINED 1 |
| SUPERIOR ENERGY SERVICES INC | Common equity shares | 04624B103 | 4349 | 1417797 | SH | DEFINED 1,2 |
| SUPERIOR INDUSTRIES INTL | Common equity shares | 868157108 | 103375 | 5037718 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SUPERTEX INC | Common equity shares | 868168105 | 8383 | 490294 | SH | DEFINED 1,2,6,8 |
| SUPPORT.COM INC | Common equity shares | 868532102 | 3537 | 197884 | SH | DEFINED 1,2,8 |
| SURMODICS INC | Common equity shares | 86858W101 | 3323 | 785794 | SH | DEFINED 1,2 |
| SUSQUEHANNA BANCSHARES INC | Common equity shares | 868873100 | 6385 | 315817 | SH | DEFINED 1,2,6,8 |
| SWIFT ENERGY CO | Common equity shares | 869099101 | 71418 | 6827405 | SH | DEFINED 1,2,5,6,8,17 |
| SYKES ENTERPRISES INC | Common equity shares | 870738101 | 29609 | 1418160 | SH | DEFINED 1,2,6,8 |
| SYMMETRICOM INC | Common Stock | 871237103 | 12562 | 934401 | SH | DEFINED 1,2,6,8 |
| SYNGENTA AG | American Depository Receipt | 871543104 | 6787 | 973310 | SH | DEFINED 1,2,5,8 |
| SYNTEL INC | Common equity shares | 87160A100 | 225 | 3010 | SH | DEFINED 1 |
| OXYGEN BIOTHERAPEUTICS INC | Common equity shares | 87162H103 | 17272 | 276787 | SH | DEFINED 1,2,6,8 |
| SYNTROLEUM CORP | Common equity shares | 69207P209 | 7 | 12300 | SH | DEFINED 1 |
| SYPRIS SOLUTIONS INC | Common equity shares | 871630109 | 44 | 57875 | SH | DEFINED 1 |
| SYSTEMAX INC | Common equity | 871655106 | 1100 | 153986 | SH | DEFINED 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| CATAMARAN CORP | shares Common Stock | 871851101 | 2550 | 215930 | SH | DEFINED 1,2 |
| TC PIPELINES LP | Misc Equity | 148887102 | 95725 | 977032 | SH | DEFINED 1,2,6 |
| TESSCO TECHNOLOGIES INC | Common equity shares | 87233Q108 | 1682 | 37262 | SH | DEFINED 1 |
| TGC INDUSTRIES INC | Common equity shares | 872386107 | 1259 | 59486 | SH | DEFINED 1,2 |
| TRC COS INC | Common equity shares | 872417308 | 1647 | 228526 | SH | DEFINED 1,2 |
| TTM TECHNOLOGIES INC | Common equity shares | 872625108 | 1860 | 247335 | SH | DEFINED 1,2 |
| TAKE-TWO INTERACTIVE SFTWR | Common equity shares | 87305R109 | 9946 | 1054555 | SH | DEFINED 1,2,6,8 |
| TAUBMAN CENTERS INC | Real Estate Investment Trust | 874054109 | 18515 | 1775017 | SH | DEFINED 1,2,5,6,8 |
| TEAM INC | Common Stock | 876664103 | 184166 | 2400195 | SH | DEFINED 1,2,3,5,6,8,12,18 |
| TECH DATA CORP | Common equity shares | 878155100 | 11475 | 360222 | SH | DEFINED 1,2,6,8 |
| TECHNE CORP | Common equity shares | 878237106 | 48749 | 1076026 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| PULSE ELECTRONICS CORP | Common equity shares | 878377100 | 74926 | 1041545 | SH | DEFINED 1,2,5,6,8,12 |
| TECUMSEH PRODUCTS CO -CL A | Common Stock | 74586W106 | 64 | 78054 | SH | DEFINED 1,2 |
| TEJON RANCH CO | Common equity shares | 878895200 | 98 | 18876 | SH | DEFINED 1,2 |
| TIM PARTICIPACOES SA | American Depository Receipt | 879080109 | 7531 | 250614 | SH | DEFINED 1,2,6,8 |
| TELEFONICA BRASIL SA | American Depository Receipt | 88706P205 | 2885 | 150085 | SH | DEFINED 1,2,4,5,6,10 |
| TELECOMMUNICATION SYS INC | Common Stock | 87936R106 | 12513 | 575659 | SH | DEFINED 1,2,4,5,6,10 |
| TELEDYNE TECHNOLOGIES INC | Common equity shares | 87929J103 | 74 | 34100 | SH | DEFINED 1 |
| TELULAR CORP | Common equity shares | 879360105 | 51221 | 807980 | SH | DEFINED 1,2,5,6,8 |
| TELUS CORP | Common equity shares | 87970T208 | 2056 | 207698 | SH | DEFINED 1,2 |
| TELETECH HOLDINGS INC | Common equity shares | 87971M202 | 359 | 5740 | SH | DEFINED 2 |
| TENGASCO INC | Common equity shares | 879939106 | 9258 | 543033 | SH | DEFINED 1,2,6,8 |
| | Common equity shares | 88033R205 | 8 | 10300 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|----------------------|-----------|--------|---------|----|---------|-------------------------------|
| TENNANT CO | Common equity shares | 880345103 | 15603 | 364444 | SH | DEFINED | 1, 2, 6, 8 |
| TENNECO INC | Common equity shares | 880349105 | 35503 | 1267955 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TEREX CORP | Common equity shares | 880779103 | 72835 | 3225671 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| TESCO CORP | Common equity shares | 88157K101 | 5776 | 540725 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TESORO CORP | Common equity shares | 881609101 | 298595 | 7126352 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TEVA PHARMACEUTICALS | Depository Receipt | 881624209 | 24321 | 587426 | SH | DEFINED | 1, 2, 6, 10, 19 |
| TETRA TECHNOLOGIES INC/DE | Common equity shares | 88162F105 | 12044 | 1990576 | SH | DEFINED | 1, 2, 6, 8 |
| TETRA TECH INC | Common equity shares | 88162G103 | 32287 | 1229330 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TEXAS INDUSTRIES INC | Common equity shares | 882491103 | 19687 | 484313 | SH | DEFINED | 1, 2, 6, 8 |
| THERAGENICS CORP | Common equity shares | 883375107 | 51 | 30281 | SH | DEFINED | 1 |
| KADANT INC | Common equity shares | 48282T104 | 6657 | 287000 | SH | DEFINED | 1, 2, 8 |
| THESTREET INC | Common equity shares | 88368Q103 | 26 | 16700 | SH | DEFINED | 1 |
| THOR INDUSTRIES INC | Common equity shares | 885160101 | 44810 | 1233646 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| THORATEC CORP | Common equity shares | 885175307 | 63359 | 1831204 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| 3D SYSTEMS CORP | Common Stock | 88554D205 | 32825 | 999115 | SH | DEFINED | 1, 2, 6, 8 |
| TIBCO SOFTWARE INC | Common equity shares | 88632Q103 | 122149 | 4040611 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| TIDEWATER INC | Common equity shares | 886423102 | 73562 | 1515831 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| OFFICIAL PAYMENTS HLDGS INC | Common equity shares | 67623R106 | 60 | 12300 | SH | DEFINED | 1 |
| TIMKEN CO | Common equity shares | 887389104 | 86941 | 2339844 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| TITAN INTERNATIONAL INC | Common equity shares | 88830M102 | 14518 | 822175 | SH | DEFINED | 1, 2, 6, 8 |
| TITANIUM METALS CORP | Common equity shares | 888339207 | 72202 | 5627274 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| TIVO INC | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------------|-------------------------------------|-----------|--------|---------|----|----------------------------|
| TOLL BROTHERS INC | Stock Common equity shares | 888706108 | 27667 | 2652341 | SH | DEFINED 1,2,5,6,8 |
| TOMPKINS FINANCIAL CORP | Common equity shares | 889478103 | 210316 | 6329052 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TOOTSIE ROLL INDUSTRIES INC | Common equity shares | 890110109 | 7670 | 189241 | SH | DEFINED 1,2,5,8,17 |
| ZAZA ENERGY CORP | Common equity shares | 890516107 | 21372 | 792069 | SH | DEFINED 1,2,5,6,8,12,17 |
| TORO CO | Common equity shares | 98919T100 | 1163 | 392165 | SH | DEFINED 1,2 |
| TOTAL SA | American Depository Receipt | 891092108 | 42393 | 1065732 | SH | DEFINED 1,2,5,6,8 |
| TOWNEBANK | Common equity shares | 89151E109 | 264 | 5276 | SH | DEFINED 1 |
| TRACTOR SUPPLY CO | Common equity shares | 89214P109 | 6634 | 432619 | SH | DEFINED 1,2,6,8 |
| ACI WORLDWIDE INC | Common equity shares | 892356106 | 220172 | 2226428 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TREDEGAR CORP | Common equity shares | 004498101 | 58872 | 1393067 | SH | DEFINED 1,2,5,6,8,12,18 |
| TREX CO INC | Common equity shares | 894650100 | 8028 | 452503 | SH | DEFINED 1,2,5,6,8 |
| WENDY`S CO | Common equity shares | 89531P105 | 37369 | 1095280 | SH | DEFINED 1,2,6,8 |
| TRICO BANCSHARES | Stock Common equity shares | 95058W100 | 37757 | 8298038 | SH | DEFINED 1,2,5,6,8,12 |
| TRIMBLE NAVIGATION LTD | Common equity shares | 896095106 | 4213 | 254867 | SH | DEFINED 1,2 |
| SYNAGEVA BIOPHARMA CORP | Common equity shares | 896239100 | 186363 | 3910223 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TRINITY INDUSTRIES | Common equity shares | 87159A103 | 8380 | 156895 | SH | DEFINED 1,2,6 |
| TRIQUINT SEMICONDUCTOR INC | Common equity shares | 896522109 | 68162 | 2274186 | SH | DEFINED 1,2,5,6,8,12 |
| TRIUMPH GROUP INC | Common equity shares | 89674K103 | 19850 | 3930323 | SH | DEFINED 1,2,5,6,8 |
| TRUSTCO BANK CORP/NY | Common equity shares | 896818101 | 79039 | 1263898 | SH | DEFINED 1,2,5,6,8,12,18 |
| TRUSTMARK CORP | Common equity shares | 898349105 | 10076 | 1761627 | SH | DEFINED 1,2,5,6,8 |
| TUESDAY MORNING CORP | Common equity | 898402102 | 72368 | 2973028 | SH | DEFINED 1,2,5,6,8,12 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------|--------------------------------------|-----------|-------|---------|----|-------------------------|
| TUPPERWARE BRANDS CORP | shares Common equity shares | 899035505 | 5079 | 775952 | SH | DEFINED 1,2 |
| TURKCELL ILETISIM HIZMET | American Depository Receipt | 899896104 | 78935 | 1473088 | SH | DEFINED 1,2,5,6,8,12,18 |
| TWIN DISC INC | Common equity shares | 900111204 | 1850 | 122197 | SH | DEFINED 1,4,6 |
| | | 901476101 | 2514 | 140504 | SH | DEFINED 1,2,6,8 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|----------------------------------|----------------------------|-----------|--------|----------------|------------|--------------|----------------------------|----------|
| II-VI INC | Common equity shares | 902104108 | 18826 | 989824 | SH | | DEFINED 1,2,6,8 | |
| TYLER TECHNOLOGIES INC | Common equity shares | 902252105 | 26080 | 592456 | SH | | DEFINED 1,2,5,6,8 | |
| GRAFTECH INTERNATIONAL LTD | Common equity shares | 384313102 | 15799 | 1757755 | SH | | DEFINED 1,2,5,6,8 | |
| UFP TECHNOLOGIES INC | Common equity shares | 902673102 | 1080 | 61293 | SH | | DEFINED 1,2 | |
| UGI CORP | Common equity shares | 902681105 | 196955 | 6203121 | SH | | DEFINED 1,2,5,6,8,12,18 | |
| UIL HOLDINGS CORP | Common equity shares | 902748102 | 43590 | 1215605 | SH | | DEFINED 1,2,5,6,8 | |
| UMB FINANCIAL CORP | Common equity shares | 902788108 | 53882 | 1106837 | SH | | DEFINED 1,2,5,6,8 | |
| U S GLOBAL INVESTORS INC | Common equity shares | 902952100 | 62 | 10140 | SH | | DEFINED 1 | |
| UQM TECHNOLOGIES INC | Common equity shares | 903213106 | 25 | 21076 | SH | | DEFINED 1 | |
| URS CORP | Common equity shares | 903236107 | 89421 | 2532422 | SH | | DEFINED 1,2,5,6,8,10,12,18 | |
| USANA HEALTH SCIENCES INC | Common Stock | 90328M107 | 5506 | 118479 | SH | | DEFINED 1,2,6,8 | |
| USA TECHNOLOGIES INC | Common equity shares | 90328S500 | 15 | 11800 | SH | | DEFINED 1 | |
| USG CORP | Common equity shares | 903293405 | 98344 | 4480421 | SH | | DEFINED 1,2,5,6,8,17 | |
| CHINDEX INTL INC | Common Stock | 169467107 | 2363 | 229290 | SH | | DEFINED 1,2 | |
| USEC INC | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|--|-----------|--------|----------|----|------------------------------|
| U S PHYSICAL THERAPY INC | shares Common Stock | 90333E108 | 133 | 170430 | SH | DEFINED 1,5 |
| ULTIMATE SOFTWARE GROUP INC | Common Stock | 90337L108 | 6835 | 247364 | SH | DEFINED 1,2,5,8 |
| ULTRALIFE CORP | Common equity shares | 90385D107 | 55441 | 542999 | SH | DEFINED 1,2,5,6,8 |
| ULTRA PETROLEUM CORP | Common equity shares | 903899102 | 38 | 12476 | SH | DEFINED 1 |
| ULTRAPAR PARTICIPACOES SA | American Depository Receipt | 903914109 | 67526 | 3072124 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ULTRATECH INC | Common Stock | 90400P101 | 5729 | 256805 | SH | DEFINED 1,2,4,5,6,10 |
| UMPQUA HOLDINGS CORP | Common equity shares | 904034105 | 16671 | 531382 | SH | DEFINED 1,2,6,8 |
| UNIFI INC | Common equity shares | 904214103 | 52676 | 4086779 | SH | DEFINED 1,2,5,6,8 |
| UNIFIRST CORP | Common equity shares | 904677200 | 3181 | 248138 | SH | DEFINED 1,2 |
| UNILEVER NV | Similar to ADR Certificates representing ordinary shares | 904708104 | 19581 | 293168 | SH | DEFINED 1,2,5,6,8 |
| UNION FIRST MARKET BANKSHARS | Common equity shares | 904784709 | 282 | 7936 | SH | DEFINED 1 |
| UNS ENERGY CORP | Common equity shares | 90662P104 | 5465 | 351160 | SH | DEFINED 1,2,8 |
| UNIT CORP | Common equity shares | 903119105 | 42611 | 1018000 | SH | DEFINED 1,2,5,6,8 |
| PENSKE AUTOMOTIVE GROUP INC | Common equity shares | 909218109 | 55738 | 1342950 | SH | DEFINED 1,2,5,6,8,12 |
| UNITED COMMUNITY FINL CORP | Common equity shares | 70959W103 | 32024 | 1064396 | SH | DEFINED 1,2,5,6,8 |
| UNITED BANKSHARES INC/WV | Common equity shares | 909839102 | 81 | 23608 | SH | DEFINED 1 |
| UDR INC | Real Estate Investment Trust | 909907107 | 53424 | 2144801 | SH | DEFINED 1,2,5,6,8 |
| UNITED FIRE GROUP INC | Common equity shares | 902653104 | 255061 | 10276129 | SH | DEFINED 1,2,3,5,6,8,10,12,18 |
| UNITED MICROELECTRONICS CORP | American Depository Receipt | 910340108 | 10393 | 413679 | SH | DEFINED 1,2,6,8 |
| UMH PROPERTIES INC | REIT | 910873405 | 16815 | 8201541 | SH | DEFINED 1,2,4,5,6,8 |
| UNITED NATURAL | Common | 903002103 | 2243 | 187287 | SH | DEFINED 1,2,6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| FOODS INC | equity shares | 911163103 | 62566 | 1070332 | SH | DEFINED 1,2,5,6,8 |
| UNITED RENTALS INC | Common equity shares | 911363109 | 83850 | 2563547 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| U S ANTIMONY CORP | Common Stock | 911549103 | 1327 | 679685 | SH | DEFINED 1,2 |
| US CELLULAR CORP | Common equity shares | 911684108 | 7207 | 184131 | SH | DEFINED 1,2,5,8 |
| U S ENERGY CORP/WY | Common equity shares | 911805109 | 32 | 14800 | SH | DEFINED 1 |
| U S LIME & MINERALS | Common equity shares | 911922102 | 1807 | 37509 | SH | DEFINED 1,2,6 |
| MCEWEN MINING INC | Common Stock | 58039P107 | 30095 | 6556397 | SH | DEFINED 1,2,6,8 |
| UNITED STATIONERS INC | Common equity shares | 913004107 | 25524 | 981122 | SH | DEFINED 1,2,5,6,8 |
| UNITED THERAPEUTICS CORP | Common equity shares | 91307C102 | 94969 | 1699559 | SH | DEFINED 1,2,5,6,8,12,18 |
| UNITIL CORP | Common equity shares | 913259107 | 6954 | 255489 | SH | DEFINED 1,2,6 |
| KEMPER CORP/DE | Common equity shares | 488401100 | 46588 | 1516987 | SH | DEFINED 1,2,5,6,8,12 |
| UNIVERSAL AMERICAN CORP | Common equity shares | 91338E101 | 5829 | 630598 | SH | DEFINED 1,2,5,6,8 |
| UNIVERSAL CORP/VA | Common equity shares | 913456109 | 41116 | 807532 | SH | DEFINED 1,2,5,6,12,17,18 |
| UNIVERSAL DISPLAY CORP | Common Stock | 91347P105 | 27897 | 811418 | SH | DEFINED 1,2,5,6,8 |
| UNIVERSAL ELECTRONICS INC | Common equity shares | 913483103 | 5266 | 299378 | SH | DEFINED 1,2,5,8 |
| UNIVERSAL FOREST PRODS INC | Common equity shares | 913543104 | 31550 | 759500 | SH | DEFINED 1,2,6,8 |
| UNIVERSAL HEALTH RLTY INCOME | Real Estate Investment Trust | 91359E105 | 17218 | 374307 | SH | DEFINED 1,2,3,8 |
| UNIVERSAL INSURANCE HLDGS | Common equity shares | 91359V107 | 1361 | 353224 | SH | DEFINED 1,2 |
| UNVL STAINLESS & ALLOY PRODS | Common equity shares | 913837100 | 4329 | 116583 | SH | DEFINED 1,2,5,6 |
| UNIVERSAL HEALTH SVCS INC | Common equity shares | 913903100 | 117495 | 2569327 | SH | DEFINED 1,2,5,6,8,12,18 |
| UNIVEST CORP OF PENNSYLVANIA | Common equity shares | 915271100 | 5421 | 301036 | SH | DEFINED 1,2,8 |
| INTERMEC INC | Common equity shares | 458786100 | 6976 | 1122815 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------|------------------------------|-----------|--------|----------|----|-------------------------|
| URANIUM RESOURCES INC | Common Stock | 916901507 | 26 | 53330 | SH | DEFINED 1 |
| OILSANDS QUEST INC | Common Stock | 678046103 | 12 | 861004 | SH | DEFINED 1,2 |
| UROPLASTY INC | Common equity shares | 917277204 | 42 | 11100 | SH | DEFINED 1 |
| URSTADT BIDDLE PROPERTIES | Real Estate Investment Trust | 917286205 | 9955 | 492300 | SH | DEFINED 1,2,3,8 |
| UTAH MEDICAL PRODUCTS INC | Common equity shares | 917488108 | 1332 | 39155 | SH | DEFINED 1,2 |
| GEEKNET INC | Common equity shares | 36846Q203 | 1264 | 65190 | SH | DEFINED 1,2 |
| VSE CORP | Common Stock | 918284100 | 1915 | 78313 | SH | DEFINED 1,2 |
| VAALCO ENERGY INC | Common equity shares | 91851C201 | 16161 | 1889995 | SH | DEFINED 1,2,6,8 |
| VAIL RESORTS INC | Common equity shares | 91879Q109 | 42027 | 728990 | SH | DEFINED 1,2,6,8,17 |
| VALASSIS COMMUNICATIONS INC | Common equity shares | 918866104 | 38950 | 1577710 | SH | DEFINED 1,2,5,6,8,12,18 |
| VALHI INC | Common equity shares | 918905100 | 313 | 25761 | SH | DEFINED 1,2 |
| SYNERGETICS USA INC | Common equity shares | 87160G107 | 82 | 16600 | SH | DEFINED 1 |
| VALLEY NATIONAL BANCORP | Common equity shares | 919794107 | 113870 | 11364328 | SH | DEFINED 1,2,5,6,8,12 |
| VALMONT INDUSTRIES INC | Common equity shares | 920253101 | 82893 | 630366 | SH | DEFINED 1,2,5,6,8,12,17 |
| VALSPAR CORP | Common equity shares | 920355104 | 210869 | 3758889 | SH | DEFINED 1,2,5,6,8,12,18 |
| VALUE LINE INC | Common equity shares | 920437100 | 182 | 18676 | SH | DEFINED 1,2 |
| VALUECLICK INC | Common equity shares | 92046N102 | 46129 | 2683699 | SH | DEFINED 1,2,5,6,8,12 |
| VALUEVISION MEDIA INC -CL A | Common equity shares | 92047K107 | 62 | 26260 | SH | DEFINED 1 |
| VASCO DATA SEC INTL INC | Common equity shares | 92230Y104 | 5018 | 534906 | SH | DEFINED 1,2,6,8 |
| VASCULAR SOLUTIONS INC | Common Stock | 92231M109 | 3777 | 255259 | SH | DEFINED 1,2 |
| VECTREN CORP | Common equity shares | 92240G101 | 118660 | 4148913 | SH | DEFINED 1,2,5,6,8,12,18 |
| VECTOR GROUP LTD | Common equity shares | 92240M108 | 16787 | 1011848 | SH | DEFINED 1,2,6,17 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|----------------------------|------------------------------|-----------|--------|----------|----|--------------------------------------|
| VEECO INSTRUMENTS INC | Common equity shares | 922417100 | 23776 | 791986 | SH | DEFINED 1, 2, 5, 6, 8 |
| VENTAS INC | Real Estate Investment Trust | 92276F100 | 927717 | 14903140 | SH | DEFINED 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| VERTEX PHARMACEUTICALS INC | Common equity shares | 92532F100 | 390525 | 6979759 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| VIAD CORP | Common equity shares | 92552R406 | 8109 | 388629 | SH | DEFINED 1, 2, 5, 6, 8 |
| VIASAT INC | Common equity shares | 92552V100 | 31651 | 846779 | SH | DEFINED 1, 2, 5, 6, 8 |
| VICAL INC | Common equity shares | 925602104 | 5604 | 1297003 | SH | DEFINED 1, 2, 6 |
| MULTIBAND CORP | Common equity shares | 62544X209 | 26 | 12300 | SH | DEFINED 1 |
| VICOR CORP | Common equity shares | 925815102 | 2517 | 377758 | SH | DEFINED 1, 2, 6, 8 |
| TATA COMMUNICATIONS LTD | American Depository Receipt | 876564105 | 125 | 13644 | SH | DEFINED 1, 8 |
| VILLAGE SUPER MARKET -CL A | Common equity shares | 927107409 | 6512 | 177193 | SH | DEFINED 1, 2, 17 |
| VINA CONCHA Y TORO SA | American Depository Receipt | 927191106 | 2951 | 70870 | SH | DEFINED 1, 2, 5, 6 |
| VIRCO MFG. CORP | Common equity shares | 927651109 | 26 | 11061 | SH | DEFINED 1 |
| VIRGINIA COMM BANCORP INC | Common equity shares | 92778Q109 | 3791 | 433074 | SH | DEFINED 1, 2 |
| STELLARONE CORP | Common equity shares | 85856G100 | 5057 | 384732 | SH | DEFINED 1, 2, 8 |
| VISION-SCIENCES INC | Common equity shares | 927912105 | 15 | 11100 | SH | DEFINED 1 |
| VISTA GOLD CORP | Common equity shares | 927926303 | 3390 | 933907 | SH | DEFINED 1, 2, 6 |
| KIT DIGITAL INC | Common Stock | 482470200 | 2260 | 753692 | SH | DEFINED 1, 2, 6, 8 |
| VIROPHARMA INC | Common equity shares | 928241108 | 68101 | 2253468 | SH | DEFINED 1, 2, 5, 6, 8 |
| VITESSE SEMICONDUCTOR CORP | Common equity shares | 928497304 | 31 | 12919 | SH | DEFINED 1 |
| VIVUS INC | Common Stock | 928551100 | 50687 | 2844421 | SH | DEFINED 1, 2, 5, 6, 8 |
| VODAFONE GROUP PLC | Depository Receipt | 92857W209 | 8181 | 287095 | SH | DEFINED 1 |
| ALUMINA LTD | American Depository | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|---|-----------|--------|---------|----|----------------------------|
| FIBRIA CELULOSE SA | Receipt American Depository | 022205108 | 74 | 21533 | SH | DEFINED 1 |
| WD-40 CO | Receipt Common equity shares | 31573A109 | 3760 | 402551 | SH | DEFINED 1,2,4,5,6,10 |
| WGL HOLDINGS INC | Common equity shares | 929236107 | 18810 | 357340 | SH | DEFINED 1,2,5,6,8 |
| WPP PLC | Common equity shares | 92924F106 | 135995 | 3378897 | SH | DEFINED 1,2,5,6,8,12,17 |
| INTEGRYS ENERGY GROUP INC | American Depository Receipt Common equity shares | 92933H101 | 220 | 3222 | SH | DEFINED 1 |
| WSFS FINANCIAL CORP | Common equity shares | 45822P105 | 209818 | 4019505 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| WABASH NATIONAL CORP | Common equity shares | 929328102 | 5155 | 124903 | SH | DEFINED 1,2,5,8 |
| WABTEC CORP | Common equity shares | 929566107 | 8944 | 1254469 | SH | DEFINED 1,2,6,8 |
| GEO GROUP INC | Common equity shares | 929740108 | 108848 | 1355799 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| WADDELL&REED FINL INC -CL A | Common equity shares | 36159R103 | 37606 | 1359095 | SH | DEFINED 1,2,5,6,8 |
| WALTER ENERGY INC | Common equity shares | 930059100 | 78890 | 2407402 | SH | DEFINED 1,2,5,6,8,12 |
| WASHINGTON BANKING CO | Common equity shares | 93317Q105 | 61512 | 1895177 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| WASHINGTON FEDERAL INC | Common equity shares | 937303105 | 3497 | 246917 | SH | DEFINED 1,2 |
| WASHINGTON REIT | Common equity shares | 938824109 | 50005 | 2997993 | SH | DEFINED 1,2,5,6,8,12 |
| WASHINGTON TR BANCORP INC | Real Estate Investment Trust Common equity shares | 939653101 | 59260 | 2209603 | SH | DEFINED 1,2,3,5,6,8 |
| WASTE CONNECTIONS INC | Common equity shares | 940610108 | 6309 | 239999 | SH | DEFINED 1,2,8 |
| WATSCO INC | Common equity shares | 941053100 | 103673 | 3427259 | SH | DEFINED 1,2,5,6,8,12,18 |
| WATTS WATER TECHNOLOGIES INC | Common equity shares | 942622200 | 78904 | 1041116 | SH | DEFINED 1,2,5,6,8,12 |
| WAUSAU PAPER CORP | Common equity shares | 942749102 | 20851 | 551130 | SH | DEFINED 1,2,6,8 |
| WAVE SYSTEMS CORP -CL A | Common equity shares | 943315101 | 8484 | 915923 | SH | DEFINED 1,2,8 |
| WEBSense INC | Common Stock | 943526301 | 52 | 54129 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|--|-----------|--------|---------|----|--------------------------------|
| WEBSTER FINANCIAL CORP | shares Common equity | 947684106 | 12620 | 806600 | SH | DEFINED 1,2,5,6,8 |
| SCHIFF NUTRITION INTL INC | shares Common equity | 947890109 | 83128 | 3507604 | SH | DEFINED 1,2,5,6,8,12 |
| WEINGARTEN REALTY INVST | shares Real Estate Investment Trust | 806693107 | 5105 | 211033 | SH | DEFINED 1,2,6 |
| WEIS MARKETS INC | shares Common equity | 948741103 | 125120 | 4451191 | SH | DEFINED 1,2,3,5,6,8,12 |
| WERNER ENTERPRISES INC | shares Common equity | 948849104 | 9002 | 212743 | SH | DEFINED 1,2,5,8,17 |
| WESBANCO INC | shares Common equity | 950755108 | 35395 | 1655981 | SH | DEFINED 1,2,5,6,8,12 |
| WESCO INTL INC | shares Common equity | 950810101 | 10131 | 489184 | SH | DEFINED 1,2,8 |
| WEST BANCORPORATION INC | shares Common equity | 95082P105 | 34088 | 595941 | SH | DEFINED 1,2,5,6,8 |
| WEST COAST BANCORP/OR | shares Common equity | 95123P106 | 3075 | 254822 | SH | DEFINED 1,2 |
| WEST MARINE INC | shares Common Stock | 952145209 | 7585 | 336682 | SH | DEFINED 1,2,8 |
| WEST PHARMACEUTICAL SVSC INC | shares Common equity | 954235107 | 2906 | 273595 | SH | DEFINED 1,2 |
| WESTAMERICA BANCORPORATION | shares Common equity | 955306105 | 41201 | 776333 | SH | DEFINED 1,2,5,6,8 |
| RED LION HOTELS CORP | shares Common equity | 957090103 | 56083 | 1191909 | SH | DEFINED 1,2,5,6,8,12,17 |
| WESTELL TECH INC -CL A | shares Common equity | 756764106 | 1373 | 219802 | SH | DEFINED 1,2 |
| WESTERN DIGITAL CORP | shares Common Stock | 957541105 | 1864 | 870057 | SH | DEFINED 1,2 |
| WESTAR ENERGY INC | shares Common equity | 958102105 | 379465 | 9797639 | SH | DEFINED 1,2,5,6,8,10,12,17,18, |
| WESTMORELAND COAL CO | shares Common Stock | 95709T100 | 106417 | 3587964 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| WESTPAC BANKING | American Depository Receipt | 960878106 | 1402 | 141104 | SH | DEFINED 1,2,5 |
| DIAL GLOBAL INC | shares Common Stock | 961214301 | 345 | 2690 | SH | DEFINED 1 |
| WET SEAL INC | shares Common Stock | 25247X107 | 156 | 57957 | SH | DEFINED 1,2 |
| WEYCO GROUP INC | shares Common equity | 961840105 | 6403 | 2033183 | SH | DEFINED 1,2,6,8 |
| WIDEPOINT CORP | shares Common equity | 962149100 | 2724 | 111995 | SH | DEFINED 1,2 |
| | shares | 967590100 | 11 | 28400 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|-----------------------------------|-----------|--------|---------|----|----------------------------|
| WILLBROS GROUP INC | Common equity shares | 969203108 | 3992 | 742835 | SH | DEFINED 1,2,5,6,8 |
| CLAYTON WILLIAMS ENERGY INC | Common Stock | 969490101 | 5724 | 110330 | SH | DEFINED 1,2,6,8 |
| MAGELLAN MIDSTREAM PRTNRS LP | Limited Partnership | 559080106 | 10576 | 120924 | SH | DEFINED 1 |
| WILLIAMS-SONOMA INC | Common equity shares | 969904101 | 167668 | 3813195 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| WILLIS LEASE FINANCE CORP | Common equity shares | 970646105 | 801 | 64866 | SH | DEFINED 1,2 |
| WILSHIRE BANCORP INC | Common equity shares | 97186T108 | 8365 | 1327458 | SH | DEFINED 1,2,6,8 |
| WINNEBAGO INDUSTRIES | Common equity shares | 974637100 | 7040 | 557201 | SH | DEFINED 1,2,5,6,8 |
| WIPRO LTD | American Depository Receipt | 97651M109 | 12139 | 1356241 | SH | DEFINED 1,2,4,5,6,8,10 |
| GLOWPOINT INC | Common Stock | 379887201 | 32 | 14900 | SH | DEFINED 1 |
| WIRELESS TELECOM GROUP INC | Common equity shares | 976524108 | 13 | 10100 | SH | DEFINED 1 |
| KRATOS DEFENSE & SECURITY | Common equity shares | 50077B207 | 3518 | 602723 | SH | DEFINED 1,2 |
| WOLVERINE WORLD WIDE | Common equity shares | 978097103 | 48417 | 1091190 | SH | DEFINED 1,2,5,6,8 |
| WOODWARD INC | Common equity shares | 980745103 | 75603 | 2224794 | SH | DEFINED 1,2,5,6,8,12 |
| WORLD ACCEPTANCE CORP/DE | Common equity shares | 981419104 | 15416 | 228614 | SH | DEFINED 1,2,6,8 |
| WORLD FUEL SERVICES CORP | Common equity shares | 981475106 | 85407 | 2398335 | SH | DEFINED 1,2,5,6,8,12 |
| WORLD WRESTLING ENTMT INC | Common equity shares | 98156Q108 | 3929 | 488152 | SH | DEFINED 1,2,6,8 |
| YADKIN VALLEY FINANCIAL CORP | Common equity shares | 984314104 | 42 | 12579 | SH | DEFINED 1 |
| YANZHOU COAL MINING CO LTD | American Depository Receipt | 984846105 | 480 | 32112 | SH | DEFINED 1,4,6 |
| YORK WATER CO | Common equity shares | 987184108 | 3827 | 208377 | SH | DEFINED 1,2,5 |
| YOUNG INNOVATIONS INC | Common equity shares | 987520103 | 5548 | 141832 | SH | DEFINED 1,2,6 |
| ZALE CORP | Common equity shares | 988858106 | 435 | 62882 | SH | DEFINED 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|-----------------------------------|----------------------------|-----------|--------|------------|-----------------------------|
| HARBINGER GROUP INC | Common equity shares | 41146A106 | 4765 | 565159 SH | DEFINED 1,2 |
| ZEBRA TECHNOLOGIES CP -CL A | Common equity shares | 989207105 | 53323 | 1420489 SH | DEFINED 1,2,5,6,8,12 |
| ZIX CORP | Common equity shares | 98974P100 | 3181 | 1108611 SH | DEFINED 1,2,5 |
| REPROS THERAPEUTICS INC | Common Stock | 76028H209 | 2797 | 183579 SH | DEFINED 1,2 |
| ZOLTEK COS INC | Common equity shares | 98975W104 | 3830 | 497991 SH | DEFINED 1,2,6,8 |
| ZYGO CORP | Common equity shares | 989855101 | 5098 | 278882 SH | DEFINED 1,2 |
| AMDOCS LTD | Common equity shares | G02602103 | 67348 | 2041436 SH | DEFINED 1,2,5,6,8,12 |
| ARCH CAPITAL GROUP LTD | Common equity shares | G0450A105 | 110101 | 2641442 SH | DEFINED 1,2,5,6,8,10,12,18 |
| CENTRAL EUROPEAN MEDIA | Common Stock | G20045202 | 4194 | 644178 SH | DEFINED 1,2,5,6 |
| CHINA YUCHAI INTERNATIONAL | Common equity shares | G21082105 | 380 | 29772 SH | DEFINED 1,2 |
| CONSOLIDATED WATER CO INC | Common Stock | G23773107 | 1933 | 233687 SH | DEFINED 1,2,5 |
| FRESH DEL MONTE PRODUCE INC | Common equity shares | G36738105 | 23221 | 907195 SH | DEFINED 1,2,5,6,8 |
| GARMIN LTD | Common equity shares | H2906T109 | 85737 | 2054137 SH | DEFINED 1,2,5,6,8,10,12,18 |
| GLOBAL SOURCES LTD | Common equity shares | G39300101 | 1937 | 295210 SH | DEFINED 1,2 |
| HELEN OF TROY LTD | Common equity shares | G4388N106 | 36059 | 1132863 SH | DEFINED 1,2,5,6,8 |
| NORDIC AMERICAN TANKERS LTD | Common equity shares | G65773106 | 9038 | 896915 SH | DEFINED 1,2,5,6 |
| ORIENT-EXPRESS HOTELS | Common equity shares | G67743107 | 17193 | 1931962 SH | DEFINED 1,2,6,8 |
| PARTNERRE LTD | Common equity shares | G6852T105 | 95511 | 1285793 SH | DEFINED 1,2,5,8,10,12,17,18 |
| ARGO GROUP INTL HOLDINGS LTD | Common equity shares | G0464B107 | 19026 | 587461 SH | DEFINED 1,2,6,8 |
| SALIX PHARMACEUTICALS LTD | Common equity shares | 795435106 | 52634 | 1243092 SH | DEFINED 1,2,5,6,8 |
| SINA CORP | Common equity shares | G81477104 | 6133 | 94838 SH | DEFINED 1,2 |
| UTI WORLDWIDE | Common | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|---|-----------|-------|---------|----|----------------------------|
| INC | Stock | G87210103 | 38857 | 2884927 | SH | DEFINED 1,2,5,6,8,12 |
| WHITE MTNS INS GROUP LTD XOMA CORP | Common Stock Common equity shares | G9618E107 | 45143 | 87936 | SH | DEFINED 1,2,5,6,8,10,12 |
| UBS AG | Common equity shares | 98419J107 | 3747 | 1016011 | SH | DEFINED 1,2 |
| AUDICODES LTD | Common equity shares | H89231338 | 41738 | 3426774 | SH | DEFINED 1 |
| ALVARION LTD | Common Stock | M15342104 | 81 | 32230 | SH | DEFINED 1 |
| CERAGON NETWORKS LTD | Common Stock | M0861T100 | 21 | 42391 | SH | DEFINED 1 |
| CHECK POINT SOFTWARE TECHN | Common equity shares | M22013102 | 222 | 38902 | SH | DEFINED 1 |
| MAGICJACK VOCALTEC LTD | Common Stock | M22465104 | 17654 | 366568 | SH | DEFINED 1,2,5,8,12,18 |
| CHICAGO BRIDGE & IRON CO | Similar to ADR Certificates representing ordinary shares | M6787E101 | 6628 | 270188 | SH | DEFINED 1,2,6 |
| CNH GLOBAL NV | Common equity shares | 167250109 | 38198 | 1002824 | SH | DEFINED 1,2,5,6,17 |
| CORE LABORATORIES NV | Common equity shares | N20935206 | 11313 | 291774 | SH | DEFINED 1,2,5 |
| ORTHOFIX INTERNATIONAL NV | Common equity shares | N22717107 | 44047 | 362649 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| QIAGEN NV | Common Stock | N6748L102 | 16198 | 362133 | SH | DEFINED 1,2,6,8 |
| SAPIENS INTERNATIONAL CORP | Common equity shares | N72482107 | 40590 | 2193006 | SH | DEFINED 1,2,6 |
| STEINER LEISURE LTD | Common equity shares | N7716A151 | 525 | 144433 | SH | DEFINED 1,2 |
| ROYAL CARIBBEAN CRUISES LTD | Common equity shares | P8744Y102 | 12309 | 264437 | SH | DEFINED 1,2,5,6,8 |
| AFC ENTERPRISES INC | Common Stock | V7780T103 | 79657 | 2636894 | SH | DEFINED 1,2,5,8,10,12,18 |
| SEATTLE GENETICS INC | Common Stock | 00104Q107 | 10827 | 440164 | SH | DEFINED 1,2,6,8 |
| GMX RESOURCES INC | Common Stock | 812578102 | 72432 | 2687543 | SH | DEFINED 1,2,5,6,8 |
| NUSTAR ENERGY LP | Common Stock | 38011M108 | 35 | 45351 | SH | DEFINED 1 |
| DR REDDY`S LABORATORIES LTD | Limited Partnership American Depository Receipt | 67058H102 | 3194 | 62777 | SH | DEFINED 1 |
| PENDRELL CORP | Common Stock | 256135203 | 16819 | 545028 | SH | DEFINED 1,2,4,5,6,8 |
| | Common Stock | 70686R104 | 2735 | 2420561 | SH | DEFINED 1,2,6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|------------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|-----------------|----------------------|
| DONEGAL GROUP INC | Common equity shares | 257701201 | 2290 | 163191 | SH | | DEFINED | 1,2 |
| ENTERPRISE FINL SERVICES CP | Common equity shares | 293712105 | 3497 | 257172 | SH | | DEFINED | 1,2 |
| KINDRED HEALTHCARE INC | Common equity shares | 494580103 | 12348 | 1085259 | SH | | DEFINED | 1,2,5,6,8 |
| GENON ENERGY INC | Common equity shares | 37244E107 | 41942 | 16580558 | SH | | DEFINED | 1,2,5,6,8,12 |
| RETRACTABLE TECHNOLOGIES INC | Common equity shares | 76129W105 | 18 | 15700 | SH | | DEFINED | 1 |
| KINDER MORGAN MANAGEMENT LLC | Common equity shares | 49455U100 | 66479 | 870043 | SH | | DEFINED | 1,2,5,6,8,10,12,18 |
| ZHONE TECHNOLOGIES INC | Common Stock | 98950P884 | 12 | 19855 | SH | | DEFINED | 1 |
| GLOBAL POWER EQUIPMENT GROUP | Common Stock | 37941P306 | 4982 | 269737 | SH | | DEFINED | 1,2,6 |
| ACURA PHARMACEUTICALS INC | Common equity shares | 00509L703 | 241 | 138998 | SH | | DEFINED | 1,2 |
| PREFERRED BANK LOS ANGELES | Common equity shares | 740367404 | 2171 | 152976 | SH | | DEFINED | 1,2 |
| BRIDGE CAPITAL HOLDINGS | Common equity shares | 108030107 | 2146 | 138599 | SH | | DEFINED | 1,2 |
| TASER INTERNATIONAL INC | Common equity shares | 87651B104 | 7586 | 1258882 | SH | | DEFINED | 1,2,5,6,8 |
| ALLIANCE DATA SYSTEMS CORP | Common equity shares | 018581108 | 247792 | 1745637 | SH | | DEFINED | 1,2,5,6,8,10,12,18 |
| JOY GLOBAL INC | Common Stock | 481165108 | 286645 | 5113264 | SH | | DEFINED | 1,2,5,6,8,10,12,18,1 |
| RAPTOR PHARMACEUTICAL CORP | Common equity shares | 75382F106 | 4022 | 722773 | SH | | DEFINED | 1,2,6 |
| BANNER CORP | Common equity shares | 06652V208 | 8513 | 314133 | SH | | DEFINED | 1,2,8 |
| GRUPO TELEVISA SAB | American Depository Receipt | 40049J206 | 2462 | 104724 | SH | | DEFINED | 1,2,4,5,6 |
| SK TELECOM CO LTD | American Depository Receipt | 78440P108 | 6491 | 446260 | SH | | DEFINED | 1,2,4,5,6 |
| PHOENIX | Common | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|-------------------------------------|-----------|--------|---------|----|----------------------------|
| COMPANIES INC | equity shares | 71902E604 | 3365 | 109700 | SH | DEFINED 1,2,6,8 |
| MOSYS INC | Common equity shares | 619718109 | 1872 | 463014 | SH | DEFINED 1,2 |
| WRIGHT MEDICAL GROUP INC | Common equity shares | 98235T107 | 16192 | 732262 | SH | DEFINED 1,2,6,8 |
| INLAND REAL ESTATE CORP | Real Estate Investment Trust | 457461200 | 19038 | 2307542 | SH | DEFINED 1,2,3,6,8 |
| HDFC BANK LTD | American Depository Receipt | 40415F101 | 39883 | 1061327 | SH | DEFINED 1,2,4,5,6,8 |
| NATUS MEDICAL INC | Common Stock | 639050103 | 7324 | 560478 | SH | DEFINED 1,2,6,8 |
| BIOSANTE PHARMACEUTICALS INC | Common equity shares | 09065V302 | 24 | 13063 | SH | DEFINED 1 |
| INERGY LP | Misc Equity | 456615103 | 2134 | 112134 | SH | DEFINED 1 |
| ALLIANCE HEALTHCARE SVCS INC | Common equity shares | 018606202 | 30 | 21474 | SH | DEFINED 1 |
| PDF SOLUTIONS INC | Common equity shares | 693282105 | 4749 | 347708 | SH | DEFINED 1,2 |
| BUNGE LTD | Common equity shares | G16962105 | 195435 | 2914779 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FRONTLINE LTD | Common equity shares | G3682E127 | 3415 | 889066 | SH | DEFINED 1,2,6 |
| OMNICELL INC | Common equity shares | 68213N109 | 9946 | 715494 | SH | DEFINED 1,2,6,8 |
| ALTERRA CAPITAL HOLDINGS LTD | Common Stock | G0229R108 | 37599 | 1570494 | SH | DEFINED 1,2,5,6,8 |
| CANADIAN PACIFIC RAILWAY LTD | Common equity shares | 13645T100 | 408 | 4920 | SH | DEFINED 1 |
| XPO LOGISTICS INC | Common Stock | 983793100 | 3310 | 270326 | SH | DEFINED 1,2,6 |
| TIMBERLINE RESOURCES CORP | Common equity shares | 887133106 | 10 | 24700 | SH | DEFINED 1 |
| GLADSTONE CAPITAL CORP | Common equity shares | 376535100 | 3736 | 427004 | SH | DEFINED 1,2,8 |
| GIVEN IMAGING | Common Stock | M52020100 | 175 | 12097 | SH | DEFINED 1 |
| CHARTER FINANCIAL CORP/ GA | Common Stock | 16122M100 | 961 | 98671 | SH | DEFINED 1,2 |
| DELCATH SYSTEMS INC | Common equity shares | 24661P104 | 46 | 28523 | SH | DEFINED 1 |
| CROSS COUNTRY HEALTHCARE INC | Common equity shares | 227483104 | 2614 | 554369 | SH | DEFINED 1,2 |
| PVR PARTNERS LP | Composition of more than 1 security | 693665101 | 2204 | 86851 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|-----------------------------|-----------|--------|---------|----|---------|------------------------------|
| MAHANAGAR TELEPHONE NIGAM | American Depository Receipt | 559778402 | 60 | 50035 | SH | DEFINED | 1 |
| AMERIGROUP CORP | Common equity shares | 03073T102 | 177056 | 1936543 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| AMN HEALTHCARE SERVICES INC | Common equity shares | 001744101 | 7424 | 738070 | SH | DEFINED | 1, 2, 8 |
| ADVISORY BOARD CO | Common equity shares | 00762W107 | 28569 | 597367 | SH | DEFINED | 1, 2, 6, 8 |
| ACUITY BRANDS INC | Common equity shares | 00508Y102 | 93415 | 1475940 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| WEIGHT WATCHERS INTL INC | Common equity shares | 948626106 | 19139 | 362483 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| OI SA | American Depository Receipt | 670851203 | 13952 | 3470928 | SH | DEFINED | 1, 2, 4, 5, 6, 10 |
| VCA ANTECH INC | Common equity shares | 918194101 | 48566 | 2461465 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ALERE INC | Common Stock | 01449J105 | 22443 | 1151282 | SH | DEFINED | 1, 2, 5, 6, 8 |
| STAGE STORES INC | Common equity shares | 85254C305 | 24136 | 1146281 | SH | DEFINED | 1, 2, 5, 6, 8 |
| MCG CAPITAL CORP | Common equity shares | 58047P107 | 7231 | 1568355 | SH | DEFINED | 1, 2, 6, 8 |
| ALUMINUM CORP CHINA LTD | American Depository Receipt | 022276109 | 447 | 44088 | SH | DEFINED | 4, 6 |
| CENTENE CORP | Common equity shares | 15135B101 | 43235 | 1155653 | SH | DEFINED | 1, 2, 5, 6, 8 |
| FIVE STAR QUALITY CARE INC | Common Stock | 33832D106 | 3155 | 617438 | SH | DEFINED | 1, 2 |
| WESTFIELD FINANCIAL INC | Common equity shares | 96008P104 | 3827 | 511009 | SH | DEFINED | 1, 2 |
| BANCO DE CHILE | American Depository Receipt | 059520106 | 2137 | 25623 | SH | DEFINED | 1, 2, 5 |
| ENDEAVOUR INTERNATIONAL CORP | Common Stock | 29259G200 | 6348 | 656826 | SH | DEFINED | 1, 2, 6, 8 |
| HOUSTON AMERN ENERGY CORP | Common equity shares | 44183U100 | 22 | 24765 | SH | DEFINED | 1, 2 |
| SYNAPTICS INC | Common equity shares | 87157D109 | 17834 | 742453 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LORILLARD INC | Common equity shares | 544147101 | 572152 | 4913290 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| COGENT COMMUNICATIONS GRP | Common equity shares | 19239V302 | 19072 | 829593 | SH | DEFINED | 1, 2, 5, 6, 8 |
| SUNOCO LOGISTICS | Composition | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|--|---|-----------|--------|-------------|----------------------------|
| PARTNERS LP | of more than 1 security | 86764L108 | 3360 | 72033 SH | DEFINED 1 |
| ISHARES S&P 500 FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287200 | 3046 | 21100 SH | DEFINED 6 |
| ISHARES RUSSELL 1000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287622 | 5326 | 67030 SH | DEFINED 1 |
| ISHARES S&P SMALL CAP 600 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287804 | 136522 | 1771393 SH | DEFINED 1,2 |
| MVC CAPITAL INC. | Common equity shares | 553829102 | 4756 | 371442 SH | DEFINED 1,2,8 |
| MANTECH INTL CORP | Common equity shares | 564563104 | 19512 | 812941 SH | DEFINED 1,2,5,6,8,12,18 |
| AMBASSADORS GROUP INC | Common equity shares | 023177108 | 80 | 14769 SH | DEFINED 1 |
| GAMESTOP CORP | Common equity shares | 36467W109 | 126145 | 6006933 SH | DEFINED 1,2,5,6,8,10,12,18 |
| COMSTOCK MINING INC | Common equity shares | 205750102 | 41 | 12400 SH | DEFINED 1 |
| ASBURY AUTOMOTIVE GROUP INC | Common equity shares | 043436104 | 22737 | 813378 SH | DEFINED 1,2,5,6,8 |
| DOVER DOWNS GAMING & ENTMT | Common equity shares | 260095104 | 34 | 13664 SH | DEFINED 1 |
| CALAVO GROWERS INC | Common equity shares | 128246105 | 5517 | 220430 SH | DEFINED 1,2,6,8 |
| UNITED COMMUNITY BANKS INC | Common equity shares | 90984P303 | 6178 | 736396 SH | DEFINED 1,2,6,8 |
| VALE SA | American Depository Receipt | 91912E105 | 230915 | 12900266 SH | DEFINED 1,2,4,5,6,8,10,18 |
| VANGUARD ETF TOTAL STOCK MARKET | Investments that contain a pool of | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|---|-----------|--------|---------|----|---------|--------------------|
| | securities representing a specific index and are built like | | | | | | |
| JETBLUE AIRWAYS CORP | Common equity shares | 922908769 | 1316 | 17860 | SH | DEFINED | 1 |
| LIN TV CORP | Common equity shares | 477143101 | 39021 | 8146813 | SH | DEFINED | 1,2,5,6,12,17,18 |
| REGAL ENTERTAINMENT GROUP | Common equity shares | 532774106 | 2673 | 607860 | SH | DEFINED | 1,2 |
| CIA SANEAMENTO BASICO ESTADO | American Depository Receipt | 20441A102 | 74995 | 923478 | SH | DEFINED | 1,2,4,5,6,10,18 |
| AEROPOSTALE INC | Common equity shares | 007865108 | 46943 | 3469971 | SH | DEFINED | 1,2,5,6,8,12,17 |
| VERINT SYSTEMS INC | Common Stock | 92343X100 | 10500 | 382706 | SH | DEFINED | 1,2,6,8 |
| COMPUTER PROGRAMS & SYSTEMS MARKWEST ENERGY PARTNERS LP | Common equity shares | 205306103 | 11975 | 215555 | SH | DEFINED | 1,2,6,8 |
| AU OPTRONICS CORP | Limited Partnership American Depository Receipt | 570759100 | 6551 | 120383 | SH | DEFINED | 1 |
| NETFLIX INC | Common equity shares | 002255107 | 2728 | 784573 | SH | DEFINED | 1,2,4,5,6,8 |
| ENPRO INDUSTRIES INC | Common equity shares | 64110L106 | 124842 | 2293296 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| OVERSTOCK.COM INC | Common equity shares | 29355X107 | 14284 | 396730 | SH | DEFINED | 1,2,5,6,8 |
| PACER INTERNATIONAL INC | Common equity shares | 690370101 | 2425 | 234390 | SH | DEFINED | 1,2,6 |
| WESTWOOD HOLDINGS GROUP INC | Common equity shares | 69373H106 | 2668 | 670312 | SH | DEFINED | 1,2,6,8 |
| BIG 5 SPORTING GOODS CORP | Common equity shares | 961765104 | 4180 | 107153 | SH | DEFINED | 1,2 |
| NASDAQ OMX GROUP INC | Common equity shares | 08915P101 | 3677 | 369676 | SH | DEFINED | 1,2,8 |
| SANOFI | American Depository Receipt | 631103108 | 121118 | 5198995 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| RUSH ENTERPRISES INC | Common equity shares | 80105N105 | 911 | 21145 | SH | DEFINED | 1,2 |
| KIRKLAND`S INC | Common Stock | 781846209 | 11125 | 577456 | SH | DEFINED | 1,2,6,8 |
| RANDGOLD | American | 497498105 | 2923 | 294269 | SH | DEFINED | 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| RESOURCES LTD | Depository Receipt | 752344309 | 1194 | 9710 | SH | DEFINED | 1 |
| RED ROBIN GOURMET BURGERS | Common equity shares | 75689M101 | 8582 | 263516 | SH | DEFINED | 1, 2, 6, 8 |
| BIODELIVERY SCIENCES INTL | Common equity shares | 09060J106 | 2246 | 355509 | SH | DEFINED | 1, 2 |
| LEAPFROG ENTERPRISES INC | Common equity shares | 52186N106 | 8427 | 934289 | SH | DEFINED | 1, 2, 6 |
| FIRST PACTRUST BANCORP | Common equity shares | 33589V101 | 1662 | 132693 | SH | DEFINED | 1, 2 |
| TRAVELZOO INC | Common equity shares | 89421Q106 | 2458 | 104363 | SH | DEFINED | 1, 2, 6, 8 |
| SAIA INC | Common equity shares | 78709Y105 | 5610 | 278652 | SH | DEFINED | 1, 2, 5 |
| CIMAREX ENERGY CO | Common equity shares | 171798101 | 165082 | 2819412 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| NEWCASTLE INVESTMENT CORP | Real Estate Investment Trust | 65105M108 | 1023 | 135768 | SH | DEFINED | 1, 8 |
| MONTEPELIER RE HOLDINGS | Common equity shares | G62185106 | 26725 | 1207657 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ENBRIDGE ENERGY MGMT LLC | Common equity shares | 29250X103 | 2558 | 80787 | SH | DEFINED | 1, 5, 6, 8 |
| NATURAL RESOURCE PARTNERS LP | Limited Partnership | 63900P103 | 1407 | 67876 | SH | DEFINED | 1 |
| DICKS SPORTING GOODS INC | Common equity shares | 253393102 | 160225 | 3090151 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| TAYLOR CAPITAL GROUP INC | Common equity shares | 876851106 | 4276 | 249695 | SH | DEFINED | 1, 2 |
| NATURAL GAS SERVICES GROUP | Common equity shares | 63886Q109 | 3808 | 254892 | SH | DEFINED | 1, 2 |
| WYNN RESORTS LTD | Common equity shares | 983134107 | 343108 | 2972126 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| PLATINUM UNDERWRITERS HLDG | Common equity shares | G7127P100 | 28811 | 704976 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| MARTIN MIDSTREAM PARTNERS LP | Limited Partnership | 573331105 | 546 | 15883 | SH | DEFINED | 1 |
| OVERHILL FARMS INC | Common equity shares | 690212105 | 47 | 10520 | SH | DEFINED | 1 |
| CEVA INC | Common Stock | 157210105 | 6327 | 439733 | SH | DEFINED | 1, 2, 6, 8 |
| PORTFOLIO RECOVERY ASSOC INC | Common equity shares | 73640Q105 | 35671 | 341601 | SH | DEFINED | 1, 2, 6, 8, 17 |
| CHINA TELECOM | American | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|-----------------------------|-----------|--------|----------|----|-----------------------------------|
| CORP LTD | Depository Receipt | 169426103 | 675 | 11652 | SH | DEFINED 1, 4, 6 |
| SEKOMYX INC | Common equity shares | 81724Q107 | 46 | 24871 | SH | DEFINED 1 |
| NII HOLDINGS INC | Common equity shares | 62913F201 | 20165 | 2569460 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| COSI INC | Common equity shares | 22122P101 | 29 | 37451 | SH | DEFINED 1 |
| SAFETY INSURANCE GROUP INC | Common equity shares | 78648T100 | 11126 | 242437 | SH | DEFINED 1, 2, 6, 8, 17 |
| SEAGATE TECHNOLOGY PLC | Common equity shares | G7945M107 | 418747 | 13507825 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| CROSSTEX ENERGY LP | Limited Partnership | 22765U102 | 755 | 49004 | SH | DEFINED 1 |
| GOLAR LNG LTD | Common Stock | G9456A100 | 16420 | 425485 | SH | DEFINED 1, 2, 6 |
| ACACIA RESEARCH CORP | Tracking Stock | 003881307 | 26520 | 967607 | SH | DEFINED 1, 2, 5, 6, 8, 17 |
| PLAINS EXPLORATION & PROD CO | Common equity shares | 726505100 | 176801 | 4718491 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| PROVIDENT FINANCIAL SVCS INC | Common equity shares | 74386T105 | 21162 | 1340390 | SH | DEFINED 1, 2, 5, 6, 8 |
| HALOZYME THERAPEUTICS INC | Common equity shares | 40637H109 | 25071 | 3316189 | SH | DEFINED 1, 2, 5, 6, 8 |
| WARNACO GROUP INC | Common equity shares | 934390402 | 76489 | 1473853 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| INFINITY PROPERTY & CAS CORP | Common equity shares | 45665Q103 | 14159 | 234542 | SH | DEFINED 1, 2, 5, 6, 8 |
| PROCERA NETWORKS INC | Common Stock | 74269U203 | 7136 | 303779 | SH | DEFINED 1, 2, 6 |
| ENDURANCE SPECIALTY HOLDINGS | Common equity shares | G30397106 | 24822 | 644774 | SH | DEFINED 1, 2, 5, 6, 8, 12, 17 |
| HUDSON GLOBAL INC | Common Stock | 443787106 | 2339 | 524490 | SH | DEFINED 1, 2 |
| INTERCONTINENTAL HOTELS GRP | American Depository Receipt | 45857P400 | 878 | 33423 | SH | DEFINED 1 |
| TRUE RELIGION APPAREL INC | Common Stock | 89784N104 | 10630 | 498243 | SH | DEFINED 1, 2, 5, 6, 8 |
| FORMFACTOR INC | Common equity shares | 346375108 | 4928 | 881460 | SH | DEFINED 1, 2, 6, 8 |
| MINDSPEED TECHNOLOGIES INC | Common Stock | 602682205 | 1970 | 568873 | SH | DEFINED 1, 2 |
| CAVCO INDUSTRIES INC | Common equity shares | 149568107 | 5353 | 116644 | SH | DEFINED 1, 2, 5, 6 |
| AXIS CAPITAL HOLDINGS LTD | Common equity shares | G0692U109 | 84799 | 2428443 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|----------|----|-------------------------|
| MOLINA HEALTHCARE INC | Common equity shares | 60855R100 | 14195 | 564392 | SH | DEFINED 1,2,6,8 |
| DTS INC | Common equity shares | 23335C101 | 8237 | 353804 | SH | DEFINED 1,2,6,8 |
| IPASS INC | Common equity shares | 46261V108 | 1411 | 641726 | SH | DEFINED 1,2 |
| NETGEAR INC | Common equity shares | 64111Q104 | 27374 | 717660 | SH | DEFINED 1,2,6,8 |
| CAPITALSOURCE INC | Real Estate Investment Trust | 14055X102 | 98448 | 12987243 | SH | DEFINED 1,2,5,6,8,12 |
| GLADSTONE COMMERCIAL CORP | REIT | 376536108 | 2907 | 159194 | SH | DEFINED 1,2,5 |
| TEXAS CAPITAL BANCSHARES INC | Common equity shares | 88224Q107 | 68641 | 1380829 | SH | DEFINED 1,2,6,8 |
| PROVIDENCE SERVICE CORP | Common equity shares | 743815102 | 3306 | 254558 | SH | DEFINED 1,2 |
| ASHFORD HOSPITALITY TRUST | Real Estate Investment Trust | 044103109 | 14330 | 1705866 | SH | DEFINED 1,2,3,5,6,8 |
| CYTORI THERAPEUTICS INC | Common equity shares | 23283K105 | 3363 | 763147 | SH | DEFINED 1,2 |
| ENTERTAINMENT GAMING ASIA | Common equity shares | 29383V206 | 37 | 18025 | SH | DEFINED 1 |
| NATIONAL FINANCIAL PRTNRS CP | Common equity shares | 63607P208 | 14668 | 868015 | SH | DEFINED 1,2,6,8 |
| CHELSEA THERAPEUTICS INTL | Common equity shares | 163428105 | 55 | 45146 | SH | DEFINED 1,2 |
| JOURNAL COMMUNICATIONS INC | Common equity shares | 481130102 | 6862 | 1319304 | SH | DEFINED 1,2,17 |
| WOORI FINANCE HOLDINGS CO | American Depository Receipt | 981063100 | 631 | 21351 | SH | DEFINED 1,4,5,6 |
| LKQ CORP | Common equity shares | 501889208 | 150789 | 8150668 | SH | DEFINED 1,2,5,6,8,12,18 |
| ADA-ES INC | Common equity shares | 005208103 | 2753 | 116550 | SH | DEFINED 1,2 |
| FIRST POTOMAC REALTY TRUST | Real Estate Investment Trust | 33610F109 | 19381 | 1504854 | SH | DEFINED 1,2,3,6,8 |
| FIRST MARBLEHEAD CORP | Common equity shares | 320771108 | 1145 | 1088211 | SH | DEFINED 1,2,6 |
| QUALITY DISTRIBUTION INC | Common equity shares | 74756M102 | 3184 | 343975 | SH | DEFINED 1,2,6 |
| CINEDIGM DIGITAL CINEMA CORP | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|------------------------------|-----------------------------|-----------|--------|-------------|----------------------------|
| MARLIN BUSINESS SERVICES INC | shares Common equity | 172407108 | 23 | 17000 SH | DEFINED 1 |
| TESSERA TECHNOLOGIES INC | shares Common equity | 571157106 | 2785 | 131358 SH | DEFINED 1,2 |
| CALLIDUS SOFTWARE INC | shares Common equity | 88164L100 | 15513 | 1134166 SH | DEFINED 1,2,5,6,8 |
| WHITING PETROLEUM CORP | shares Common equity | 13123E500 | 2530 | 513133 SH | DEFINED 1,2 |
| BUFFALO WILD WINGS INC | shares Common equity | 966387102 | 105172 | 2219835 SH | DEFINED 1,2,5,6,8,10,12,18 |
| TICC CAPITAL CORP | shares Common equity | 119848109 | 30065 | 350629 SH | DEFINED 1,2,5,6,8 |
| NEXSTAR BROADCASTING GROUP | shares Common equity | 87244T109 | 6432 | 618635 SH | DEFINED 1,2,8,17 |
| CONN`S INC | shares Common equity | 65336K103 | 1603 | 150842 SH | DEFINED 1,2 |
| SYNNEX CORP | shares Common equity | 208242107 | 5537 | 251071 SH | DEFINED 1,2,6,8 |
| CORINTHIAN COLLEGES INC | shares Common equity | 87162W100 | 18548 | 569348 SH | DEFINED 1,2,6,8 |
| CORPBANCA | American Depository Receipt | 218868107 | 4240 | 1782359 SH | DEFINED 1,2,5,6,8 |
| NRG ENERGY INC | shares Common equity | 21987A209 | 4644 | 256934 SH | DEFINED 1,2,4,5,6,10 |
| AMERICAN EQTY INVT LIFE HLDG | shares Common equity | 629377508 | 248951 | 11638254 SH | DEFINED 1,2,5,6,8,10,12,18 |
| ASPEN INSURANCE HOLDINGS LTD | shares Common equity | 025676206 | 13587 | 1168321 SH | DEFINED 1,2,6,8 |
| KRONOS WORLDWIDE INC | shares Common equity | G05384105 | 59449 | 1949810 SH | DEFINED 1,2,5,6,8,12,18 |
| NELNET INC | shares Common equity | 50105F105 | 3378 | 226252 SH | DEFINED 1,2,6,8 |
| COMPASS MINERALS INTL INC | shares Common equity | 64031N108 | 11863 | 499809 SH | DEFINED 1,2,6,8 |
| GLOBAL INDEMNITY PLC | shares Common equity | 20451N101 | 106374 | 1426084 SH | DEFINED 1,2,5,6,8,12 |
| CHINA LIFE INSURANCE (CHN) | American Depository Receipt | G39319101 | 4495 | 205483 SH | DEFINED 1,2,8 |
| UNIVERSAL TECHNICAL INST | shares Common equity | 16939P106 | 1734 | 39970 SH | DEFINED 1,4,5,6 |
| TEMPUR PEDIC INTL | shares Common | 913915104 | 5865 | 428110 SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| INC | equity shares | 88023U101 | 108292 | 3622924 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17, 18 |
| U S GEOTHERMAL INC | Common equity shares | 90338S102 | 13 | 39100 | SH | DEFINED | 1 |
| CROSSTEX ENERGY INC | Common equity shares | 22765Y104 | 11197 | 798036 | SH | DEFINED | 1, 2, 6, 8 |
| GEOEYE INC | Common Stock | 37250W108 | 9209 | 348291 | SH | DEFINED | 1, 2, 6, 8 |
| BANCORP INC | Common equity shares | 05969A105 | 5055 | 492428 | SH | DEFINED | 1, 2, 8 |
| GTX INC | Common equity shares | 40052B108 | 2016 | 440361 | SH | DEFINED | 1, 2 |
| TRW AUTOMOTIVE HOLDINGS CORP | Common equity shares | 87264S106 | 77483 | 1772671 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ASSET ACCEPTANCE CAPITL CP | Common equity shares | 04543P100 | 1348 | 180798 | SH | DEFINED | 1, 2 |
| ASSURANT INC | Common equity shares | 04621X108 | 143442 | 3845636 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HILLTOP HOLDINGS INC | Common equity shares | 432748101 | 8752 | 688663 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DYNAVAX TECHNOLOGIES CORP | Common Stock | 268158102 | 21337 | 4483093 | SH | DEFINED | 1, 2, 6, 8 |
| CLIFTON SAVINGS BANCORP INC | Common equity shares | 18712Q103 | 1638 | 148657 | SH | DEFINED | 1, 2 |
| TNS INC | Common equity shares | 872960109 | 6869 | 459559 | SH | DEFINED | 1, 2, 6, 8 |
| CAPLEASE INC | Real Estate Investment Trust | 140288101 | 7253 | 1402692 | SH | DEFINED | 1, 2, 3, 5, 8, 17 |
| SIGNATURE BANK/ NY | Common equity shares | 82669G104 | 157483 | 2347729 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| ULTRA CLEAN HOLDINGS INC | Common equity shares | 90385V107 | 2822 | 494873 | SH | DEFINED | 1, 2 |
| HORNBECK OFFSHORE SVCS INC | Common equity shares | 440543106 | 31921 | 870956 | SH | DEFINED | 1, 2, 6, 8 |
| CUTERA INC | Common equity shares | 232109108 | 91 | 12244 | SH | DEFINED | 1 |
| KAISER FEDERAL FINANCIAL GRP | Common Stock | 483056107 | 2120 | 140444 | SH | DEFINED | 1, 2, 6, 17 |
| MARCHEX INC | Common Stock | 56624R108 | 1523 | 399205 | SH | DEFINED | 1, 2 |
| SANTARUS INC | Common Stock | 802817304 | 9447 | 1063559 | SH | DEFINED | 1, 2, 6 |
| APOLLO INVESTMENT CORP | Common equity shares | 03761U106 | 52920 | 6724441 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| ARBOR REALTY | Real Estate | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------|----------------------|-----------|-------|---------|----|---------|---------------|
| TRUST INC | Investment Trust | 038923108 | 95 | 15800 | SH | DEFINED | 1 |
| CORCEPT THERAPEUTICS INC | Common equity shares | 218352102 | 1900 | 682027 | SH | DEFINED | 1, 2, 6 |
| EXIDE TECHNOLOGIES | Common Stock | 302051206 | 5284 | 1704207 | SH | DEFINED | 1, 2, 5, 6, 8 |
| ASSURED GUARANTY LTD | Common equity shares | G0585R106 | 31509 | 2313599 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CYTOKINETICS INC | Common Stock | 23282W100 | 30 | 35722 | SH | DEFINED | 1 |
| INTERSECTIONS INC | Common equity shares | 460981301 | 2468 | 234355 | SH | DEFINED | 1, 2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|------------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|---------------------------|
| URANERZ ENERGY CORP | Common equity shares | 91688T104 | 1379 | 847678 | SH | DEFINED | 1, 2, 6 |
| GREENHILL & CO INC | Common equity shares | 395259104 | 52349 | 1011584 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| NUVASIVE INC | Common equity shares | 670704105 | 22497 | 982015 | SH | DEFINED | 1, 2, 6, 8 |
| BLUE NILE INC | Common equity shares | 09578R103 | 17155 | 462454 | SH | DEFINED | 1, 2, 6, 8 |
| HALCON RESOURCES CORP | Common Stock | 40537Q209 | 26672 | 3638933 | SH | DEFINED | 1, 2, 6, 8 |
| GENWORTH FINANCIAL INC | Common equity shares | 37247D106 | 109314 | 20901334 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ACADIA PHARMACEUTICALS INC | Common equity shares | 004225108 | 64 | 25160 | SH | DEFINED | 1 |
| ANGIODYNAMICS INC | Common equity shares | 03475V101 | 5596 | 458545 | SH | DEFINED | 1, 2, 8 |
| CORNERSTONE THERAPEUTICS INC | Common equity shares | 21924P103 | 620 | 120787 | SH | DEFINED | 1, 2 |
| REPUBLIC AIRWAYS HLDGS INC | Common equity shares | 760276105 | 4369 | 943363 | SH | DEFINED | 1, 2, 5, 6 |
| STANDARD PARKING CORP | Common equity shares | 853790103 | 5777 | 257585 | SH | DEFINED | 1, 2, 6, 8 |
| ALNYLAM PHARMACEUTICALS INC | Common Stock | 02043Q107 | 25586 | 1361740 | SH | DEFINED | 1, 2, 5, 6, 8 |
| TPC GROUP INC | Common Stock | 89236Y104 | 9471 | 232240 | SH | DEFINED | 1, 2, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|------------------------------|-----------|--------|----------|----|---------|-----------------------|
| CBRE GROUP INC | Common equity shares | 12504L109 | 223643 | 12148046 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| MOMENTA PHARMACEUTICALS INC | Common Stock | 60877T100 | 23094 | 1585346 | SH | DEFINED | 1,2,5,6,8 |
| MONEYGRAM INTERNATIONAL INC | Common equity shares | 60935Y208 | 4573 | 306456 | SH | DEFINED | 1,2,6,8 |
| SALESFORCE.COM INC | Common equity shares | 79466L302 | 761441 | 4986844 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| GOL LINHAS AEREAS | American Depository Receipt | 38045R107 | 88 | 15372 | SH | DEFINED | 1 |
| INTELLIGENT NEW YORK MORTGAGE TRUST INC | Real Estate Investment Trust | 649604501 | 2737 | 388352 | SH | DEFINED | 1,2 |
| STRATEGIC HOTELS & RESORTS | Real Estate Investment Trust | 86272T106 | 24488 | 4074169 | SH | DEFINED | 1,2,3,6,8 |
| CABELAS INC | Common equity shares | 126804301 | 57995 | 1060615 | SH | DEFINED | 1,2,5,6,8 |
| METALICO INC | Common equity shares | 591176102 | 1847 | 721057 | SH | DEFINED | 1,2 |
| MULTI-FINELINE ELECTRON INC | Common equity shares | 62541B101 | 3907 | 173259 | SH | DEFINED | 1,2,6,8 |
| DESARROLLADORA HOMEX SA | American Depository Receipt | 25030W100 | 602 | 44100 | SH | DEFINED | 1 |
| LIFE TIME FITNESS INC | Common equity shares | 53217R207 | 66911 | 1462881 | SH | DEFINED | 1,2,5,6,8,12 |
| WELLCARE HEALTH PLANS INC | Common equity shares | 94946T106 | 85538 | 1512597 | SH | DEFINED | 1,2,5,6,8,12 |
| HILL INTERNATIONAL INC | Common equity shares | 431466101 | 1785 | 409860 | SH | DEFINED | 1,2,6 |
| HOLLY ENERGY PARTNERS LP | Limited Partnership | 435763107 | 1064 | 16008 | SH | DEFINED | 1 |
| JAMES RIVER COAL CO | Common Stock | 470355207 | 145 | 50152 | SH | DEFINED | 1,8 |
| VIRGIN MEDIA INC | Common equity shares | 92769L101 | 136581 | 4639011 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| DOMINO'S PIZZA INC | Common equity shares | 25754A201 | 45684 | 1211724 | SH | DEFINED | 1,2,5,6,8,17 |
| ACCESS NATIONAL CORP | Common equity shares | 004337101 | 1112 | 81287 | SH | DEFINED | 1,2 |
| ATLAS AIR WORLDWIDE HLDG INC | Common equity shares | 049164205 | 24889 | 482059 | SH | DEFINED | 1,2,5,6,8 |
| SYNTHESIS ENERGY SYSTEMS INC | Common equity shares | 871628103 | 31 | 23100 | SH | DEFINED | 1 |
| BLACKBAUD INC | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|-----------------------|
| | equity shares | 09227Q100 | 21433 | 896045 | SH | DEFINED | 1,2,6,8 |
| IDENIX PHARMACEUTICALS INC | Common equity shares | 45166R204 | 22199 | 4856724 | SH | DEFINED | 1,2,6,8 |
| LG DISPLAY CO LTD | American Depository Receipt | 50186V102 | 2377 | 189028 | SH | DEFINED | 1,2,4,5,6,18 |
| AUXILIUM PHARMA INC | Common Stock | 05334D107 | 40502 | 1655975 | SH | DEFINED | 1,2,5,6,8 |
| PROSPECT CAPITAL CORP | Common equity shares | 74348T102 | 32648 | 2833747 | SH | DEFINED | 1,2,6,8 |
| GRAMERCY CAPITAL CORP | Real Estate Investment Trust | 384871109 | 2270 | 754156 | SH | DEFINED | 1,2 |
| MANNKIND CORP | Common equity shares | 56400P201 | 5080 | 1763837 | SH | DEFINED | 1,2,6,8 |
| VOLTERRA SEMICONDUCTOR CORP | Common equity shares | 928708106 | 11287 | 516111 | SH | DEFINED | 1,2,6,8,17 |
| ENERSYS INC | Common equity shares | 29275Y102 | 35828 | 1015202 | SH | DEFINED | 1,2,5,6,8,17 |
| COMMERCIAL VEHICLE GROUP INC | Common equity shares | 202608105 | 3810 | 517945 | SH | DEFINED | 1,2,6,8 |
| BIOMED REALTY TRUST INC | Real Estate Investment Trust | 09063H107 | 115886 | 6190610 | SH | DEFINED | 1,2,3,5,6,8,12 |
| EMERALD OIL INC | Common Stock | 29101U100 | 522 | 629803 | SH | DEFINED | 1,2 |
| KITE REALTY GROUP TRUST | Real Estate Investment Trust | 49803T102 | 9367 | 1836222 | SH | DEFINED | 1,2,3,5,6,8 |
| WESTLAKE CHEMICAL CORP | Common equity shares | 960413102 | 17576 | 240529 | SH | DEFINED | 1,2,6,8 |
| AMERICAN CAMPUS COMMUNITIES | Real Estate Investment Trust | 024835100 | 162487 | 3702960 | SH | DEFINED | 1,2,3,5,6,8,12,18 |
| EXTRA SPACE STORAGE INC | Real Estate Investment Trust | 30225T102 | 93367 | 2807975 | SH | DEFINED | 1,2,3,6,8 |
| LEAP WIRELESS INTL INC | Common equity shares | 521863308 | 7242 | 1061643 | SH | DEFINED | 1,2,5,6,8 |
| GOOGLE INC | Common equity shares | 38259P508 | 8297399 | 10997226 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| COHEN & STEERS INC | Common equity shares | 19247A100 | 9598 | 324014 | SH | DEFINED | 1,2,6,8 |
| ZIOPHARM ONCOLOGY INC | Common equity shares | 98973P101 | 9161 | 1681331 | SH | DEFINED | 1,2,6,8 |
| HAYNES INTERNATIONAL INC | Common equity shares | 420877201 | 20523 | 393579 | SH | DEFINED | 1,2,6,8 |
| BEACON ROOFING SUPPLY INC | Common equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------|-------------|-----------|--------|---------|----|---------|------------------------------|
| TATA MOTORS LTD | shares | 073685109 | 23721 | 832318 | SH | DEFINED | 1, 2, 5, 6, 8 |
| | American | | | | | | |
| | Depository | | | | | | |
| CPFL ENERGIA SA | Receipt | 876568502 | 22576 | 879095 | SH | DEFINED | 1, 2, 4, 5, 6, 8 |
| | American | | | | | | |
| | Depository | | | | | | |
| 51JOB INC -ADR | Receipt | 126153105 | 9802 | 447448 | SH | DEFINED | 1, 2, 4, 5, 6, 10 |
| | American | | | | | | |
| | Depository | | | | | | |
| SI FINANCIAL | Receipt | 316827104 | 746 | 16663 | SH | DEFINED | 1, 2 |
| GROUP INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 78425V104 | 1476 | 125865 | SH | DEFINED | 1, 2 |
| ARES CAPITAL CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 04010L103 | 45917 | 2679056 | SH | DEFINED | 1, 2, 6, 8 |
| TEXAS ROADHOUSE | Common | | | | | | |
| INC | equity | | | | | | |
| | shares | 882681109 | 20439 | 1195224 | SH | DEFINED | 1, 2, 6, 8 |
| THERAVANCE INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 88338T104 | 52371 | 2021233 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NEW YORK & CO | Common | | | | | | |
| INC | equity | | | | | | |
| | shares | 649295102 | 1746 | 464960 | SH | DEFINED | 1, 2, 6 |
| THOMAS | Common | | | | | | |
| PROPERTIES | equity | | | | | | |
| GROUP | shares | 884453101 | 2369 | 406913 | SH | DEFINED | 1, 2 |
| HURON | Common | | | | | | |
| CONSULTING | equity | | | | | | |
| GROUP INC | shares | 447462102 | 14069 | 404150 | SH | DEFINED | 1, 2, 5, 6, 8 |
| LOCAL CORP | Common | | | | | | |
| | equity | | | | | | |
| | shares | 53954W104 | 64 | 31673 | SH | DEFINED | 1, 2 |
| SUNSTONE HOTEL | Real Estate | | | | | | |
| INVESTORS INC | Investment | | | | | | |
| | Trust | 867892101 | 49479 | 4498089 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 17 |
| TOWER GROUP INC | Common | | | | | | |
| | equity | | | | | | |
| | shares | 891777104 | 15972 | 823637 | SH | DEFINED | 1, 2, 6, 8 |
| CUBESMART | Real Estate | | | | | | |
| | Investment | | | | | | |
| | Trust | 229663109 | 44862 | 3485476 | SH | DEFINED | 1, 2, 3, 6, 8 |
| NORTHSTAR | Real Estate | | | | | | |
| REALTY FINANCE | Investment | | | | | | |
| CP | Trust | 66704R100 | 14693 | 2310045 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BUILD-A-BEAR | Common | | | | | | |
| WORKSHOP INC | equity | | | | | | |
| | shares | 120076104 | 57 | 14500 | SH | DEFINED | 1 |
| CALAMOS ASSET | Common | | | | | | |
| MANAGEMENT | equity | | | | | | |
| INC | shares | 12811R104 | 4825 | 414612 | SH | DEFINED | 1, 2, 6, 8 |
| DREAMWORKS | Common | | | | | | |
| ANIMATION INC | Stock | 26153C103 | 33933 | 1764884 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| DIGITAL REALTY | Real Estate | | | | | | |
| TRUST INC | Investment | | | | | | |
| | Trust | 253868103 | 252558 | 3615598 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 18 |
| NORTHWESTERN | Common | | | | | | |
| CORP | equity | | | | | | |
| | shares | 668074305 | 32593 | 899650 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| MARKETAXESS | Common | | | | | | |
| HOLDINGS INC | equity | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|------------------------------|---|-----------|--------|------------|----------------------------|
| COPANO ENERGY LLC | shares Common equity | 57060D108 | 21076 | 667077 SH | DEFINED 1,2,6,8 |
| NGP CAPITAL RESOURCES CO. | shares Common equity | 217202100 | 2785 | 84452 SH | DEFINED 1 |
| RAND LOGISTICS INC | shares Common equity | 62912R107 | 2877 | 385994 SH | DEFINED 1,2 |
| ORMAT TECHNOLOGIES INC | shares Common equity | 752182105 | 1655 | 219633 SH | DEFINED 1,2 |
| SPDR GOLD TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 686688102 | 6336 | 337928 SH | DEFINED 1,2,8 |
| MONOLITHIC POWER SYSTEMS INC | Common Stock | 78463V107 | 275553 | 1601870 SH | DEFINED 1,2,6,10 |
| REXAHN PHARMACEUTICALS INC | Common equity shares | 609839105 | 12593 | 637360 SH | DEFINED 1,2,6,8 |
| HOME FEDERAL BANCORP INC | Common equity shares | 761640101 | 18 | 36000 SH | DEFINED 1 |
| SYMMETRY MEDICAL INC | Common equity shares | 43710G105 | 2995 | 264459 SH | DEFINED 1,2,5 |
| BILL BARRETT CORP | Common equity shares | 871546206 | 6646 | 671955 SH | DEFINED 1,2,8 |
| MARKET LEADER INC | Common equity shares | 06846N104 | 54442 | 2198100 SH | DEFINED 1,2,5,6,8,12 |
| BLUELINX HOLDINGS INC | Common equity shares | 57056R103 | 1652 | 246391 SH | DEFINED 1,2 |
| KNOLL INC | Common equity shares | 09624H109 | 592 | 253789 SH | DEFINED 1,2 |
| LAS VEGAS SANDS CORP | Common equity shares | 498904200 | 12458 | 893296 SH | DEFINED 1,2,6,8 |
| MACQUARIE INFRASTRUCT CO LLC | Closed end mutual fund | 517834107 | 281380 | 6068093 SH | DEFINED 1,2,5,6,8,10,12,18 |
| HERBALIFE LTD | Common equity shares | 55608B105 | 1282 | 30912 SH | DEFINED 1,8 |
| WARREN RESOURCES INC | Common Stock | G4412G101 | 115985 | 2446948 SH | DEFINED 1,2,5,6,8,10,12,18 |
| NAVIOS MARITIME HOLDINGS INC | Common equity shares | 93564A100 | 4497 | 1478443 SH | DEFINED 1,2,6,8 |
| PHH CORP | Common equity | Y62196103 | 56 | 15693 SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|---|-----------|--------|----------|----|---------|-------------------------------|
| CELANESE CORP | shares Common equity | 693320202 | 25793 | 1267554 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SEABRIGHT HOLDINGS INC | shares Common | 150870103 | 116668 | 3077295 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| EDUCATION REALTY TRUST INC | Stock Real Estate Investment Trust | 811656107 | 4081 | 370865 | SH | DEFINED | 1, 2, 8 |
| GFI GROUP INC | Common Stock | 28140H104 | 34800 | 3192377 | SH | DEFINED | 1, 2, 3, 6, 8 |
| DFC GLOBAL CORP | Common equity shares | 361652209 | 4460 | 1401711 | SH | DEFINED | 1, 2, 8 |
| NATIONAL INTERSTATE CORP | Common Stock | 23324T107 | 13640 | 795367 | SH | DEFINED | 1, 2, 6, 8 |
| W&T OFFSHORE INC | Common equity shares | 63654U100 | 2880 | 111546 | SH | DEFINED | 1, 2 |
| DRYSHIPS INC | Common equity shares | 92922P106 | 25384 | 1351517 | SH | DEFINED | 1, 2, 6, 8 |
| AMERICAN REPROGRAPHICS CO | Common equity shares | Y2109Q101 | 639 | 273091 | SH | DEFINED | 1, 2, 5 |
| CORE MARK HOLDING CO INC | Common equity shares | 029263100 | 2700 | 633015 | SH | DEFINED | 1, 2, 6, 8 |
| THRESHOLD PHARMACEUTICALS | Common equity shares | 218681104 | 8792 | 182829 | SH | DEFINED | 1, 2, 5, 8 |
| WINDSTREAM CORP | Common Stock | 885807206 | 5327 | 735587 | SH | DEFINED | 1, 2, 6 |
| PRESTIGE BRANDS HOLDINGS | Common equity shares | 97381W104 | 246729 | 24404788 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| HUNTSMAN CORP | Common equity shares | 74112D101 | 16240 | 957548 | SH | DEFINED | 1, 2, 6, 8 |
| UNIVERSAL TRUCKLOAD SERVICES | Common equity shares | 447011107 | 40636 | 2721953 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| ENTERPRISE BANCORP INC/MA | Common equity shares | 91388P105 | 1996 | 124983 | SH | DEFINED | 1, 2 |
| ALPHA NATURAL RESOURCES INC | Common equity shares | 293668109 | 1486 | 86975 | SH | DEFINED | 1, 2 |
| REVETT MINERALS INC | Common equity shares | 02076X102 | 87566 | 13327957 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| WRIGHT EXPRESS CORP | Common equity shares | 76150520 | 1126 | 316308 | SH | DEFINED | 1, 2, 6 |
| DOLBY LABORATORIES INC | Common equity shares | 98233Q105 | 95706 | 1372607 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SARATOGA RESOURCES INC | Common Stock | 25659T107 | 51321 | 1567239 | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18, 19 |
| KEARNY FINANCIAL CORP | Common equity shares | 803521103 | 1236 | 225710 | SH | DEFINED | 1, 2 |
| | | 487169104 | 2544 | 260987 | SH | DEFINED | 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|--|---|-----------|-------|------------|----------------------------|
| TRIANGLE PETROLEUM CORP | Common equity shares | 89600B201 | 4545 | 635017 SH | DEFINED 1,2,6 |
| BOFI HOLDING INC | Common Stock | 05566U108 | 5277 | 202654 SH | DEFINED 1,2,6 |
| DIANA SHIPPING INC | Common equity shares | Y2066G104 | 652 | 100911 SH | DEFINED 1,2,5 |
| FREIGHTCAR AMERICA INC | Common equity shares | 357023100 | 3909 | 219743 SH | DEFINED 1,2,8 |
| DEXCOM INC | Common Stock | 252131107 | 18484 | 1229445 SH | DEFINED 1,2,6,8 |
| VERIFONE SYSTEMS INC | Common equity shares | 92342Y109 | 96731 | 3473257 SH | DEFINED 1,2,5,6,8,10,12,18 |
| MORNINGSTAR INC | Common equity shares | 617700109 | 19603 | 312895 SH | DEFINED 1,2,5,6,8 |
| LAZARD LTD | Common equity shares | G54050102 | 34189 | 1169620 SH | DEFINED 1,2,5,6 |
| TEEKAY LNG PARTNERS LP | Limited Partnership | Y8564M105 | 1524 | 40510 SH | DEFINED 1 |
| ZUMIEZ INC | Common equity shares | 989817101 | 20102 | 724877 SH | DEFINED 1,2,6,8 |
| CITI TRENDS INC | Common equity shares | 17306X102 | 3267 | 260155 SH | DEFINED 1,2,6,8 |
| ROCKVILLE FINANCIAL INC | Common equity shares | 774188106 | 6632 | 541331 SH | DEFINED 1,2,5,6,8 |
| ISHARES MSCI BRAZIL (FREE) INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286400 | 10266 | 189948 SH | DEFINED 1,10,12 |
| ISHARES MSCI CANADA INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286509 | 64822 | 2277630 SH | DEFINED 1,2 |
| ISHARES MSCI UNITED KINGDOM INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286699 | 9908 | 569097 SH | DEFINED 1 |
| ISHARES MSCI TAIWAN INDEX | Investments that contain | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|---------------------------------------|---|-----------|--------|------------|-----------------|
| FUND | a pool of securities representing a specific index and are built like mutu | 464286731 | 73721 | 5518026 SH | DEFINED 1,6,10 |
| ISHARES MSCI KOREA INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286772 | 2464 | 41664 SH | DEFINED 6,10,12 |
| ISHARES MSCI SOUTH AFRICA INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286780 | 789 | 11810 SH | DEFINED 10 |
| ISHARES MSCI MEXICO (FREE) INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464286822 | 425 | 6500 SH | DEFINED 10 |
| ISHARES BARCLAYS TIPS BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287176 | 126833 | 1041665 SH | DEFINED 1,2 |
| ISHARES FTSE CHINA 25 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287184 | 1250 | 36140 SH | DEFINED 1,10 |
| ISHARES BARCLAYS AGGREGATE BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287226 | 1315 | 11697 SH | DEFINED 1 |
| ISHARES MSCI | Investments | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|---|-----------|--------|----------|----|------------------|
| EMERGING MARKETS INDEX FUND | that contain a pool of securities representing a specific index and are built like mutu | 464287234 | 21346 | 516624 | SH | DEFINED 1 |
| ISHARES IBOXX \$ INVESTOP INVESTMENT GRADE BOND FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287242 | 210131 | 1725638 | SH | DEFINED 1,2 |
| ISHARES MSCI EAFE INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287465 | 565103 | 10662310 | SH | DEFINED 1,2,6,12 |
| ISHARES RUSSELL 2000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287655 | 2651 | 31768 | SH | DEFINED 1,17 |
| ISHARES RUSSELL 3000 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287689 | 421 | 4964 | SH | DEFINED 1 |
| SPDR S&P MIDCAP 400 ETF TRUST | USA: Common Stock | 78467Y107 | 92971 | 516735 | SH | DEFINED 1,2 |
| MORGAN STANLEY INDIA INVESTMENT FUND INC. | Closed end mutual fund | 61745C105 | 384 | 21956 | SH | DEFINED 1 |
| ENERGY SELECT SECTOR SPDR FUND | USA: Common Stock | 81369Y506 | 5913 | 80476 | SH | DEFINED 1,2 |
| UTILITIES SELECT SECTOR SPDR FUND | USA: Common Stock | 81369Y886 | 1814 | 49829 | SH | DEFINED 6,17 |
| SPDR STOXX EUROPE 50 ETF | Investments that contain a pool of securities representing | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|-------------------------------------|--|-----------|--------|------------|---------------|
| SPDR EURO STOXX 50 ETF | a specific index and are built like mutu Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X103 | 1816 | 57491 SH | DEFINED 2 |
| SPDR DOW JONES REIT ETF | USA: Common Stock | 78463X202 | 9324 | 300473 SH | DEFINED 2,10 |
| VANGUARD ETF REIT | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A607 | 59482 | 826636 SH | DEFINED 1,2,8 |
| ISHARES GOLD TRUST | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908553 | 163650 | 2518855 SH | DEFINED 1,2 |
| VANGUARD ETF EMERGING MARKETS | Investments that contain a pool of securities representing a specific index and are built like mutu | 464285105 | 32015 | 1853735 SH | DEFINED 1,2 |
| VANGUARD ETF PACIFIC | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042858 | 231210 | 5537984 SH | DEFINED 1,2 |
| VANGUARD ETF EUROPEAN | Investments that contain a pool of securities representing a specific index and are built like mutu | 922042866 | 317 | 6323 SH | DEFINED 1 |
| MINAS | American Investments that contain a pool of securities representing a specific index and are built like mutu | 922042874 | 42182 | 932015 SH | DEFINED 1,2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|------------------------------|-----------|--------|---------|----|---------|------------------------------|
| BUENAVENTURA SA | Depository Receipt | 204448104 | 154457 | 3964552 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 10, 12, 18 |
| BRASKEM SA | American Depository Receipt | 105532105 | 1531 | 108564 | SH | DEFINED | 1, 2, 4, 6, 10 |
| GRUPO FINANCIERO GALICIA SA | American Depository Receipt | 399909100 | 411 | 70900 | SH | DEFINED | 4 |
| INFOSYS LTD | American Depository Receipt | 456788108 | 68295 | 1406960 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 10 |
| KEPCO-KOREA ELEC POWER CORP | American Depository Receipt | 500631106 | 3605 | 290353 | SH | DEFINED | 1, 2, 4, 5, 6 |
| POSCO | American Depository Receipt | 693483109 | 21112 | 258917 | SH | DEFINED | 1, 2, 4, 5, 6, 18 |
| RYANAIR HOLDINGS PLC | American Depository Receipt | 783513104 | 6948 | 215374 | SH | DEFINED | 1, 2, 5, 6 |
| SAP AG | American Depository Receipt | 803054204 | 5541 | 77691 | SH | DEFINED | 1, 2 |
| TAIWAN SEMICONDUCTOR MFG CO | American Depository Receipt | 874039100 | 135858 | 8587787 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 17, 18, 19 |
| CREDICORP LTD | Common equity shares | G2519Y108 | 195489 | 1560420 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 10, 12, 18 |
| INDOSAT TBK | American Depository Receipt | 744383100 | 355 | 12654 | SH | DEFINED | 1, 2, 6 |
| THOMSON-REUTERS CORP | Common equity shares | 884903105 | 95434 | 3306874 | SH | DEFINED | 1, 2, 5, 8, 17, 18 |
| CHUNGHWA TELECOM LTD | American Depository Receipt | 17133Q502 | 15605 | 491515 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| SHINHAN FINANCIAL GROUP LTD | American Depository Receipt | 824596100 | 4498 | 66997 | SH | DEFINED | 1, 2, 4, 5, 6 |
| CTRIIP.COM INTL LTD | American Depository Receipt | 22943F100 | 4504 | 266826 | SH | DEFINED | 1, 2 |
| DIAMONDROCK HOSPITALITY CO | Real Estate Investment Trust | 252784301 | 61093 | 6343972 | SH | DEFINED | 1, 2, 3, 5, 6, 8 |
| FRANKLIN STREET PROPERTIES | Real Estate Investment Trust | 35471R106 | 26393 | 2384450 | SH | DEFINED | 1, 2, 3, 6, 8 |
| XENOPORT INC | Common Stock | 98411C100 | 7760 | 676962 | SH | DEFINED | 1, 2, 6, 8 |
| HERCULES TECHNOLOGY GROWTH CAPITAL INC. | Common Stock | 427096508 | 11324 | 1028234 | SH | DEFINED | 1, 2, 6, 8 |
| LHC GROUP INC | Common equity shares | 50187A107 | 5685 | 307657 | SH | DEFINED | 1, 2, 6, 8 |
| SILICON GRAPHICS INTL CORP | Common equity shares | 82706L108 | 5050 | 555108 | SH | DEFINED | 1, 2, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|------------------------------------|-----------|--------|---------|----|---------|-------------------------------|
| TREEHOUSE FOODS INC | Common equity shares | 89469A104 | 41550 | 791428 | SH | DEFINED | 1, 2, 5, 6, 8 |
| BUILDERS FIRSTSOURCE | Common equity shares | 12008R107 | 4501 | 867098 | SH | DEFINED | 1, 2 |
| GLADSTONE INVESTMENT CORP/DE | Common equity shares | 376546107 | 2498 | 319235 | SH | DEFINED | 1, 2 |
| LINCOLN EDUCATIONAL SERVICES | Common Stock | 533535100 | 1685 | 400941 | SH | DEFINED | 1, 2, 6, 8 |
| EAGLE BULK SHIPPING INC | Common equity shares | Y2187A119 | 44 | 12026 | SH | DEFINED | 1 |
| BANKFINANCIAL CORP | Common equity shares | 06643P104 | 2968 | 337724 | SH | DEFINED | 1, 2 |
| KENEXA CORP | Common Stock | 488879107 | 22556 | 492238 | SH | DEFINED | 1, 2, 6, 8 |
| DSW INC | Common equity shares | 23334L102 | 36810 | 551679 | SH | DEFINED | 1, 2, 5, 6, 8 |
| CIFC CORP | Common Stock | 12547R105 | 810 | 110273 | SH | DEFINED | 1, 2 |
| NEUSTAR INC | Common equity shares | 64126X201 | 73932 | 1847017 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| HERITAGE FINANCIAL GP INC | Common equity shares | 42726X102 | 1321 | 100505 | SH | DEFINED | 1, 2 |
| SILICON MOTION TECH -ADR | American Depository Receipt | 82706C108 | 1021 | 69126 | SH | DEFINED | 1, 2 |
| WESTERN ALLIANCE BANCORP | Common equity shares | 957638109 | 20218 | 1982099 | SH | DEFINED | 1, 2, 6, 8 |
| DISCOVERY COMMUNICATIONS INC | Common equity shares | 25470F104 | 525419 | 8811216 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| GRAN TIERRA ENERGY INC | Common equity shares | 38500T101 | 93 | 18022 | SH | DEFINED | 1, 6 |
| MEDICAL PROPERTIES TRUST | Real Estate Investment Trust | 58463J304 | 29710 | 2843541 | SH | DEFINED | 1, 2, 3, 6, 8 |
| API TECHNOLOGIES CORP | Common Stock | 00187E203 | 1049 | 365576 | SH | DEFINED | 1, 2 |
| FOCUS MEDIA HOLDING LTD | American Depository Receipt | 34415V109 | 4035 | 172459 | SH | DEFINED | 1, 2 |
| UNITED FINANCIAL BANCORP INC | Common equity shares | 91030T109 | 4036 | 279051 | SH | DEFINED | 1, 2, 17 |
| ORCHIDS PAPER PRODUCTS | Common equity shares | 68572N104 | 1253 | 69508 | SH | DEFINED | 1, 2 |
| EXPEDIA INC | Common Stock | 30212P303 | 263136 | 4549455 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ROYAL DUTCH SHELL PLC | American Depository Receipt | 780259206 | 267 | 3853 | SH | DEFINED | 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------------|----------------------------|-----------|-------|---------|----|---------|------------|
| DIAMOND FOODS INC | Common equity shares | 252603105 | 8712 | 462792 | SH | DEFINED | 1,2,6,8 |
| CONSOLIDATED COMM HLDGS INC | Common Stock | 209034107 | 11172 | 649957 | SH | DEFINED | 1,2,6,8,17 |
| HITTITE MICROWAVE CORP | Common equity shares | 43365Y104 | 37637 | 678585 | SH | DEFINED | 1,2,5,6,8 |
| MAIDENFORM BRANDS INC | Common equity shares | 560305104 | 9348 | 456513 | SH | DEFINED | 1,2,6,8 |
| GENCO SHIPPING & TRADING | Common equity shares | Y2685T107 | 2511 | 682116 | SH | DEFINED | 1,2,5,6,8 |
| ITC HOLDINGS CORP | Common equity shares | 465685105 | 53103 | 702525 | SH | DEFINED | 1,2,5,6,8 |
| PIKE ELECTRIC CORP | Common equity shares | 721283109 | 2079 | 261838 | SH | DEFINED | 1,2 |
| ALON USA ENERGY INC | Common equity shares | 020520102 | 5415 | 395434 | SH | DEFINED | 1,2 |
| JAMBA INC | Common equity shares | 47023A101 | 2395 | 1075269 | SH | DEFINED | 1,2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|-----------------------------------|-----------------------------------|-----------|--------|----------------|------------|--------------|-----------------|--------------------|
| OMEGA FLEX INC | Common equity shares | 682095104 | 413 | 39259 | SH | | DEFINED | 1,2,6 |
| MWI VETERINARY SUPPLY | Common equity shares | 55402X105 | 26459 | 248042 | SH | | DEFINED | 1,2,6,8 |
| ATRICURE INC | Common equity shares | 04963C209 | 1631 | 219210 | SH | | DEFINED | 1,2 |
| BAIDU INC | American Depository Receipt | 056752108 | 68924 | 589993 | SH | | DEFINED | 1,2,4 |
| DRESSER-RAND GROUP INC | Common equity shares | 261608103 | 121722 | 2208623 | SH | | DEFINED | 1,2,5,6,8,12 |
| RUTHS HOSPITALITY GROUP INC | Common equity shares | 783332109 | 3946 | 619659 | SH | | DEFINED | 1,2 |
| RBC BEARINGS INC | Common equity shares | 75524B104 | 19628 | 408089 | SH | | DEFINED | 1,2,6,8 |
| CF INDUSTRIES HOLDINGS INC | Common equity shares | 125269100 | 628850 | 2829643 | SH | | DEFINED | 1,2,5,6,8,10,12,17 |
| HEARTLAND PAYMENT | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|--------|---------|----|----------------------------|
| SYSTEMS HANDY & HARMAN LTD | shares Common equity shares | 42235N108 | 25334 | 799725 | SH | DEFINED 1,2,6,8 |
| LORAL SPACE & COMMUNICATIONS | Common equity shares | 410315105 | 1254 | 85015 | SH | DEFINED 1,2 |
| ROCKWOOD HOLDINGS INC | Common equity shares | 543881106 | 13902 | 195488 | SH | DEFINED 1,2,6,8 |
| ISHARES RUSSELL MICROCAP INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 774415103 | 37246 | 799204 | SH | DEFINED 1,2,5,6,8,12,17 |
| WILLIAMS PARTNERS LP | Limited Partnership | 464288869 | 575 | 10883 | SH | DEFINED 17 |
| ACCO BRANDS CORP | Common equity shares | 96950F104 | 4706 | 86065 | SH | DEFINED 1 |
| LIBERTY GLOBAL INC | Common equity shares | 00081T108 | 13128 | 2022258 | SH | DEFINED 1,2,5,6,8 |
| HOLLYSYS AUTOMATION TECH LTD | Common equity shares | 530555309 | 44541 | 789502 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| KAPSTONE PAPER & PACKAGING | Common Stock | G45667105 | 174 | 17821 | SH | DEFINED 17 |
| AMERIPRISE FINANCIAL INC | Common equity shares | 48562P103 | 17325 | 773905 | SH | DEFINED 1,2,6,8 |
| HSBC HLDGS PLC | Public preferred instrument | 03076C106 | 506341 | 8931867 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| IKANOS COMMUNICATIONS INC | Common Stock | 404280604 | 2141 | 84724 | SH | DEFINED 2 |
| GLOBAL CASH ACCESS HOLDINGS | Common equity shares | 45173E105 | 31 | 21937 | SH | DEFINED 1 |
| SUNESIS PHARMACEUTICALS INC | Common Stock | 378967103 | 10348 | 1285850 | SH | DEFINED 1,2,6,8 |
| ITURAN LOCATION & CONTROL | Common Stock | 867328601 | 2319 | 410237 | SH | DEFINED 1,2 |
| CARIBOU COFFEE CO | Common Stock | M6158M104 | 149 | 12738 | SH | DEFINED 1 |
| GENOMIC HEALTH INC | Common Stock | 142042209 | 3967 | 288945 | SH | DEFINED 1,2 |
| WEBMD HEALTH CORP | Common equity shares | 37244C101 | 16888 | 486842 | SH | DEFINED 1,2,5,6,8 |
| SPORT CHALET INC | Common equity shares | 94770V102 | 14861 | 1059184 | SH | DEFINED 1,2,5,6,8 |
| VISTAPRINT NV | Common Stock | 849163209 | 17 | 11800 | SH | DEFINED 1 |
| | | N93540107 | 22615 | 662468 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|---|-----------|--------|---------|----|---------|--------------------|
| FIDELITY NATIONAL FINANCIAL | Common equity shares | 31620R105 | 154175 | 7207830 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| WATERSTONE FINANCIAL INC | Common equity shares | 941888109 | 448 | 86304 | SH | DEFINED | 1,2 |
| PHARMATHENE INC | Common equity shares | 71714G102 | 22 | 18600 | SH | DEFINED | 1 |
| INVESTORS BANCORP INC | Common equity shares | 46146P102 | 21431 | 1175025 | SH | DEFINED | 1,2,6,8 |
| TAL INTERNATIONAL GROUP INC | Common equity shares | 874083108 | 17607 | 518021 | SH | DEFINED | 1,2,6,8 |
| NCI INC | Common equity shares | 62886K104 | 143 | 20830 | SH | DEFINED | 1,2 |
| HERCULES OFFSHORE INC | Common equity shares | 427093109 | 21092 | 4322092 | SH | DEFINED | 1,2,6,8 |
| NXSTAGE MEDICAL INC | Common Stock | 67072V103 | 11260 | 852332 | SH | DEFINED | 1,2,6,8 |
| MELA SCIENCES INC | Common equity shares | 55277R100 | 50 | 15486 | SH | DEFINED | 1 |
| CBEYOND INC | Common equity shares | 149847105 | 5296 | 536836 | SH | DEFINED | 1,2,5,6,8 |
| WEB.COM GROUP INC | Common Stock | 94733A104 | 10302 | 573746 | SH | DEFINED | 1,2,6,8 |
| BOARDWALK PIPELINE | Limited Partnership | 096627104 | 2366 | 84803 | SH | DEFINED | 1 |
| PRTNRS-LP | Common equity shares | 98887C105 | 35 | 47500 | SH | DEFINED | 1 |
| IROBOT CORP | Common Stock | 462726100 | 34700 | 1524353 | SH | DEFINED | 1,2,6,8 |
| CLEAR CHANNEL OUTDOOR HLDGS | Common equity shares | 18451C109 | 3433 | 574634 | SH | DEFINED | 1,2,6,8 |
| IHS INC | Common equity shares | 451734107 | 80906 | 831149 | SH | DEFINED | 1,2,5,8,10,12,18 |
| SPDR S&P DIVIDEND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A763 | 229643 | 3952561 | SH | DEFINED | 2 |
| SPDR S&P 600 SMALL CAP ETF | Investments that contain a pool of securities representing a specific index and are built like | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-------------------------------|-------------------------------------|-----------|---------|----------|----|----------------------------|
| INTERCONTINENTAL EXCHANGE INC | mutu Common equity shares | 78464A813 | 19792 | 266793 | SH | DEFINED 1,2 |
| SUNPOWER CORP | Common equity shares | 45865V100 | 387561 | 2905064 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| AMERISAFE INC | Common equity shares | 867652406 | 4384 | 972290 | SH | DEFINED 1,2,5,6,8 |
| UNDER ARMOUR INC | Common equity shares | 03071H100 | 8978 | 330826 | SH | DEFINED 1,2,8 |
| BROOKDALE SENIOR LIVING INC | Common equity shares | 904311107 | 116787 | 2091817 | SH | DEFINED 1,2,5,6,8,12 |
| UNION DRILLING INC | Common equity shares | 112463104 | 31010 | 1335588 | SH | DEFINED 1,2,5,6,8 |
| DCP MIDSTREAM PARTNERS LP | Limited Partnership | 90653P105 | 1854 | 286022 | SH | DEFINED 1,2 |
| VOCUS INC | Common Stock | 23311P100 | 1840 | 39621 | SH | DEFINED 1 |
| VIACOM INC | Common Stock | 92858J108 | 7111 | 354615 | SH | DEFINED 1,2,6,8 |
| BASIC ENERGY SERVICES INC | Common equity shares | 92553P201 | 1026352 | 19152062 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| CYNOSURE INC | Common equity shares | 06985P100 | 13251 | 1181331 | SH | DEFINED 1,2,6,8 |
| DEALERTRACK HOLDINGS INC | Common equity shares | 232577205 | 4551 | 172477 | SH | DEFINED 1,2 |
| LIVE NATION ENTERTAINMENT | Common equity shares | 242309102 | 23312 | 837142 | SH | DEFINED 1,2,6,8 |
| DELIAS INC | Common equity shares | 538034109 | 27102 | 3147212 | SH | DEFINED 1,2,5,6,8 |
| SUNTECH POWER HOLDINGS -ADR | American Depository Receipt | 246911101 | 39 | 28364 | SH | DEFINED 1 |
| SOMAXON PHARMACEUTICALS INC | Common Stock | 86800C104 | 333 | 388399 | SH | DEFINED 1,2 |
| COPA HOLDINGS SA | Common equity shares | 834453201 | 6 | 19600 | SH | DEFINED 1 |
| URANIUM ENERGY CORP | Common equity shares | P31076105 | 27862 | 342854 | SH | DEFINED 1,2,4,6 |
| LINN ENERGY LLC | Composition of more than 1 security | 916896103 | 2798 | 1071713 | SH | DEFINED 1,2,6,8 |
| WESTERN REFINING INC | Common equity shares | 536020100 | 15399 | 373390 | SH | DEFINED 1,5,12 |
| AMERICAN RAILCAR INDS INC | Common equity shares | 959319104 | 43836 | 1674315 | SH | DEFINED 1,2,5,6,8,18 |
| SMART BALANCE | Common equity shares | 02916P103 | 4827 | 170263 | SH | DEFINED 1,2,6 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|-----------------------------------|-----------|--------|---------|----|----------------------------|
| INC CALUMET | Stock | 83169Y108 | 12863 | 1064775 | SH | DEFINED 1,2,6,8 |
| SPECIALTY PRODS -LP | Limited Partnership | 131476103 | 1313 | 41020 | SH | DEFINED 1 |
| CHIPOTLE MEXICAN GRILL INC | Common equity shares | 169656105 | 424121 | 1335606 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| UNITED CONTINENTAL HLDGS INC | Common Stock | 910047109 | 81091 | 4158083 | SH | DEFINED 1,2,5,8,10,12,18 |
| H&E EQUIPMENT SERVICES INC | Common equity shares | 404030108 | 6337 | 523145 | SH | DEFINED 1,2,6,8 |
| REGENCY ENERGY PARTNERS LP | Misc Equity | 75885Y107 | 3232 | 138598 | SH | DEFINED 1 |
| KOPPERS HOLDINGS INC | Common equity shares | 50060P106 | 15539 | 445017 | SH | DEFINED 1,2,6,8 |
| TERNIUM SA -ADR | American Depository Receipt | 880890108 | 488 | 24875 | SH | DEFINED 1,2 |
| CARDICA INC | Common equity shares | 14141R101 | 16 | 10800 | SH | DEFINED 1 |
| ENERGY TRANSFER EQUITY LP | Limited Partnership | 29273V100 | 10283 | 227518 | SH | DEFINED 1,5 |
| POWERSHARES DB COMMODITY INDEX FUND | USA: Common Stock | 73935S105 | 15667 | 546278 | SH | DEFINED 1,2 |
| RESOURCE CAPITAL CORP | Common equity shares | 76120W302 | 9101 | 1547658 | SH | DEFINED 1,2,8 |
| CROCS INC | Common equity shares | 227046109 | 30321 | 1870392 | SH | DEFINED 1,2,5,6,8 |
| EXCO RESOURCES INC | Common equity shares | 269279402 | 30384 | 3793231 | SH | DEFINED 1,2,5,6,8 |
| ACORDA THERAPEUTICS INC | Common Stock | 00484M106 | 31665 | 1236452 | SH | DEFINED 1,2,5,6,8 |
| ROSETTA RESOURCES INC | Common equity shares | 777779307 | 101577 | 2120622 | SH | DEFINED 1,2,5,6,8,12 |
| MORGANS HOTEL GROUP CO | Common equity shares | 61748W108 | 2451 | 381488 | SH | DEFINED 1,2 |
| SPARK NETWORKS INC | American Depository Receipt | 84651P100 | 772 | 126309 | SH | DEFINED 1,2 |
| NORTHERN OIL & GAS INC | Common equity shares | 665531109 | 46142 | 2715850 | SH | DEFINED 1,2,5,6,8,12 |
| LIQUIDITY SERVICES INC | Common equity shares | 53635B107 | 22142 | 441118 | SH | DEFINED 1,2,6,8 |
| GRUPO AEROPORTUARIO DEL PACI | American Depository Receipt | 400506101 | 1394 | 32201 | SH | DEFINED 1,4,5,6 |
| AMERICAN APPAREL INC | Common equity shares | 023850100 | 26 | 17200 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--------------------------------|-----------------------------|-----------|---------|----------|----|----------------------------|
| NYSE EURONEXT | Common equity shares | 629491101 | 262236 | 10638540 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| GREEN PLAINS RENEWABLE ENRGY | Common Stock | 393222104 | 2821 | 481623 | SH | DEFINED 1,2,8 |
| TRANSDIGM GROUP INC | Common equity shares | 893641100 | 117656 | 829306 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TIM HORTONS INC | Common equity shares | 88706M103 | 4111 | 78985 | SH | DEFINED 1,5,8 |
| HIMAX TECHNOLOGIES INC | American Depository Receipt | 43289P106 | 1042 | 531829 | SH | DEFINED 1,2 |
| PORTLAND GENERAL ELECTRIC CO | Common equity shares | 736508847 | 45023 | 1665053 | SH | DEFINED 1,2,5,6,8,12,17 |
| SEALY CORP | Common equity shares | 812139301 | 1885 | 864198 | SH | DEFINED 1,2,6 |
| TARGACEPT INC | Common Stock | 87611R306 | 2324 | 476304 | SH | DEFINED 1,2,6,8 |
| VANDA PHARMACEUTICALS INC | Common equity shares | 921659108 | 2101 | 520473 | SH | DEFINED 1,2 |
| BARCLAYS BK PLC | Public preferred instrument | 06739F390 | 1777 | 71117 | SH | DEFINED 2 |
| DELEK US HOLDINGS INC | Common equity shares | 246647101 | 23456 | 920238 | SH | DEFINED 1,2 |
| LIBERTY INTERACTIVE CORP | Common equity shares | 53071M104 | 190558 | 10300257 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| LIBERTY MEDIA CORP | Common equity shares | 530322106 | 187150 | 1796495 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ALLIANCE HOLDINGS GP LP | Limited Partnership | 01861G100 | 733 | 15279 | SH | DEFINED 1 |
| TRANSCEPT PHARMACEUTICALS | Common equity shares | 89354M106 | 774 | 145779 | SH | DEFINED 1,2 |
| COMPASS DIVERSIFIED HOLDINGS | Misc Equity | 20451Q104 | 430 | 29059 | SH | DEFINED 1 |
| BIOMIMETIC THERAPEUTICS INC | Common Stock | 09064X101 | 105 | 25818 | SH | DEFINED 1,6 |
| PENSON WORLDWIDE INC | Common Stock | 709600100 | 1 | 17820 | SH | DEFINED 1 |
| MARKET VECTORS ETF GOLD MINERS | Exchange Traded Product | 57060U100 | 1933 | 35990 | SH | DEFINED 1,2 |
| VONAGE HOLDINGS CORP | Common equity shares | 92886T201 | 7050 | 3093127 | SH | DEFINED 1,2,6,8 |
| MASTERCARD INC | Common equity shares | 57636Q104 | 1843447 | 4083151 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| MUELLER WATER PRODUCTS INC | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|---|-----------|--------|---------|----|----------------------------|
| CTC MEDIA INC | shares Common equity | 624758108 | 14379 | 2934187 | SH | DEFINED 1,2,6,8 |
| ALPHATEC HOLDINGS INC | shares Common Stock | 12642X106 | 367 | 40268 | SH | DEFINED 1,2,5 |
| TOWN SPORTS INTL HOLDINGS | Common equity shares | 02081G102 | 1314 | 798009 | SH | DEFINED 1,2,8 |
| HOUSTON WIRE & CABLE CO | Common equity shares | 89214A102 | 6124 | 495107 | SH | DEFINED 1,2 |
| KAISER ALUMINUM CORP | Common equity shares | 44244K109 | 3115 | 289428 | SH | DEFINED 1,2 |
| SYNCHRONOSS TECHNOLOGIES | Common Stock | 483007704 | 35992 | 616359 | SH | DEFINED 1,2,5,6,8 |
| VOLCANO CORP | Common Stock | 87157B103 | 12181 | 531790 | SH | DEFINED 1,2,6,8 |
| EASTERN INSURANCE HLDGS INC | Common equity shares | 928645100 | 31183 | 1091537 | SH | DEFINED 1,2,5,6,8 |
| HOME BANCSHARES INC | Common equity shares | 276534104 | 1349 | 80381 | SH | DEFINED 1,2 |
| SPDR S&P METALS & MINING ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 436893200 | 19235 | 564259 | SH | DEFINED 1,2,6,8 |
| PGT INC | Common equity shares | 78464A755 | 4043 | 92888 | SH | DEFINED 1,2 |
| CARDIOVASCULAR SYSTEMS INC | Common equity shares | 69336V101 | 701 | 213557 | SH | DEFINED 1,2 |
| ROMA FINANCIAL CORP | Common equity shares | 141619106 | 2645 | 228703 | SH | DEFINED 1,2 |
| ALLIED WORLD ASSURANCE CO AG | Common equity shares | 77581P109 | 1165 | 130431 | SH | DEFINED 1,2 |
| NUSTAR GP HOLDINGS LLC | Composition of more than 1 security | H01531104 | 37198 | 481536 | SH | DEFINED 1,2,5,6,8,12,17,18 |
| WYNDHAM WORLDWIDE CORP | Common equity shares | 67059L102 | 1176 | 36950 | SH | DEFINED 1 |
| ATLAS ENERGY LP | Limited Partnership | 98310W108 | 310887 | 5924172 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| CLEVELAND BIOLABS INC | Common Stock | 04930A104 | 2435 | 70488 | SH | DEFINED 1 |
| ISHARES GSCI COMMODITY INDEXED TRUST | Investments that contain a pool of securities representing a specific | 185860103 | 52 | 19300 | SH | DEFINED 1 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--|-----------------------------------|-----------|--------|----------|----|---------|--------------------|
| | index and are built like | | | | | | |
| | mutu | 46428R107 | 5386 | 159357 | SH | DEFINED | 1,10 |
| CHART INDUSTRIES INC | Common equity shares | 16115Q308 | 44590 | 603808 | SH | DEFINED | 1,2,5,6,8,17 |
| OSIRIS THERAPEUTICS INC | Common equity shares | 68827R108 | 2858 | 258514 | SH | DEFINED | 1,2,6 |
| AIRCASTLE LTD | Common equity shares | G0129K104 | 12820 | 1131746 | SH | DEFINED | 1,2,6,8 |
| ASCENT SOLAR TECHNOLOGIES | Common equity shares | 043635101 | 12 | 12100 | SH | DEFINED | 1 |
| EVERCORE PARTNERS INC | Common equity shares | 29977A105 | 13132 | 486321 | SH | DEFINED | 1,2,6,8 |
| VIASYSTEMS GROUP INC | Common equity shares | 92553H803 | 867 | 50181 | SH | DEFINED | 1,2 |
| HANESBRANDS INC | Common equity shares | 410345102 | 136363 | 4277683 | SH | DEFINED | 1,2,5,6,8,12,18,19 |
| INNERWORKINGS INC | Common equity shares | 45773Y105 | 6662 | 511847 | SH | DEFINED | 1,2,6 |
| NEW ORIENTAL ED & TECH | American Depository Receipt | 647581107 | 3006 | 180317 | SH | DEFINED | 1,2 |
| GOLD RESOURCE CORP | Common equity shares | 38068T105 | 11586 | 540199 | SH | DEFINED | 1,2,6,8 |
| IMMUNOCELLULAR THERAPEUTICS WESTERN UNION CO | Common Stock | 452536105 | 1421 | 507005 | SH | DEFINED | 1,2 |
| RIVERBED TECHNOLOGY INC | Common equity shares | 959802109 | 429000 | 23546345 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| TOWERSTREAM CORP | Common equity shares | 768573107 | 96707 | 4155726 | SH | DEFINED | 1,2,5,6,8,12 |
| WARNER CHILCOTT PLC | Common equity shares | 892000100 | 2715 | 668961 | SH | DEFINED | 1,2 |
| COMMVault SYSTEMS INC | Common equity shares | G94368100 | 76472 | 5664396 | SH | DEFINED | 1,2,5,8,10,12,18 |
| MINDRAY MEDICAL INTL | American Depository Receipt | 602675100 | 4130 | 122884 | SH | DEFINED | 1,2 |
| EV ENERGY PARTNERS LP | Limited Partnership | 26926V107 | 2329 | 37494 | SH | DEFINED | 1 |
| ICF INTERNATIONAL INC | Common equity shares | 44925C103 | 7294 | 362956 | SH | DEFINED | 1,2,6,8 |
| SHUTTERFLY INC | Common equity shares | 82568P304 | 29438 | 945992 | SH | DEFINED | 1,2,5,6,8 |
| FOX CHASE | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------------|------------------------------------|-----------|--------|----------|----|----------------------------|
| BANCORP INC | Stock | 35137T108 | 3540 | 226706 | SH | DEFINED 1,2,6 |
| VIEWPOINT FINANCIAL GROUP | Common equity shares | 92672A101 | 12448 | 649145 | SH | DEFINED 1,2,6,8 |
| BREITBURN ENERGY PARTNERS LP | Limited Partnership | 106776107 | 1493 | 76853 | SH | DEFINED 1 |
| OWENS CORNING | Common equity shares | 690742101 | 161307 | 4821032 | SH | DEFINED 1,2,5,6,8,12 |
| ARMSTRONG WORLD INDUSTRIES | Common equity shares | 04247X102 | 70276 | 1515523 | SH | DEFINED 1,2,5,6,8 |
| ACME PACKET INC | Common Stock | 004764106 | 13231 | 773871 | SH | DEFINED 1,2,5,6,8 |
| EHEALTH INC | Common Stock | 28238P109 | 7437 | 396138 | SH | DEFINED 1,2,6,8 |
| SAIC INC | Common equity shares | 78390X101 | 137090 | 11385900 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| EXTERRAN PARTNERS LP | Limited Partnership | 30225N105 | 660 | 30595 | SH | DEFINED 1 |
| SUSSER HOLDINGS CORP | Common Stock | 869233106 | 16182 | 447497 | SH | DEFINED 1,2,6 |
| EXLSERVICE HOLDINGS INC | Common equity shares | 302081104 | 12480 | 422912 | SH | DEFINED 1,2,6,8 |
| DOUGLAS EMMETT INC | Real Estate Investment Trust | 25960P109 | 78850 | 3417739 | SH | DEFINED 1,2,3,6,8 |
| CADENCE PHARMACEUTICALS INC | Common Stock | 12738T100 | 3561 | 909402 | SH | DEFINED 1,2,6,8 |
| PRIMORIS SERVICES CORP | Common equity shares | 74164F103 | 7668 | 587509 | SH | DEFINED 1,2,6,8 |
| ACHILLION PHARMACEUTICALS | Common Stock | 00448Q201 | 18321 | 1760037 | SH | DEFINED 1,2,6,8 |
| ASSISTED LIVING CONCEPTS INC | Common equity shares | 04544X300 | 2957 | 387458 | SH | DEFINED 1,2,5,8 |
| HOME INNS & HOTELS MNGT | American Depository Receipt | 43713W107 | 2542 | 102471 | SH | DEFINED 1,2 |
| GLOBALSTAR INC | Common Stock | 378973408 | 28 | 57314 | SH | DEFINED 1,5 |
| INNOPHOS HOLDINGS INC | Common Stock | 45774N108 | 20106 | 414655 | SH | DEFINED 1,2,6,8 |
| ORBCOMM INC | Common equity shares | 68555P100 | 1899 | 507973 | SH | DEFINED 1,2 |
| SYNERGY PHARMACEUTICALS INC | Common Stock | 871639308 | 2521 | 527478 | SH | DEFINED 1,2 |
| MIZUHO FINANCIAL GROUP INC | American Depository Receipt | 60687Y109 | 54 | 16640 | SH | DEFINED 1 |
| KBW INC | Common equity shares | 482423100 | 10466 | 635349 | SH | DEFINED 1,2,6,8 |
| ONEBEACON INSURANCE GROUP | Common equity shares | G67742109 | 5379 | 400404 | SH | DEFINED 1,2,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-----------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| CAPELLA EDUCATION CO | Common equity shares | 139594105 | 10150 | 289486 | SH | DEFINED 1,2,6,8 |
| METABOLIX INC | Common equity shares | 591018809 | 34 | 19902 | SH | DEFINED 1,6 |
| SOLTA MEDICAL INC | Common Stock | 83438K103 | 2778 | 883728 | SH | DEFINED 1,2,6 |
| AMTRUST FINANCIAL SERVICES | Common equity shares | 032359309 | 12093 | 471988 | SH | DEFINED 1,2,6,8 |
| SALLY BEAUTY HOLDINGS INC | Common equity shares | 79546E104 | 55059 | 2194371 | SH | DEFINED 1,2,5,6,8,18 |
| EMERGENT BIOSOLUTIONS INC | Common equity shares | 29089Q105 | 9934 | 699407 | SH | DEFINED 1,2,6,8 |
| HANSEN MEDICAL INC | Common equity shares | 411307101 | 1492 | 764428 | SH | DEFINED 1,2 |
| HERTZ GLOBAL HOLDINGS INC | Common equity shares | 42805T105 | 61908 | 4509676 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| KBR INC | Common equity shares | 48242W106 | 156162 | 5236379 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| FIRST SOLAR INC | Common equity shares | 336433107 | 59288 | 2677317 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| VENOCO INC | Common equity shares | 92275P307 | 5909 | 497272 | SH | DEFINED 1,2,6,8 |
| SPIRIT AEROSYSTEMS HOLDINGS | Common equity shares | 848574109 | 38748 | 1744457 | SH | DEFINED 1,2,5,6,8 |
| AERCAP HOLDINGS NV | Common equity shares | N00985106 | 1312 | 104895 | SH | DEFINED 1,2,5 |
| NETLIST INC | Common equity shares | 64118P109 | 18 | 14000 | SH | DEFINED 1 |
| ALLEGIANT TRAVEL CO | Common equity shares | 01748X102 | 18533 | 292522 | SH | DEFINED 1,2,6,8 |
| HEELYS INC | Common Stock | 42279M107 | 20 | 11200 | SH | DEFINED 1 |
| AEGEAN MARINE PETROLM NETWK | Common equity shares | Y0017S102 | 69 | 11364 | SH | DEFINED 1 |
| KCAP FINANCIAL INC | Common equity shares | 48668E101 | 3068 | 331472 | SH | DEFINED 1,2 |
| DCT INDUSTRIAL TRUST INC | Real Estate Investment Trust | 233153105 | 50859 | 7860605 | SH | DEFINED 1,2,3,5,6,8 |
| GUIDANCE SOFTWARE INC | Common equity shares | 401692108 | 2621 | 232789 | SH | DEFINED 1,2 |
| IPG PHOTONICS CORP | Common equity shares | 44980X109 | 21821 | 380810 | SH | DEFINED 1,2,5,6,8,17 |
| CAL DIVE | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------------|----------------------------|-----------|--------|----------|----|---------|---------------------------|
| INTERNATIONAL INC | equity shares | 12802T101 | 2455 | 1604085 | SH | DEFINED | 1, 2, 5, 6, 8 |
| NEWSTAR FINANCIAL INC | Common Stock | 65251F105 | 5351 | 446260 | SH | DEFINED | 1, 2, 6, 8 |
| OBAGI MEDICAL PRODUCTS INC | Common equity shares | 67423R108 | 4650 | 374780 | SH | DEFINED | 1, 2, 6 |
| SPECTRA ENERGY CORP | Common equity shares | 847560109 | 824069 | 28067874 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| TEEKAY OFFSHORE PARTNERS LP | Limited Partnership | Y8565J101 | 1421 | 51645 | SH | DEFINED | 1 |
| AFFYMAX INC | Common Stock | 00826A109 | 33900 | 1609767 | SH | DEFINED | 1, 2, 6, 8 |
| ALTRA HOLDINGS INC | Common equity shares | 02208R106 | 8994 | 494229 | SH | DEFINED | 1, 2, 6, 8 |
| CARROLS RESTAURANT GROUP INC | Common Stock | 14574X104 | 1501 | 260474 | SH | DEFINED | 1, 2 |
| MELCO CROWN ENTMT LTD | Depository Receipt | 585464100 | 253 | 18797 | SH | DEFINED | 1, 5 |
| NEURALSTEM INC | Common equity shares | 64127R302 | 37 | 29000 | SH | DEFINED | 1 |
| GREAT LAKES DREDGE & DOCK CP | Common Stock | 390607109 | 7152 | 928901 | SH | DEFINED | 1, 2, 6, 8 |
| PARK STERLING CORP | Common equity shares | 70086Y105 | 2085 | 422236 | SH | DEFINED | 1, 2 |
| ZION OIL & GAS INC | Common equity shares | 989696109 | 67 | 29319 | SH | DEFINED | 1, 2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|----------------------------------|----------------------------|-----------|---------|----------------|------------|--------------|-----------------|---------------------------|
| TIME WARNER CABLE INC | Common Stock | 88732J207 | 1123961 | 11823615 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| LEGACY RESERVES LP | Limited Partnership | 524707304 | 1331 | 46168 | SH | | DEFINED | 1 |
| AEROVIRONMENT INC | Common equity shares | 008073108 | 7693 | 327947 | SH | | DEFINED | 1, 2, 6, 8, 17 |
| ORITANI FINANCIAL CORP | Common equity shares | 68633D103 | 13002 | 863814 | SH | | DEFINED | 1, 2, 6, 8 |
| OCULUS INNOVATIVE SCIENCES | Common equity shares | 67575P108 | 13 | 13800 | SH | | DEFINED | 1 |
| EMPLOYERS HOLDINGS INC | Common equity shares | 292218104 | 11379 | 620937 | SH | | DEFINED | 1, 2, 6, 8 |
| HFF INC | Common equity | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--------------------------------------|--|-----------|-------|---------|----|----------------------------|
| CENTRAL GARDEN & PET CO | shares Common equity | 40418F108 | 8570 | 575052 | SH | DEFINED 1,2,6,8 |
| SYNTA PHARMACEUTICALS CORP | Private company?no public equity | 153527205 | 9572 | 792440 | SH | DEFINED 1,2,5,6,8 |
| ACCURAY INC | Common Stock | 87162T206 | 3849 | 505510 | SH | DEFINED 1,2 |
| NATIONAL CINEMEDIA INC | Common Stock | 004397105 | 8570 | 1210415 | SH | DEFINED 1,2,6,8 |
| FORTRESS INVESTMENT GRP LLC | Common equity shares | 635309107 | 16256 | 992873 | SH | DEFINED 1,2,6,8 |
| OPTIMER PHARMACEUTICALS INC | Common Stock | 34958B106 | 88 | 19900 | SH | DEFINED 1 |
| TARGA RESOURCES PARTNERS LP | Misc Equity | 68401H104 | 16081 | 1138944 | SH | DEFINED 1,2,6,8 |
| US AUTO PARTS NETWORK INC | Common equity shares | 87611X105 | 3493 | 81466 | SH | DEFINED 1 |
| INFORMATION SERVICES GROUP | Common equity shares | 90343C100 | 689 | 198718 | SH | DEFINED 1,2 |
| TRIANGLE CAPITAL CORP | Common equity shares | 45675Y104 | 24 | 18200 | SH | DEFINED 1 |
| COLEMAN CABLE INC | Common equity shares | 895848109 | 13628 | 531000 | SH | DEFINED 1,2,8 |
| DOMTAR CORP | Common equity shares | 193459302 | 1163 | 120613 | SH | DEFINED 1,2 |
| CLEARWIRE CORP | Common equity shares | 257559203 | 78166 | 998456 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SOURCEFIRE INC | Common Stock | 18538Q105 | 5274 | 3907445 | SH | DEFINED 1,2,5,6,8 |
| GAFISA SA | American Depository Receipt Limited | 83616T108 | 28202 | 575176 | SH | DEFINED 1,2,6,8 |
| CHENIERE ENERGY PARTNERS LP | Partnership | 362607301 | 18280 | 4182851 | SH | DEFINED 1,2,18 |
| BROADRIDGE FINANCIAL SOLUTIONS | Common equity shares | 16411Q101 | 440 | 19239 | SH | DEFINED 1 |
| GLU MOBILE INC | Common Stock | 11133T103 | 84546 | 3624016 | SH | DEFINED 1,2,5,6,8,12,18 |
| ARUBA NETWORKS INC | Common Stock | 379890106 | 3891 | 841181 | SH | DEFINED 1,2,6,17 |
| GSI TECHNOLOGY INC | Common Stock | 043176106 | 50681 | 2254125 | SH | DEFINED 1,2,5,6,8 |
| SUPER MICRO COMPUTER INC | Common Stock | 36241U106 | 1756 | 355254 | SH | DEFINED 1,2 |
| FLAGSTONE REINSURANCE HLD SA | Common equity shares | 86800U104 | 5873 | 488485 | SH | DEFINED 1,2,6,8 |
| ESSA BANCORP INC | Common equity | L3466T104 | 7998 | 930864 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|--|-----------|---------|----------|----|----------------------------|
| METROPCS COMMUNICATIONS INC | shares Common equity | 29667D104 | 2099 | 202249 | SH | DEFINED 1,2,6,17 |
| PENNANTPARK INVESTMENT CORP. | shares Common equity | 591708102 | 151079 | 12901610 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TFS FINANCIAL CORP | shares Common equity | 708062104 | 11046 | 1041284 | SH | DEFINED 1,2,6,8 |
| CINEMARK HOLDINGS INC | shares Common equity | 87240R107 | 8733 | 962675 | SH | DEFINED 1,2,6,8,10 |
| BARCLAYS IPATH MSCI INDIA INDEX ETN | shares Investments that contain a pool of securities representing a specific index and are built like | 17243V102 | 61833 | 2756575 | SH | DEFINED 1,2,5,6,8,12,18 |
| BAXTER INTERNATIONAL INC | mutu Common equity | 06739F291 | 2968 | 50550 | SH | DEFINED 4 |
| SPDR DJ INTERNATIONAL REAL ESTATE ETF | shares USA: Common Stock | 071813109 | 1487742 | 24688828 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| POWERSHARES DB ENERGY FUND | Exchange Traded Product | 78463X863 | 128095 | 3263604 | SH | DEFINED 1,2 |
| POWERSHARES DB GOLD FUND | Investments that contain a pool of securities representing a specific index and are built like | 73936B101 | 1655 | 58210 | SH | DEFINED 2 |
| SPDR MSCI ACWI EX-US ETF | mutu USA: Common Stock | 73936B606 | 2824 | 46227 | SH | DEFINED 1,2 |
| SPDR FTSE/MACQUARIE GLOBAL INFRASTRUCTURE 100 ETF | Stock | 78463X848 | 3184 | 104912 | SH | DEFINED 1 |
| VANGUARD FTSE ALL-WORLD EX-US ETF | USA: Common Stock | 78463X855 | 9574 | 236738 | SH | DEFINED 2,5 |
| SPDR S&P EMERGING MARKETS ETF | Investments that contain a pool of securities representing a specific index and are built like | 922042775 | 37314 | 868576 | SH | DEFINED 1 |
| VANGUARD TOTAL BOND MARKET | mutu USA: Common Stock | 78463X509 | 39492 | 621927 | SH | DEFINED 1,2,5,18 |
| | Investments that contain | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|--------|----------|----|----------------------------|
| ETF | a pool of securities representing a specific index and are built like mutu | 921937835 | 379812 | 4460500 | SH | DEFINED 2 |
| ISHARES IBOXX \$ HIGH YIELD CORPORATE BOND FUND | USA: Common Stock | 464288513 | 68339 | 739844 | SH | DEFINED 2 |
| DELTA AIR LINES INC | Common equity shares | 247361702 | 99159 | 10824688 | SH | DEFINED 1,2,5,8,10,12,18 |
| EAGLE ROCK ENERGY PARTNRS LP | Limited Partnership | 26985R104 | 857 | 89762 | SH | DEFINED 1 |
| OREXIGEN THERAPEUTICS INC | Common equity shares | 686164104 | 5793 | 1014710 | SH | DEFINED 1,2,6 |
| SPDR S&P INTERNATIONAL SMALL CAP ETF | USA: Common Stock | 78463X871 | 87928 | 3217170 | SH | DEFINED 1,2 |
| SPDR S&P WORLD EX-US ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78463X889 | 108253 | 4529484 | SH | DEFINED 1,2 |
| CAVIUM INC | Private company?no public equity shares | 14964U108 | 35010 | 1050417 | SH | DEFINED 1,2,5,6,8 |
| INTERACTIVE BROKERS GROUP | Common equity shares | 45841N107 | 11635 | 830056 | SH | DEFINED 1,2,5,8 |
| ALLIED NEVADA GOLD CORP | Common equity shares | 019344100 | 81551 | 2087771 | SH | DEFINED 1,2,5,6,8 |
| AECOM TECHNOLOGY CORP | Common equity shares | 00766T100 | 62887 | 2971707 | SH | DEFINED 1,2,5,6,8,12,18 |
| JMP GROUP INC | Common equity shares | 46629U107 | 1356 | 247272 | SH | DEFINED 1,2 |
| SOLERA HOLDINGS INC | Common equity shares | 83421A104 | 82133 | 1872171 | SH | DEFINED 1,2,5,6,8,12,18 |
| CONTINENTAL RESOURCES INC | Common equity shares | 212015101 | 73202 | 951985 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| INSULET CORP | Common Stock | 45784P101 | 18447 | 854659 | SH | DEFINED 1,2,6,8 |
| SKILLED HEALTHCARE GROUP INC | Common equity shares | 83066R107 | 2477 | 385219 | SH | DEFINED 1,2,8 |
| CAI INTERNATIONAL | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|-------------------------------|-----------------------------|-----------|---------|----------|----|----------------------------|
| INC | shares | 12477X106 | 4476 | 218185 | SH | DEFINED 1,2,8 |
| TECHTARGET INC | Common equity shares | | | | | |
| | Common equity shares | 87874R100 | 1100 | 186013 | SH | DEFINED 1,2 |
| ENERNOC INC | Common Stock | 292764107 | 5172 | 398621 | SH | DEFINED 1,2,6,8 |
| TRIMAS CORP | Common Stock | 896215209 | 13631 | 565410 | SH | DEFINED 1,2,6,8 |
| B&G FOODS INC | Common equity shares | 05508R106 | 27768 | 916250 | SH | DEFINED 1,2,6,8 |
| GREENLIGHT CAPITAL RE LTD | Common equity shares | G4095J109 | 12631 | 510373 | SH | DEFINED 1,2,6,8 |
| CLEAN ENERGY FUELS CORP | Common Stock | 184499101 | 27439 | 2083662 | SH | DEFINED 1,2,6,8 |
| AMICUS THERAPEUTICS INC | Common equity shares | 03152W109 | 2163 | 415763 | SH | DEFINED 1,2 |
| JAZZ PHARMACEUTICALS PLC | Common Stock | G50871105 | 68847 | 1207709 | SH | DEFINED 1,2,5,6,8 |
| LDK SOLAR CO LTD | American Depository Receipt | 50183L107 | 108 | 99074 | SH | DEFINED 1,2 |
| ENERGY XXI (BERMUDA) | Common Stock | G10082140 | 59761 | 1709975 | SH | DEFINED 1,2,6,8 |
| SWISHER HYGIENE INC | Common Stock | 870808102 | 2431 | 1760975 | SH | DEFINED 1,2,6,8 |
| INFINERA CORP | Common Stock | 45667G103 | 10435 | 1904612 | SH | DEFINED 1,2,6,8 |
| FBR & CO | Common equity shares | 30247C301 | 2244 | 725946 | SH | DEFINED 1,2 |
| LIMELIGHT NETWORKS INC | Common Stock | 53261M104 | 2305 | 985268 | SH | DEFINED 1,2,6 |
| VANTAGE DRILLING CO | Common equity shares | G93205113 | 5050 | 2745134 | SH | DEFINED 1,2,6 |
| DISCOVER FINANCIAL SVCS INC | Common equity shares | 254709108 | 822356 | 20698406 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| COVIDIEN PLC | Common equity shares | G2554F113 | 1084495 | 18251250 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| TE CONNECTIVITY LTD | Common equity shares | H84989104 | 477573 | 14042416 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| WESTWAY GROUP INC | Common equity shares | 96169B100 | 820 | 132374 | SH | DEFINED 1,2 |
| STERLITE INDUSTRIES (INDIA) | American Depository Receipt | 859737207 | 6552 | 863351 | SH | DEFINED 1,2,4,5,6,8 |
| AUTHENTEC INC | Common equity shares | 052660107 | 5483 | 684716 | SH | DEFINED 1,2,6 |
| BLACKROCK KELSO CAPITAL CORP. | Common equity shares | 092533108 | 14774 | 1519566 | SH | DEFINED 1,2,6,8 |
| COMSCORE INC | Common Stock | 20564W105 | 9940 | 651681 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|--------|---------|----|--------------------|
| SPECTRA ENERGY PARTNERS LP | Limited Partnership | 84756N109 | 1220 | 38319 | SH | DEFINED 1 |
| BOISE INC | Common equity shares | 09746Y105 | 19727 | 2251853 | SH | DEFINED 1,2,6,8,17 |
| POLYPORE INTERNATIONAL INC | Common equity shares | 73179V103 | 20451 | 578463 | SH | DEFINED 1,2,6,8 |
| PROS HOLDINGS INC | Common equity shares | 74346Y103 | 6874 | 360528 | SH | DEFINED 1,2,6,8 |
| SHORETEL INC | Common Stock | 825211105 | 3266 | 798685 | SH | DEFINED 1,2,6,8 |
| BENEFICIAL MUTUAL BANCORP | Common equity shares | 08173R104 | 5316 | 556126 | SH | DEFINED 1,2,6,8 |
| MARKET VECTORS RUSSIA ETF TRUST SHARES OF BENEFICIAL INTEREST | Investments that contain a pool of securities representing a specific index and are built like mutu | 57060U506 | 509 | 17710 | SH | DEFINED 10 |
| IPATH CBOE S&P 500 BUYWRITE INDEX ETN | Investments that contain a pool of securities representing a specific index and are built like mutu | 06739F135 | 941 | 17445 | SH | DEFINED 5 |
| SPDR BARCLAYS CAPITAL AGGREGATE BOND ETF | USA: Common Stock | 78464A649 | 194851 | 3292510 | SH | DEFINED 1,2 |
| SPDR DB INTERNATIONAL GOVERNMENT INFLATION-PROTECTED BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A490 | 52068 | 840328 | SH | DEFINED 1,2 |
| SPDR BARCLAYS CAPITAL LONG TERM TREASURY ETF | Exchange Traded Product | 78464A664 | 1800 | 25083 | SH | DEFINED 2 |
| WABCO HOLDINGS INC | Common equity shares | 92927K102 | 41455 | 718800 | SH | DEFINED 1,2,5,6,8 |
| DICE HOLDINGS INC | Common equity shares | 253017107 | 9299 | 1104529 | SH | DEFINED 1,2,6,8 |
| PHARMERICA CORP | Common equity shares | 71714F104 | 9104 | 718909 | SH | DEFINED 1,2,5,6,8 |
| HHGREGG INC | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|--------------------------------|-----------------------------|-----------|--------|---------|----|---------|---------------------------|
| ORBITZ | shares | 42833L108 | 1993 | 288779 | SH | DEFINED | 1, 2, 6, 8 |
| WORLDWIDE INC | Common equity shares | | | | | | |
| ZAGG INC | Common Stock | 68557K109 | 1251 | 489860 | SH | DEFINED | 1, 2, 6 |
| MONOTYPE IMAGING HOLDINGS | Common equity shares | | | | | | |
| REX ENERGY CORP | Common Stock | 98884U108 | 3088 | 362046 | SH | DEFINED | 1, 2, 6 |
| VALIDUS HOLDINGS LTD | Common equity shares | | | | | | |
| LULULEMON ATHLETICA INC | Common equity shares | 61022P100 | 12116 | 777077 | SH | DEFINED | 1, 2, 6, 8 |
| DOLAN CO | Common equity shares | | | | | | |
| SUCAMPO PHARMACEUTICALS INC | Common equity shares | 761565100 | 22403 | 1677975 | SH | DEFINED | 1, 2, 6, 8 |
| GENPACT LTD | Common equity shares | | | | | | |
| CONCHO RESOURCES INC | Common equity shares | G9319H102 | 48152 | 1420026 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| VIRTUSA CORP | Common Stock | 550021109 | 45118 | 610239 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CRESTWOOD MIDSTREAM PTNRS LP | Limited Partnership | | | | | | |
| E-HOUSE CHINA HOLDINGS -ADR | American Depositary Receipt | 25659P402 | 3737 | 694208 | SH | DEFINED | 1, 2, 6, 8 |
| MASIMO CORP | Common Stock | 864909106 | 939 | 185457 | SH | DEFINED | 1, 2 |
| WUXI PHARMATECH (CAYMAN) -ADR | American Depositary Receipt | | | | | | |
| HORSEHEAD HOLDING CORP | Common equity shares | G3922B107 | 21569 | 1293262 | SH | DEFINED | 1, 2, 5, 6 |
| MERCADOLIBRE INC | Common Stock | 20605P101 | 182236 | 1923346 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| VMWARE INC -CL A | Common equity shares | | | | | | |
| COSAN LTD | Common equity shares | 92827P102 | 5514 | 310075 | SH | DEFINED | 1, 2, 6 |
| SPDR BARCLAYS CAPITAL TIPS ETF | USA: Common Stock | | | | | | |
| BARCLAYS BANK PLC | Public preferred instrument | 226372100 | 406 | 17062 | SH | DEFINED | 1 |
| TERADATA CORP | Common equity shares | 26852W103 | 758 | 176997 | SH | DEFINED | 1, 2 |
| | | 574795100 | 44311 | 1832354 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| | | 929352102 | 3235 | 216698 | SH | DEFINED | 1, 2 |
| | | 440694305 | 11577 | 1239631 | SH | DEFINED | 1, 2, 6, 8 |
| | | 58733R102 | 1910 | 23129 | SH | DEFINED | 1, 6, 8 |
| | | 928563402 | 166726 | 1723542 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| | | G25343107 | 2400 | 151293 | SH | DEFINED | 1, 5 |
| | | 78464A656 | 80462 | 1326019 | SH | DEFINED | 1, 2 |
| | | 06739H776 | 3250 | 129370 | SH | DEFINED | 2 |
| | | 88076W103 | 519146 | 6884342 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|--------|---------|----|-----------------------------------|
| ATHENAHEALTH INC | Common Stock | 04685W103 | 67473 | 735240 | SH | DEFINED 1, 2, 5, 6, 8 |
| DUFF & PHELPS CORP | Common equity shares | 26433B107 | 7178 | 527413 | SH | DEFINED 1, 2, 6, 8 |
| CONSTANT CONTACT INC | Common Stock | 210313102 | 9551 | 548969 | SH | DEFINED 1, 2, 6, 8 |
| MAIN STREET CAPITAL CORP | Common equity shares | 56035L104 | 12786 | 433264 | SH | DEFINED 1, 2, 6, 8 |
| MAP PHARMACEUTICALS INC | Common Stock | 56509R108 | 6415 | 411947 | SH | DEFINED 1, 2, 6, 8 |
| SPDR BARCLAYS CAPITAL INTERNATIONAL TREASURY BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A516 | 209 | 3394 | SH | DEFINED 1 |
| RESOLUTE ENERGY CORP | Common Stock | 76116A108 | 15917 | 1794221 | SH | DEFINED 1, 2, 6, 8 |
| FIRST FINANCIAL NORTHWEST | Common equity shares | 32022K102 | 1613 | 200355 | SH | DEFINED 1, 2 |
| TEXTAINER GROUP HOLDINGS LTD | Common equity shares | G8766E109 | 7061 | 231217 | SH | DEFINED 1, 2 |
| ZEP INC | Common equity shares | 98944B108 | 6398 | 422738 | SH | DEFINED 1, 2, 6, 8 |
| DUPONT FABROS TECHNOLOGY INC | Real Estate Investment Trust | 26613Q106 | 44572 | 1765141 | SH | DEFINED 1, 2, 3, 6, 8 |
| CVR ENERGY INC | Common equity shares | 12662P108 | 24561 | 668327 | SH | DEFINED 1, 2, 5, 6 |
| VANGUARD NATURAL RESOURCES | Limited Partnership | 92205F106 | 1603 | 55398 | SH | DEFINED 1 |
| AMERICAN DG ENERGY INC | Common equity shares | 025398108 | 751 | 289378 | SH | DEFINED 1, 2 |
| PZENA INVESTMENT MANAGEMENT | Common equity shares | 74731Q103 | 644 | 122889 | SH | DEFINED 1, 2 |
| ULTA SALON COSMETCS & FRAG RETAIL | Common equity shares | 90384S303 | 103758 | 1077346 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| OPPORTUNITY INVTs CP | REIT | 76131N101 | 13586 | 1055465 | SH | DEFINED 1, 2, 3, 5, 6, 8, 17 |
| DELTEK INC | Common equity shares | 24784L105 | 4971 | 381764 | SH | DEFINED 1, 2, 6, 8 |
| GIANT INTERACTIVE GROUP -ADR | American Depository Receipt | 374511103 | 1354 | 260900 | SH | DEFINED 1, 2 |
| NANOSPHERE INC | Common equity | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|--------|----------|----|-----------------------------------|
| NEUTRAL TANDEM INC | shares Common Stock | 63009F105 | 61 | 18400 | SH | DEFINED 1 |
| SANDRIDGE ENERGY INC | Common equity | 64128B108 | 5302 | 564843 | SH | DEFINED 1, 2, 6, 8 |
| APPROACH RESOURCES INC | Common Stock | 80007P307 | 49800 | 7145021 | SH | DEFINED 1, 2, 5, 6, 8 |
| NORTHFIELD BANCORP INC | Common equity | 03834A103 | 28897 | 959171 | SH | DEFINED 1, 2, 6, 8 |
| AMERICAN PUBLIC EDUCATION | Common Stock | 66611L105 | 4453 | 278022 | SH | DEFINED 1, 2, 6, 8 |
| ENSIGN GROUP INC | Common equity | 02913V103 | 12591 | 345488 | SH | DEFINED 1, 2, 6, 8 |
| LUMBER LIQUIDATORS HLDGS INC | Common equity shares | 29358P101 | 10588 | 345979 | SH | DEFINED 1, 2, 6, 8 |
| ENERGYSOLUTIONS INC | Common equity | 55003T107 | 90113 | 1778088 | SH | DEFINED 1, 2, 6, 8, 17 |
| ENTEROMEDICS INC | Common equity | 292756202 | 3735 | 1367679 | SH | DEFINED 1, 2, 6, 8 |
| MSCI INC | Common equity | 29365M208 | 1020 | 279605 | SH | DEFINED 1, 2 |
| CHIMERA INVESTMENT CORP | Real Estate Investment Trust | 55354G100 | 114988 | 3212809 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| EL PASO PIPELINE PARTNERS LP | Limited Partnership | 16934Q109 | 38396 | 14168664 | SH | DEFINED 1, 2, 5, 6, 8 |
| RUBICON TECHNOLOGY INC | Common Stock | 283702108 | 4555 | 122380 | SH | DEFINED 1 |
| ISHARES MSCI BRIC INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like | 78112T107 | 3682 | 384121 | SH | DEFINED 1, 2, 6, 8 |
| HECKMANN CORP | mutu Common | 464286657 | 786 | 20814 | SH | DEFINED 6 |
| INVESCO LTD | Common Stock | 422680108 | 12528 | 2982036 | SH | DEFINED 1, 2, 6, 8 |
| BARCLAYS BANK PLC | American Depository Receipt Public preferred instrument | G491BT108 | 455815 | 18240869 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| SPDR BARCLAYS CAPITAL HIGH YIELD BOND ETF | USA: Common Stock | 06739H511 | 2768 | 108080 | SH | DEFINED 2 |
| FEDERAL-MOGUL CORP | Common Stock | 78464A417 | 543193 | 13505472 | SH | DEFINED 1, 2, 5, 10, 18 |
| TITAN MACHINERY INC | Common Stock | 313549404 | 3490 | 381459 | SH | DEFINED 1, 2, 8 |
| ENTROPIC COMMUNICATIONS INC | Common Stock | 88830R101 | 5634 | 277913 | SH | DEFINED 1, 2, 6, 8 |
| | Common Stock | 29384R105 | 10058 | 1727565 | SH | DEFINED 1, 2, 6, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|---|-----------|--------|---------|----|----------------------------|
| TRIPLE-S MANAGEMENT CORP | Common equity shares | 896749108 | 10732 | 513299 | SH | DEFINED 1,2,8 |
| APPLIED MICRO CIRCUITS CORP | Common equity shares | 03822W406 | 6038 | 1193313 | SH | DEFINED 1,2,5,6,8 |
| CARDTRONICS INC | Common Stock | 14161H108 | 24337 | 817224 | SH | DEFINED 1,2,6,8 |
| TWO HARBORS INVESTMENT CORP | Common equity shares | 90187B101 | 70728 | 6019303 | SH | DEFINED 1,2,6,8 |
| FORESTAR GROUP INC | Common equity shares | 346233109 | 11544 | 692764 | SH | DEFINED 1,2,5,6,8 |
| ISHARES MSCI EAFE SMALL CAP INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like | | | | | |
| | mutu | 464288273 | 19335 | 499600 | SH | DEFINED 1 |
| K12 INC | Common Stock | 48273U102 | 9601 | 475465 | SH | DEFINED 1,2,6,8 |
| MEDASSETS INC | Common equity shares | 584045108 | 20443 | 1148566 | SH | DEFINED 1,2,5,6,8 |
| TEEKAY TANKERS LTD | Common equity shares | Y8565N102 | 3359 | 898044 | SH | DEFINED 1,2,6 |
| ORION ENERGY SYSTEMS INC | Common Stock | 686275108 | 28 | 14500 | SH | DEFINED 1 |
| ISHARES JPMORGAN USD EMERGING MARKETS BOND FUND | Investments that contain a pool of securities representing a specific index and are built like | | | | | |
| | mutu | 464288281 | 68972 | 568800 | SH | DEFINED 1,2 |
| NETSUITE INC | Common equity shares | 64118Q107 | 21367 | 334980 | SH | DEFINED 1,2,6,8 |
| ORION MARINE GROUP INC | Common Stock | 68628V308 | 3762 | 506390 | SH | DEFINED 1,2,8 |
| NATIONAL AMERN UNIV HLDG INC | Common equity shares | 63245Q105 | 548 | 108779 | SH | DEFINED 1,2 |
| ECHOSTAR CORP | Common equity shares | 278768106 | 14274 | 498015 | SH | DEFINED 1,2,5,6,8 |
| CALPINE CORP | Common equity shares | 131347304 | 109553 | 6332239 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| BROOKFIELD INFRS PTRS LP | Limited Partnership | G16252101 | 4798 | 134993 | SH | DEFINED 1,5 |
| A. H. BELO CORP | Common equity shares | 001282102 | 149 | 30806 | SH | DEFINED 1 |
| MERIDIAN | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|--|----------------|---------|----------|----|-----------------------------------|
| INTERSTATE BANCORP | equity shares | 58964Q104 | 2323 | 140632 | SH | DEFINED 1, 2, 6 |
| SYNERGY RESOURCES CORP | Common Stock | 87164P103 | 1837 | 440214 | SH | DEFINED 1, 2 |
| IPC THE HOSPITALIST CO INC | Common Stock | 44984A105 | 14488 | 317083 | SH | DEFINED 1, 2, 6, 8 |
| CAPE BANCORP INC | Common equity shares | 139209100 | 1427 | 152523 | SH | DEFINED 1, 2 |
| DANA HOLDING CORP | Common equity shares | 235825205 | 44263 | 3597217 | SH | DEFINED 1, 2, 5, 6, 8, 12, 17 |
| MAKO SURGICAL CORP | Common equity shares | 560879108 | 11234 | 645107 | SH | DEFINED 1, 2, 6, 8 |
| SPDR S&P INTERNATIONAL DIVIDEND ETF | Exchange Traded Product | 78463X772 | 2098 | 46387 | SH | DEFINED 2 |
| WISDOMTREE INDIA EARNINGS FUND | Investments that contain a pool of securities representing a specific index and are built like | mutu 97717W422 | 15093 | 796870 | SH | DEFINED 10 |
| HERITAGE-CRYSTAL CLEAN INC | Common equity shares | 42726M106 | 1961 | 98707 | SH | DEFINED 1, 2 |
| GALENA BIOPHARMA INC | Common equity shares | 363256108 | 18 | 10134 | SH | DEFINED 1 |
| PHILIP MORRIS INTERNATIONAL | Common equity shares | 718172109 | 6553708 | 72867553 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 17 |
| CARDIONET INC | Common equity shares | 14159L103 | 41 | 16000 | SH | DEFINED 1 |
| HILLENBRAND INC | Common equity shares | 431571108 | 25307 | 1391263 | SH | DEFINED 1, 2, 5, 6, 8 |
| VISA INC | Common equity shares | 92826C839 | 2677794 | 19941876 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 17 |
| 1ST UNITED BANCORP INC | Common Stock | 33740N105 | 2876 | 445742 | SH | DEFINED 1, 2 |
| IRIDIUM COMMUNICATIONS INC | Common equity shares | 46269C102 | 5938 | 811355 | SH | DEFINED 1, 2, 8 |
| ISHARES MSCI TURKEY INVESTABLE MARKET INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like | mutu 464286715 | 1732 | 31000 | SH | DEFINED 1 |
| BARCLAYS BANK PLC | Public preferred | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------------------------|--|-----------|--------|---------|----|---------|---------------------------|
| INTREPID POTASH INC | instrument Common equity shares | 06739H362 | 6507 | 251033 | SH | DEFINED | 2 |
| AMERICAN WATER WORKS CO INC | Common equity shares | 46121Y102 | 32356 | 1506474 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| HATTERAS FINANCIAL CORP | Common equity shares | 030420103 | 138454 | 3735933 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| DR PEPPER SNAPPLE GROUP INC | Common equity shares | 41902R103 | 39040 | 1384756 | SH | DEFINED | 1, 2, 5, 6, 8, 17 |
| PIONEER SOUTHWEST ENERGY -LP | Limited Partnership | 72388B106 | 502 | 19528 | SH | DEFINED | 1 |
| MAIDEN HOLDINGS LTD | Common equity shares | G5753U112 | 8915 | 1003139 | SH | DEFINED | 1, 2, 8 |
| COLFAX CORP | Common equity shares | 194014106 | 18344 | 500355 | SH | DEFINED | 1, 2, 6, 8 |
| WESTERN GAS PARTNERS LP | Limited Partnership | 958254104 | 3008 | 59670 | SH | DEFINED | 1, 17 |
| GUARANTY BANCORP | Common equity shares | 40075T102 | 1952 | 967286 | SH | DEFINED | 1, 2 |
| INVERNESS MEDICAL INNOVATIONS | Public preferred instrument | 01449J20 | 2901 | 14021 | SH | DEFINED | 1, 2 |
| SPDR DJ GLOBAL REAL ESTATE ETF | USA: Common Stock | 78463X749 | 707 | 17450 | SH | DEFINED | 5 |
| AMERICAN CAPITAL AGENCY CORP | REIT | 02503X105 | 207869 | 6009516 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PRN | PUT/ CALL | DISCRE- TION | MANAGERS |
|----------------------------------|-------------------------|-----------|--------|----------------|------------|--------------|-----------------|------------------------|
| AMPIO PHARMACEUTICALS INC | Common Stock | 03209T109 | 1191 | 304970 | SH | | DEFINED | 1, 2 |
| AIR TRANSPORT SERVICES GROUP | Common equity shares | 00922R105 | 4587 | 1042233 | SH | | DEFINED | 1, 2, 6 |
| SAFE BULKERS INC | Common equity shares | Y7388L103 | 63 | 10815 | SH | | DEFINED | 1 |
| FIFTH STREET FINANCE CORP | Common Stock | 31678A103 | 17900 | 1630285 | SH | | DEFINED | 1, 2, 6, 8 |
| SCRIPPS NETWORKS INTERACTIVE | Common equity shares | 811065101 | 207218 | 3384215 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, 12, |
| TW TELECOM INC | Common equity shares | 87311L104 | 109762 | 4210325 | SH | | DEFINED | 1, 2, 5, 6, 8, 12 |
| LENDER PROCESSING SERVICES | Common equity shares | 52602E102 | 69578 | 2494952 | SH | | DEFINED | 1, 2, 5, 6, 8, 10, 12, |
| ENERGY RECOVERY | Common | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--------------------|----------------|-----------|---------|----------|----|--------------------------|
| INC | Stock | 29270J100 | 1974 | 666557 | SH | DEFINED 1,2 |
| ACTIVISION | Common | | | | | |
| BLIZZARD INC | equity shares | 00507V109 | 103738 | 9196852 | SH | DEFINED 1,2,5,8,10,12,18 |
| FUTUREFUEL CORP | Common | | | | | |
| | equity shares | 36116M106 | 3983 | 328957 | SH | DEFINED 1,2 |
| ACE LTD | Common | | | | | |
| | equity shares | H0023R105 | 1024556 | 13552385 | SH | DEFINED 1,2,5,6,8,10,12, |
| JOHN BEAN | Common | | | | | |
| TECHNOLOGIES | equity shares | 477839104 | 9615 | 588796 | SH | DEFINED 1,2,5,6,8 |
| SPDR S&P | Investments | | | | | |
| INTERNATIONAL | that contain a | | | | | |
| UTILITIES SECTOR | pool of | | | | | |
| ETF | securities | | | | | |
| | representing a | | | | | |
| | specific index | | | | | |
| | and are built | | | | | |
| | like mutu | 78463X632 | 1410 | 85648 | SH | DEFINED 6 |
| SPDR S&P | Exchange | | | | | |
| INTERNATIONAL | Traded | | | | | |
| TELECOMMUNICATIONS | Product | 78463X640 | 505 | 22072 | SH | DEFINED 2 |
| SECTOR ETF | Investments | | | | | |
| SPDR S&P | that contain a | | | | | |
| INTERNATIONAL | pool of | | | | | |
| ENERGY SECTOR | securities | | | | | |
| ETF | representing a | | | | | |
| | specific index | | | | | |
| | and are built | | | | | |
| | like mutu | 78463X715 | 2366 | 94376 | SH | DEFINED 1,2 |
| GT ADVANCED | Common | | | | | |
| TECHNOLOGIES | equity shares | 36191U106 | 12401 | 2274799 | SH | DEFINED 1,2,6,8 |
| INC | Common | | | | | |
| SEADRILL LTD | Stock | G7945E105 | 693 | 17647 | SH | DEFINED 1,17 |
| SIRIUS XM RADIO | Common | | | | | |
| INC | equity shares | 82967N108 | 153334 | 58973011 | SH | DEFINED 1,2,5,6,8,10,12, |
| RACKSPACE | Common | | | | | |
| HOSTING INC | equity shares | 750086100 | 213816 | 3235326 | SH | DEFINED 1,2,5,6,8,10,12, |
| HSN INC | Common | | | | | |
| | equity shares | 404303109 | 77264 | 1575169 | SH | DEFINED 1,2,5,6,8,12,18 |
| INTERVAL LEISURE | Common | | | | | |
| GROUP | equity shares | 46113M108 | 15377 | 812389 | SH | DEFINED 1,2,6,8 |
| MYR GROUP INC | Common | | | | | |
| | Stock | 55405W104 | 7161 | 358837 | SH | DEFINED 1,2,6,8 |
| TREE.COM INC | Common | | | | | |
| | equity shares | 894675107 | 1137 | 72481 | SH | DEFINED 1,2 |
| IBIO INC | Common | | | | | |
| | Stock | 451033104 | 14 | 13400 | SH | DEFINED 1 |
| SIGNET JEWELERS | Common | | | | | |
| LTD | equity shares | G81276100 | 110497 | 2265983 | SH | DEFINED 1,2,5,6,12 |
| REINSURANCE | Common | | | | | |
| GROUP AMER INC | equity shares | 759351604 | 117700 | 2033908 | SH | DEFINED 1,2,5,6,8,12,18 |
| REVLON INC -CL A | Common | | | | | |
| | equity shares | 761525609 | 5846 | 378489 | SH | DEFINED 1,2,6,8,17 |
| HOMEOWNERS | Common | | | | | |
| CHOICE INC | equity shares | 43741E103 | 1901 | 80970 | SH | DEFINED 1,2 |
| ASCENT CAPITAL | Common | | | | | |
| GROUP INC | Stock | 043632108 | 13764 | 254766 | SH | DEFINED 1,2,6,8 |
| DISCOVERY | Common | | | | | |
| COMMUNICATNS | equity shares | 25470F302 | 48167 | 859575 | SH | DEFINED 1,2,5,6,8,10,12, |
| NEW | American | | | | | |
| ECOPETROL SA | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|---|-----------|-------|---------|----|--------------------------|
| | Depository Receipt | 279158109 | 61275 | 1039809 | SH | DEFINED 1,2,4,5,6,8,10 |
| POWERSHARES GLOBAL AGRICULTURE PORTFOLIO | Investments that contain a pool of securities representing a specific index and are built like mutu | 73936Q702 | 4155 | 138448 | SH | DEFINED 1,2 |
| KB FINANCIAL GROUP | American Depository Receipt | 48241A105 | 5491 | 155548 | SH | DEFINED 1,2,4,5,6 |
| MODUSLINK GLOBAL SOLUTIONS HOME BANCORP INC | Common equity shares | 60786L107 | 2939 | 796419 | SH | DEFINED 1,2,8 |
| DIGIMARC CORP | Common equity shares | 43689E107 | 1417 | 78796 | SH | DEFINED 1,2 |
| GRAND CANYON EDUCATION INC | Common Stock | 25381B101 | 2475 | 111228 | SH | DEFINED 1,2 |
| ELIZABETH ARDEN INC | Common equity shares | 38526M106 | 16116 | 684811 | SH | DEFINED 1,2,6,8 |
| IAC/ INTERACTIVECORP | Common equity shares | 28660G106 | 22803 | 482750 | SH | DEFINED 1,2,6,8 |
| CLEARWATER PAPER CORP | Common Stock | 44919P508 | 61386 | 1179134 | SH | DEFINED 1,2,5,6,8,12,17, |
| CRACKER BARREL OLD CTRY STOR VIRTUS | Common Stock | 18538R103 | 19211 | 465076 | SH | DEFINED 1,2,6,8 |
| INVESTMENT PTNRS INC | Common equity shares | 22410J106 | 32403 | 482837 | SH | DEFINED 1,2,5,6,8,17,18 |
| GIGOPTIX INC | Common Stock | 92828Q109 | 10191 | 118486 | SH | DEFINED 1,2,6,8 |
| SAGA COMMUNICATIONS -CL A | Common Stock | 37517Y103 | 52 | 27300 | SH | DEFINED 1 |
| MEAD JOHNSON NUTRITION CO | Common equity shares | 786598300 | 1878 | 46379 | SH | DEFINED 1,2 |
| SPDR BARCLAYS CAPITAL INTERMEDIATE TERM CORPORATE BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A375 | 20149 | 577657 | SH | DEFINED 2 |
| IDT CORP | Common equity shares | 448947507 | 3495 | 340781 | SH | DEFINED 1,2,6,8 |
| HEARTWARE INTERNATIONAL INC | Common equity shares | 422368100 | 22167 | 234619 | SH | DEFINED 1,2,6,8 |
| SPDR BARCLAYS CAPITAL LONG TERM CORPORATE BOND ETF | Exchange Traded Product | 78464A367 | 3225 | 76900 | SH | DEFINED 2 |
| ITAU UNIBANCO HLDG SA | American Depository Receipt | 465562106 | 88953 | 5821330 | SH | DEFINED 1,2,4,5,6,8,10,1 |
| BRIDGEPOINT EDUCATION INC | Common equity shares | 10807M105 | 3176 | 313110 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|--------|---------|----|--------------------------|
| ROSETTA STONE INC | Common Stock | 777780107 | 2183 | 171067 | SH | DEFINED 1,2,6 |
| SPDR BARCLAYS CAPITAL CONVERTIBLE SECURITIES ETF | USA: Common Stock | 78464A359 | 4440 | 112183 | SH | DEFINED 1,2 |
| GOLDEN MINERALS CO | Common equity shares | 381119106 | 2183 | 417951 | SH | DEFINED 1,2,6,8 |
| DIGITALGLOBE INC | Common equity shares | 25389M877 | 13148 | 644807 | SH | DEFINED 1,2,6,8 |
| SOLARWINDS INC | Common equity shares | 83416B109 | 94785 | 1700497 | SH | DEFINED 1,2,5,6,8,12,17 |
| OPENTABLE INC | Common Stock | 68372A104 | 20463 | 491937 | SH | DEFINED 1,2,5,6,8,17 |
| GOVERNMENT PPTY S INCOME TR | Real Estate Investment Trust | 38376A103 | 16432 | 702235 | SH | DEFINED 1,2,3,6,8 |
| CYS INVESTMENTS INC | Common equity shares | 12673A108 | 49213 | 3492867 | SH | DEFINED 1,2,6,8,17 |
| MYREXIS INC | Common Stock | 62856H107 | 54 | 21754 | SH | DEFINED 1 |
| MEDIDATA SOLUTIONS INC | Common Stock | 58471A105 | 17461 | 420668 | SH | DEFINED 1,2,6,8 |
| INVESCO MORTGAGE CAPITAL INC | Common equity shares | 46131B100 | 51429 | 2554880 | SH | DEFINED 1,2,6,8 |
| LOGMEIN INC | Common equity shares | 54142L109 | 9118 | 406548 | SH | DEFINED 1,2,6,8 |
| ALUFP 2.875 06/15/25 | A U S issuer issuing in U S dollars in the U S capital market | 549463AH | 6439 | 6498000 | SH | DEFINED 2 |
| PRIMUS TELECOMM GROUP INC | Common Stock | 741929301 | 2313 | 151513 | SH | DEFINED 1,2 |
| TERRITORIAL BANCORP INC | Common equity shares | 88145X108 | 4897 | 213391 | SH | DEFINED 1,2,6,17 |
| GLOBE SPECIALTY METALS INC | Common equity shares | 37954N206 | 29333 | 1927412 | SH | DEFINED 1,2,6,8 |
| PENNYMAC MORTGAGE INVEST TR | Closed end mutual fund | 70931T103 | 27662 | 1183643 | SH | DEFINED 1,2,6,8,17 |
| ALTISOURCE PORTFOLIO SOLTNS | Common equity shares | L0175J104 | 1239 | 14366 | SH | DEFINED 1,6,8 |
| AVAGO TECHNOLOGIES LTD | Common equity shares | Y0486S104 | 137276 | 3937574 | SH | DEFINED 1,2,5,6,8,10,12, |
| CUMBERLAND PHARMACEUTICALS | Common equity shares | 230770109 | 868 | 134477 | SH | DEFINED 1,2 |
| STARWOOD PROPERTY TRUST INC | Real Estate Investment Trust | 85571B105 | 56011 | 2406948 | SH | DEFINED 1,2,6,8,17 |
| CAREFUSION CORP | Common Stock | 14170T101 | 249310 | 8781493 | SH | DEFINED 1,2,5,6,8,10,12, |
| CREXUS INVESTMENT CORP | Real Estate Investment Trust | 226553105 | 15097 | 1396660 | SH | DEFINED 1,2,6 |
| SPDR WELLS FARGO PREFERRED STOCK ETF | Exchange Traded Product | 78464A292 | 1576 | 34560 | SH | DEFINED 2 |
| SPECTRUM BRANDS | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-------------------|-----------------|-----------|--------|----------|----|---------|------------------|
| HOLDINGS INC | equity shares | 84763R101 | 15991 | 399744 | SH | DEFINED | 1,2,6,17 |
| A123 SYSTEMS INC | Common Stock | 03739T108 | 414 | 1650340 | SH | DEFINED | 1,2,6 |
| APOLLO | Real Estate | | | | | | |
| COMMERCIAL RE | Investment | | | | | | |
| FIN INC | Trust | 03762U105 | 6545 | 377300 | SH | DEFINED | 1,2,5,8,17 |
| ARTIO GLOBAL | Common | | | | | | |
| INVESTORS INC | equity shares | 04315B107 | 1649 | 553610 | SH | DEFINED | 1,2,8 |
| COLONY FINANCIAL | Common | | | | | | |
| INC | equity shares | 19624R106 | 13872 | 711882 | SH | DEFINED | 1,2,6,8 |
| VITACOST.COM INC | Common | | | | | | |
| | equity shares | 92847A200 | 1921 | 283194 | SH | DEFINED | 1,2,6 |
| SELECT MEDICAL | Common | | | | | | |
| HOLDINGS CORP | equity shares | 81619Q105 | 8458 | 753289 | SH | DEFINED | 1,2,8 |
| ECHO GLOBAL | Common | | | | | | |
| LOGISTICS INC | equity shares | 27875T101 | 3993 | 232620 | SH | DEFINED | 1,2,6 |
| EDUCATION | | | | | | | |
| MANAGEMENT | Common | | | | | | |
| CORP | equity shares | 28140M103 | 1669 | 536710 | SH | DEFINED | 1,2,6 |
| BANCO SANTANDER | Depository | | | | | | |
| BRASIL -ADR | Receipt | 05967A107 | 8377 | 1136638 | SH | DEFINED | 1,2,4,5,6,8,10 |
| VERISK ANALYTICS | Common | | | | | | |
| INC | equity shares | 92345Y106 | 117119 | 2459873 | SH | DEFINED | 1,2,5,6,8,10,12, |
| MISTRAS GROUP INC | Common | | | | | | |
| | equity shares | 60649T107 | 6133 | 264410 | SH | DEFINED | 1,2,6,8 |
| OMEROS CORP | Common | | | | | | |
| | equity shares | 682143102 | 3224 | 343175 | SH | DEFINED | 1,2 |
| RAILAMERICA INC | Common | | | | | | |
| | equity shares | 750753402 | 9841 | 358349 | SH | DEFINED | 1,2,6 |
| DOLE FOOD CO INC | Common | | | | | | |
| | equity shares | 256603101 | 9300 | 662905 | SH | DEFINED | 1,2,5,6,8 |
| VITAMIN SHOPPE | Common | | | | | | |
| INC | equity shares | 92849E101 | 45127 | 773834 | SH | DEFINED | 1,2,6,8 |
| ANCESTRY.COM INC | Common | | | | | | |
| | equity shares | 032803108 | 16058 | 534022 | SH | DEFINED | 1,2,6,8 |
| HYATT HOTELS | Common | | | | | | |
| CORP | equity shares | 448579102 | 19253 | 479578 | SH | DEFINED | 1,2,5,18 |
| STR HOLDINGS INC | Common | | | | | | |
| | equity shares | 78478V100 | 1767 | 570610 | SH | DEFINED | 1,2,6,8 |
| LEAR CORP | Common | | | | | | |
| | equity shares | 521865204 | 51714 | 1368463 | SH | DEFINED | 1,2,5,6,8,12,18 |
| DOLLAR GENERAL | Common | | | | | | |
| CORP | Stock | 256677105 | 224160 | 4349494 | SH | DEFINED | 1,2,5,6,8,10,12, |
| RUE21 INC | Common | | | | | | |
| | equity shares | 781295100 | 16947 | 544040 | SH | DEFINED | 1,2,6,8 |
| OI S.A. | Depository | | | | | | |
| | Receipt | 670851104 | 637 | 128247 | SH | DEFINED | 1,2,4,5,6,10 |
| FORTINET INC | Common | | | | | | |
| | equity shares | 34959E109 | 37321 | 1545920 | SH | DEFINED | 1,2,5,6,8,17 |
| CLOUD PEAK | Common | | | | | | |
| ENERGY INC | equity shares | 18911Q102 | 52111 | 2879144 | SH | DEFINED | 1,2,6,8 |
| AOL INC | Common | | | | | | |
| | equity shares | 00184X105 | 95611 | 2713964 | SH | DEFINED | 1,2,5,6,8,10,12, |
| CHARTER | | | | | | | |
| COMMUNICATIONS | Common | | | | | | |
| INC | equity shares | 16117M305 | 61443 | 818309 | SH | DEFINED | 1,2,5,8,10,12,18 |
| ALCOA INC | USA: Bond | 013817AT | 6955 | 4668000 | SH | DEFINED | 2 |
| AMGEN INC | A U S issuer | | | | | | |
| | issuing in U S | | | | | | |
| | dollars in the | | | | | | |
| | U S capital | | | | | | |
| | market | 031162AQ | 22102 | 19883000 | SH | DEFINED | 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|---|----------|-------|----------|----|---------|---|
| ARCHER DANIELS | A U S issuer issuing in U S dollars in the U S capital market | 039483AW | 8518 | 8517000 | SH | DEFINED | 2 |
| CHESAPEAKE ENERGY CORP CIENA CORP | USA: Bond A U S issuer issuing in U S dollars in the U S capital market | 165167BZ | 15163 | 16673000 | SH | DEFINED | 2 |
| D.R. HORTON INC DHI EMC CORP | A U S issuer issuing in U S dollars in the U S capital market | 171779AE | 3283 | 3800000 | SH | DEFINED | 2 |
| | USA: Bond | 23331ABB | 6739 | 4104000 | SH | DEFINED | 2 |
| | A U S issuer issuing in U S dollars in the U S capital market | 268648AM | 23503 | 13650000 | SH | DEFINED | 2 |
| GILEAD SCIENCES INC | A U S issuer issuing in U S dollars in the U S capital market | 375558AH | 8615 | 4947000 | SH | DEFINED | 2 |
| HOLOGIC INC | A U S issuer issuing in U S dollars in the U S capital market | 436440AA | 8133 | 8131000 | SH | DEFINED | 2 |
| INTEL CORP | A U S issuer issuing in U S dollars in the U S capital market | 458140AD | 12983 | 11844000 | SH | DEFINED | 2 |
| L-3 COMMS HLDGS INC | USA: Bond | 502413AW | 5006 | 4976000 | SH | DEFINED | 2 |
| LIBERTY MEDIA LLC | A U S issuer issuing in U S dollars in the U S capital market | 530718AF | 12113 | 8690000 | SH | DEFINED | 2 |
| LIFEPOINT HOSPITALS INC | A U S issuer issuing in U S dollars in the U S capital market | 53219LAH | 4630 | 4235000 | SH | DEFINED | 2 |
| LINEAR TECHNOLOGY CORP A | Any issuer issuing in any currency offered in all markets simultaneously | 535678AC | 6744 | 6430000 | SH | DEFINED | 2 |
| MASSEY ENERGY CO | USA: Bond | 576203AJ | 4502 | 4852000 | SH | DEFINED | 2 |
| MEDTRONIC INC | Any issuer issuing in any currency offered in all markets simultaneously | 585055AM | 17301 | 17037000 | SH | DEFINED | 2 |
| MICROCHIP TECHNOLOGY INC | USA: Bond | 595017AB | 11134 | 8810000 | SH | DEFINED | 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | |
|-------------------------------|---|-----------|--------|-------------|--------------------------|
| MICRON TECHNOLOGY INC | A U S issuer issuing in U S dollars in the U S capital market | 595112AH | 7054 | 7073000 SH | DEFINED 2 |
| MOLSON COORS BREWING CO | An issue in any currency issued on a private basis | 60871RAA | 4711 | 4544000 SH | DEFINED 2 |
| NETAPP INC | USA: Bond | 64110DAB | 11056 | 9649000 SH | DEFINED 2 |
| NEWMONT MINING CORP | A U S issuer issuing in U S dollars in the U S capital market | 651639AH | 5899 | 4373000 SH | DEFINED 2 |
| NEWMONT MINING CORP | USA: Bond | 651639AJ | 6934 | 4771000 SH | DEFINED 2 |
| PEABODY ENERGY CORP | USA: Bond | 704549AG | 4887 | 5673000 SH | DEFINED 2 |
| SANDISK CORP | A U S issuer issuing in U S dollars in the U S capital market | 80004CAC | 7327 | 7358000 SH | DEFINED 2 |
| SUNTECH POWER HLDGS CO | An issue in any currency issued on a private basis | 86800CAE | 1929 | 4370000 SH | DEFINED 2 |
| SYMANTEC CORP | USA: Bond | 871503AF | 8166 | 7502000 SH | DEFINED 2 |
| TEVA PHARM FINANCE LLC C | A U S issuer issuing in U S dollars in the U S capital market | 88163VAE | 4247 | 4000000 SH | DEFINED 2 |
| TRANSOCEAN INC C USEC INC | USA: Bond | 893830AW | 12774 | 12731000 SH | DEFINED 2 |
| US STEEL CORP | An issue in any currency issued on a private basis | 90333EAC | 2014 | 4825000 SH | DEFINED 2 |
| VERISIGN INC | USA: Bond | 912909AE | 7157 | 6982000 SH | DEFINED 2 |
| WACHOVIA CORP | A U S issuer issuing in U S dollars in the U S capital market | 92343EAD | 14483 | 9448000 SH | DEFINED 2 |
| XILINX INC | Public preferred instrument | 94974680 | 39174 | 31705 SH | DEFINED 1,2 |
| PEBBLEBROOK HOTEL TRUST | USA: Bond | 983919AD | 5729 | 4773000 SH | DEFINED 2 |
| CIT GROUP INC | Common equity shares | 70509V100 | 36669 | 1567792 SH | DEFINED 1,2,3,6,8 |
| KAR AUCTION SERVICES INC | Common equity shares | 125581801 | 201882 | 5125254 SH | DEFINED 1,2,5,6,8,10,12, |
| ALLIANCE DATA SYSTEMS CO 144A | Common equity shares | 48238T109 | 6576 | 333191 SH | DEFINED 1,2,6,8 |
| BANK OF AMERICA CORP | USA: Bond | 018581AD | 10584 | 5826000 SH | DEFINED 2 |
| INTL GAME TECHNOLOGY 144A | USA: Bond | 06050568 | 28718 | 26400 SH | DEFINED 1,2 |
| | USA: Bond | 459902AQ | 6793 | 6448000 SH | DEFINED 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|---|---|-----------|--------|---------|----|--------------------------|
| AES TRUST III | Preferred equity shares | 00808N20 | 3912 | 78878 | SH | DEFINED 1,2 |
| SBA COMMUNICATIONS CORP 144A | USA: Bond | 78388JAN | 6329 | 4139000 | SH | DEFINED 2 |
| COBALT INTL ENERGY INC | Common equity shares | 19075F106 | 76035 | 3414396 | SH | DEFINED 1,2,5,6,8,10,12, |
| TEAM HEALTH HOLDINGS INC | Common equity shares | 87817A107 | 13863 | 510839 | SH | DEFINED 1,2,6,8 |
| NAVISTAR INTL CORP | USA: Bond | 63934EAL | 3615 | 4022000 | SH | DEFINED 2 |
| KRATON PERFORMANCE POLYMERS | Common equity shares | 50077C106 | 15383 | 589456 | SH | DEFINED 1,2,6,8 |
| SPDR BARCLAYS CAPITAL SHORT TERM CORPORATE BOND ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A474 | 107079 | 3472099 | SH | DEFINED 1,2 |
| STATE BANK FINANCIAL CORP | Common equity shares | 856190103 | 12581 | 763004 | SH | DEFINED 1,2,6,8 |
| SUPERMEDIA INC | Common equity shares | 868447103 | 28 | 10513 | SH | DEFINED 1 |
| WILLIS GROUP HOLDINGS PLC | Common equity shares | G96666105 | 43563 | 1179857 | SH | DEFINED 1,2,5,6,8,10,12, |
| FORD MOTOR COMPANY | USA: Bond | 345370CN | 9729 | 6913000 | SH | DEFINED 2 |
| OCZ TECHNOLOGY GROUP INC | Common equity shares | 67086E303 | 3896 | 1123020 | SH | DEFINED 1,2,6,8 |
| OMNIAMERICAN BANCORP INC | Common Stock | 68216R107 | 3970 | 174663 | SH | DEFINED 1,2 |
| CHESAPEAKE LODGING TRUST | Common equity shares | 165240102 | 12533 | 630623 | SH | DEFINED 1,2,3,6,8 |
| SYMETRA FINANCIAL CORP | Common equity shares | 87151Q106 | 17457 | 1419128 | SH | DEFINED 1,2,5,6,8,17 |
| MADISON SQUARE GARDEN CO | Common equity shares | 55826P100 | 34182 | 848910 | SH | DEFINED 1,2,5,6,8,17 |
| STERLITE INDS INDIA LTD NOTE 4.000%10/3 | USA: Bond | 859737AB | 4313 | 4450000 | SH | DEFINED 2 |
| ATLANTIC POWER CORP | Composition of more than 1 security | 04878Q863 | 29708 | 1986016 | SH | DEFINED 1,2,6 |
| NORTHWEST BANCSHARES INC | Common equity shares | 667340103 | 24383 | 1993693 | SH | DEFINED 1,2,6,8,17 |
| PILGRIM'S PRIDE CORP | Common equity shares | 72147K108 | 5257 | 1029122 | SH | DEFINED 1,2,6,8 |
| OCEAN SHORE HOLDING CO | Common equity shares | 67501R103 | 148 | 10991 | SH | DEFINED 1 |
| ECOTALITY INC | Common equity shares | 27922Y202 | 4 | 11316 | SH | DEFINED 1 |
| ENSCO PLC | Common equity shares | G3157S106 | 483832 | 8867773 | SH | DEFINED 1,2,5,6,8,10,12, |
| BIGLARI HOLDINGS INC | Common equity shares | 08986R101 | 10697 | 29295 | SH | DEFINED 1,2,6,8 |
| SYCAMORE NETWORKS INC | Common equity shares | 871206405 | 5516 | 358328 | SH | DEFINED 1,2,5,6,8 |
| TOWERS WATSON & CO | Common equity shares | 891894107 | 92005 | 1734387 | SH | DEFINED 1,2,5,6,8,12,18 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--------------------------------|--|-----------|--------|----------|----|--------------------------|
| DEX ONE CORP | Common equity shares | 25212W100 | 132 | 104785 | SH | DEFINED 1,5 |
| CARMIKE CINEMAS INC | Common equity shares | 143436400 | 2990 | 265701 | SH | DEFINED 1,2 |
| COWEN GROUP INC | Common equity shares | 223622101 | 3741 | 1385698 | SH | DEFINED 1,2,8 |
| TRANSWITCH CORP | Common equity shares | 894065309 | 13 | 12649 | SH | DEFINED 1 |
| NATIONAL GRID | An issue in any currency issued on a private basis | 636274300 | 284 | 5132 | SH | DEFINED 1 |
| CACI INTL INC -CL A | Common equity shares | 127190304 | 26802 | 517571 | SH | DEFINED 1,2,5,6,8,17 |
| PEABODY ENERGY CORP | An issue in any currency issued on a private basis | 704549104 | 284908 | 12782110 | SH | DEFINED 1,2,5,6,8,10,12, |
| NOMURA HOLDINGS INC | An issue in any currency issued on a private basis | 65535H208 | 182 | 50810 | SH | DEFINED 1,2 |
| CHIQUITA BRANDS INTL INC | Common equity shares | 170032809 | 6660 | 871727 | SH | DEFINED 1,2,5,6,8 |
| CITIGROUP INC | USA: Bond | 17296741 | 25192 | 260971 | SH | DEFINED 2 |
| NEWS CORP | An issue in any currency issued on a private basis | 65248E203 | 67606 | 2726225 | SH | DEFINED 1,5,6,8,10,12,18 |
| USA MOBILITY INC | An issue in any currency issued on a private basis | 90341G103 | 6978 | 587910 | SH | DEFINED 1,2,5,6,8,17 |
| ARMOUR RESIDENTIAL REIT INC | Common equity shares | 042315101 | 41300 | 5391722 | SH | DEFINED 1,2,6,8 |
| IRONWOOD PHARMACEUTICALS INC | Common equity shares | 46333X108 | 24367 | 1906611 | SH | DEFINED 1,2,6,8 |
| SOLAR CAPITAL LTD | Common equity shares | 83413U100 | 17761 | 774838 | SH | DEFINED 1,2,6,8 |
| BACTERIN INTL HOLDINGS INC | Common equity shares | 05644R101 | 17 | 10800 | SH | DEFINED 1 |
| PIEDMONT OFFICE REALTY TRUST | Real Estate Investment Trust | 720190206 | 71534 | 4125191 | SH | DEFINED 1,2,3,5,6,8,12 |
| TERRENO REALTY CORP | Real Estate Investment Trust | 88146M101 | 3702 | 234410 | SH | DEFINED 1,2 |
| GENERAC HOLDINGS INC | Common equity shares | 368736104 | 9896 | 432464 | SH | DEFINED 1,2,6,8,17 |
| QUINSTREET INC | Common equity shares | 74874Q100 | 4556 | 542790 | SH | DEFINED 1,2,6,8 |
| UNILIFE CORP | Common equity shares | 90478E103 | 3750 | 1201626 | SH | DEFINED 1,2,6,8 |
| MARKET VECTORS EGYPT INDEX ETF | Exchange Traded Product | 57060U548 | 826 | 53000 | SH | DEFINED 1 |
| ANTHERA PHARMACEUTCLS INC | Common equity shares | 03674U102 | 12 | 12700 | SH | DEFINED 1 |
| ACCURIDE CORP | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------|--|-----------|-------|---------|----|----------------------|
| SENSATA TECHNOLOGIES HLDG NV | equity shares | 00439T206 | 3543 | 761254 | SH | DEFINED 1,2,6,8 |
| AVEO PHARMACEUTICALS INC | Common Stock | 053588109 | 12167 | 1169011 | SH | DEFINED 1,2,6,8 |
| SEMGROUP CORP | Common equity shares | 81663A105 | 29302 | 795120 | SH | DEFINED 1,2,5,6,8,18 |
| FINANCIAL ENGINES INC | Common equity shares | 317485100 | 19983 | 838571 | SH | DEFINED 1,2,6,8 |
| CALIX INC | Common equity shares | 13100M509 | 4174 | 652323 | SH | DEFINED 1,2,6,8 |
| FIRST INTERSTATE BANCSYSTEM | Common equity shares | 32055Y201 | 3807 | 254756 | SH | DEFINED 1,2 |
| MAXLINEAR INC | Common equity shares | 57776J100 | 1985 | 296706 | SH | DEFINED 1,2,6 |
| SS&C TECHNOLOGIES HLDGS INC | Common equity shares | 78467J100 | 14387 | 570617 | SH | DEFINED 1,2,6,8 |
| SCORPIO TANKERS INC | Common equity shares | Y7542C106 | 3037 | 506028 | SH | DEFINED 1,2 |
| VIRGIN MEDIA INC 144A | An issue in any currency issued on a private basis | 92769LAB7 | 13515 | 7736000 | SH | DEFINED 2 |
| PRIMERICA INC | Preferred equity shares | 74164M108 | 23683 | 826975 | SH | DEFINED 1,2,5,6,8 |
| METALS USA HOLDINGS CORP | Common equity shares | 59132A104 | 2551 | 190855 | SH | DEFINED 1,2 |
| GOLUB CAPITAL BDC INC | Common equity shares | 38173M102 | 3980 | 250278 | SH | DEFINED 1,2 |
| CHATHAM LODGING TRUST | Real Estate Investment Trust | 16208T102 | 2866 | 206368 | SH | DEFINED 1,2 |
| VIMPELCOM LTD | An issue in any currency issued on a private basis | 92719A106 | 3150 | 264828 | SH | DEFINED 1,2 |
| CODEXIS INC | Common equity shares | 192005106 | 1061 | 350612 | SH | DEFINED 1,2 |
| GLOBAL GEOPHYSICAL SVCS INC | Common equity shares | 37946S107 | 1861 | 337863 | SH | DEFINED 1,2 |
| SPS COMMERCE INC | Common equity shares | 78463M107 | 6085 | 158150 | SH | DEFINED 1,2 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS |
|-----------------|------------------------------|-----------|-------|-------------|-------------------|-----------------|----------|
| THL CREDIT INC | Closed end mutual fund | 872438106 | 3254 | 232041 | SH | DEFINED 1,2 | |
| EXCEL TRUST INC | Real Estate Investment Trust | 30068C109 | 6108 | 534858 | SH | DEFINED 1,2,5,8 | |
| ALPHA AND OMEGA | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|------------------------------------|-----------|--------|---------|----|----------------------------|
| SEMICONDUCTR PAA NATURAL GAS | equity shares | G6331P104 | 2159 | 251128 | SH | DEFINED 1,2 |
| STORAGE LP | Misc Equity | 693139107 | 402 | 20210 | SH | DEFINED 1 |
| DRYSHIPS INC | USA: Bond | 262498AB | 4261 | 5116000 | SH | DEFINED 2 |
| DOUGLAS | Common | | | | | |
| DYNAMICS INC | equity shares | 25960R105 | 5830 | 394331 | SH | DEFINED 1,2,8 |
| MECHEL OAO | American Depository Receipt | 583840509 | 63 | 22855 | SH | DEFINED 10 |
| SIX FLAGS ENTERTAINMENT CORP | Common equity shares | 83001A102 | 51398 | 874100 | SH | DEFINED 1,2,6,8 |
| EXPRESS INC | Common equity shares | 30219E103 | 35499 | 2395367 | SH | DEFINED 1,2,5,6,8 |
| ROADRUNNER TRANS SVCS HLDGS | Common equity shares | 76973Q105 | 3146 | 194313 | SH | DEFINED 1,2,6 |
| TELENAV INC | Common equity shares | 879455103 | 1731 | 290020 | SH | DEFINED 1,2,6 |
| SPDR NUVEEN BARCLAYS CAPITAL BUILD AMERICA BOND ETF | Mutual Fund | 78464A276 | 484 | 8017 | SH | DEFINED 2 |
| NORANDA ALUMINUM HOLDING CP | Common equity shares | 65542W107 | 10603 | 1585094 | SH | DEFINED 1,2,6,8 |
| MPG OFFICE TRUST INC | Real Estate Investment Trust | 553274101 | 125 | 37369 | SH | DEFINED 1 |
| SPANSION INC | Common equity shares | 84649R200 | 11761 | 986859 | SH | DEFINED 1,2,6,8 |
| ACCRETIVE HEALTH INC | Common equity shares | 00438V103 | 10380 | 930142 | SH | DEFINED 1,2,6,8 |
| REACHLOCAL INC | Common equity shares | 75525F104 | 1906 | 152039 | SH | DEFINED 1,2,6 |
| SPDR BARCLAYS CAPITAL INTERNATIONAL CORPORATE BOND ETF | Exchange Traded Product | 78464A151 | 5615 | 164650 | SH | DEFINED 1,2 |
| FIRST AMERICAN FINANCIAL CP | Common equity shares | 31847R102 | 84178 | 3884446 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| FURIEX PHARMACEUTICALS INC | Common Stock | 36106P101 | 3146 | 164847 | SH | DEFINED 1,2,5 |
| GENMARK DIAGNOSTICS INC | Common equity shares | 372309104 | 97 | 10500 | SH | DEFINED 1 |
| TAHOE RESOURCES INC | Common Stock | 873868103 | 15816 | 776704 | SH | DEFINED 1,2,6 |
| NORTEK INC | Common Stock | 656559309 | 7122 | 130134 | SH | DEFINED 1,2 |
| CBOE HOLDINGS INC | Common equity shares | 12503M108 | 71058 | 2415312 | SH | DEFINED 1,2,5,6,8,12,18 |
| BROADSOFT INC | Common Stock | 11133B409 | 19639 | 478862 | SH | DEFINED 1,2,6,8 |
| QEP RESOURCES INC | Common equity shares | 74733V100 | 237097 | 7489095 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| HIGHER ONE HOLDINGS INC | Common equity shares | 42983D104 | 7889 | 585291 | SH | DEFINED 1,2,6,8 |
| OASIS PETROLEUM INC | Common equity shares | 674215108 | 55640 | 1887993 | SH | DEFINED 1,2,5,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|--|-----------|--------|----------|----|----------------------------|
| MOTRICITY INC | Common equity shares | 620107102 | 13 | 29406 | SH | DEFINED 1 |
| VISHAY PRECISION GROUP INC | Common equity shares | 92835K103 | 3282 | 234906 | SH | DEFINED 1,2,5,6,8 |
| HUDSON PACIFIC PPTYS INC | Common equity shares | 444097109 | 11808 | 638228 | SH | DEFINED 1,2,3,6,8 |
| FABRINET | Common equity shares | G3323L100 | 3974 | 343103 | SH | DEFINED 1,2,6,8 |
| TESLA MOTORS INC | Common equity shares | 88160R101 | 21211 | 724393 | SH | DEFINED 1,2,5,6,8 |
| GOLDCORP INC 144A | USA: Bond | 380956AB8 | 7810 | 6437000 | SH | DEFINED 2 |
| HARTFORD FINL SVCS GRP | USA: Bond | 416515708 | 3434 | 182200 | SH | DEFINED 2 |
| MYLAN INC 144A | USA: Bond | 628530AJ6 | 8708 | 4555000 | SH | DEFINED 2 |
| PPL CORPORATION | USA: Bond | 69351T601 | 9530 | 177474 | SH | DEFINED 2 |
| SBA COMMUNICATIONS CORP 144A | An issue in any currency issued on a private basis | 78388JAM8 | 8737 | 4085000 | SH | DEFINED 2 |
| QUAD/GRAPHICS INC | Common equity shares | 747301109 | 7549 | 445193 | SH | DEFINED 1,2,5,6 |
| PEOPLES FEDERAL BANCSHS INC | Common equity shares | 711037101 | 1416 | 82028 | SH | DEFINED 1,2,6 |
| BABCOCK & WILCOX CO | Common equity shares | 05615F102 | 51911 | 2038219 | SH | DEFINED 1,2,5,6,8,10,12 |
| QLIK TECHNOLOGIES INC | Common equity shares | 74733T105 | 35251 | 1573054 | SH | DEFINED 1,2,5,6,8 |
| REALD INC | Common equity shares | 75604L105 | 6265 | 700701 | SH | DEFINED 1,2,6,8 |
| CAMELOT INFO SYSTEMS INC-ADR | American Depository Receipt | 13322V105 | 112 | 62769 | SH | DEFINED 2 |
| AMERESCO INC | Common equity shares | 02361E108 | 3388 | 286891 | SH | DEFINED 1,2 |
| GREEN DOT CORP | Common equity shares | 39304D102 | 5005 | 409470 | SH | DEFINED 1,2,6,8 |
| LYONDELLBASELL INDUSTRIES NV | Common equity shares | N53745100 | 716874 | 13876938 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ENVESTNET INC | Common equity shares | 29404K106 | 3579 | 305663 | SH | DEFINED 1,2,6 |
| MOLYCOP INC | Common equity shares | 608753109 | 38432 | 3341622 | SH | DEFINED 1,2,5,6,8 |
| TRIOUS THERAPEUTICS INC | Common equity shares | 89685K100 | 1641 | 281616 | SH | DEFINED 1,2,6 |
| GORDMANS STORES INC | Common equity shares | 38269P100 | 1923 | 104271 | SH | DEFINED 1,2,6 |
| INTRALINKS HOLDINGS INC | Common equity shares | 46118H104 | 3531 | 539411 | SH | DEFINED 1,2,6,8 |
| REALPAGE INC | Common equity shares | 75606N109 | 13316 | 589180 | SH | DEFINED 1,2,6,8 |
| MARKET VECTORS INDIA SMALL-CAP INDEX ETF | Exchange Traded Product | 57060U563 | 1199 | 110000 | SH | DEFINED 4 |
| WHITESTONE REIT | REIT | 966084204 | 1757 | 133101 | SH | DEFINED 1,2,17 |
| SPDR S&P GLOBAL NATURAL RESOURCES ETF | Exchange Traded Product | 78463X541 | 30129 | 593434 | SH | DEFINED 1,2 |
| CORESITE REALTY CORP | Real Estate Investment Trust | 21870Q105 | 9904 | 367588 | SH | DEFINED 1,2,6,8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|---|-----------|--------|----------|----|-----------------------------------|
| SCIQUEST INC | Common Stock | 80908T101 | 4547 | 249900 | SH | DEFINED 1, 2, 6 |
| VISTEON CORP | Common equity shares | 92839U206 | 31811 | 715507 | SH | DEFINED 1, 2, 5, 6, 8, 12 |
| AMYRIS INC | Common equity shares | 03236M101 | 1410 | 409812 | SH | DEFINED 1, 2, 6, 8 |
| CAMPUS CREST COMMUNITIES INC | Real Estate Investment Trust | 13466Y105 | 6603 | 611743 | SH | DEFINED 1, 2, 3, 6, 8 |
| KEYW HOLDING CORP | Common Stock | 493723100 | 3415 | 272705 | SH | DEFINED 1, 2, 6 |
| SANDISK CORP | An issue in any currency issued on a private basis | 80004CAD | 8170 | 7194000 | SH | DEFINED 2 |
| ANGLOGOLD HLDGS | USA: Bond | 03512Q20 | 4919 | 118112 | SH | DEFINED 2 |
| BODY CENTRAL CORP | Common Stock | 09689U102 | 2358 | 225764 | SH | DEFINED 1, 2, 6 |
| TOWER INTERNATIONAL INC | Common equity shares | 891826109 | 716 | 92575 | SH | DEFINED 1, 2, 6 |
| NETSPEND HOLDINGS INC | Common equity shares | 64118V106 | 5553 | 564443 | SH | DEFINED 1, 2, 6, 8 |
| BRAVO BRIO RESTAURANT GP INC | Common Stock | 10567B109 | 4708 | 323665 | SH | DEFINED 1, 2, 6, 8 |
| VERA BRADLEY INC | Common equity shares | 92335C106 | 8110 | 340047 | SH | DEFINED 1, 2, 6, 8 |
| AEGERION PHARMACEUTICALS INC | Common equity shares | 00767E102 | 5104 | 344662 | SH | DEFINED 1, 2, 6 |
| CHEMTURA CORP | Common equity shares | 163893209 | 30587 | 1776341 | SH | DEFINED 1, 2, 5, 6, 8 |
| PACIFIC BIOSCIENCES OF CALIF | Common equity shares | 69404D108 | 997 | 544993 | SH | DEFINED 1, 2, 6 |
| EXAMWORKS GROUP INC | Common equity shares | 30066A105 | 6731 | 451128 | SH | DEFINED 1, 2, 6, 8 |
| SEACUBE CONTAINER LEASING | American Depository Receipt | G79978105 | 4036 | 215199 | SH | DEFINED 1, 2 |
| HORIZON TECHNOLOGY FINANCE | Common Stock | 44045A102 | 1389 | 85926 | SH | DEFINED 1, 2 |
| FRESH MARKET INC | Common equity shares | 35804H106 | 30977 | 516433 | SH | DEFINED 1, 2, 6, 8 |
| HOWARD HUGHES CORP | Common equity shares | 44267D107 | 24779 | 348760 | SH | DEFINED 1, 2, 6, 8 |
| PRIMO WATER CORP | Common equity shares | 74165N105 | 15 | 14200 | SH | DEFINED 1 |
| SABRA HEALTH CARE REIT INC | Common equity shares | 78573L106 | 14640 | 731731 | SH | DEFINED 1, 2, 3, 5, 6, 8 |
| SUN HEALTHCARE GROUP INC | Common equity shares | 86677E100 | 4261 | 503575 | SH | DEFINED 1, 2, 5, 6 |
| INPHI CORP | Common equity shares | 45772F107 | 3813 | 357696 | SH | DEFINED 1, 2, 6 |
| BOOZ ALLEN HAMILTON HLDG CP | Common equity shares | 099502106 | 4039 | 291460 | SH | DEFINED 1, 2, 6 |
| GENERAL MOTORS CO | Common equity shares | 37045V100 | 265028 | 11649372 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| LPL FINANCIAL | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|-----------------------------|----------------|-----------|-------|---------|----|---------|--------------------|
| HOLDINGS INC | equity shares | 50212V100 | 15903 | 557279 | SH | DEFINED | 1,2,6,8 |
| AEROFLEX | Common | | | | | | |
| HOLDING CORP | equity shares | 007767106 | 1947 | 293555 | SH | DEFINED | 1,2 |
| ZOGENIX INC | Common | | | | | | |
| | equity shares | 98978L105 | 1244 | 467489 | SH | DEFINED | 1,2 |
| ANACOR | | | | | | | |
| PHARMACEUTICALS | Common | | | | | | |
| INC | equity shares | 032420101 | 1184 | 179843 | SH | DEFINED | 1,2 |
| APACHE CORP | USA: Bond | 037411808 | 9497 | 195000 | SH | DEFINED | 2 |
| GENERAL MOTORS | USA: Bond | 37045V209 | 29052 | 774727 | SH | DEFINED | 2 |
| STANLEY BLACK & DECKER I | USA: Bond | 854502309 | 6037 | 47632 | SH | DEFINED | 2 |
| FXCM INC | Common | | | | | | |
| | equity shares | 302693106 | 3078 | 322146 | SH | DEFINED | 1,2 |
| TARGA RESOURCES | Common | | | | | | |
| CORP | equity shares | 87612G101 | 26724 | 530811 | SH | DEFINED | 1,2,5,6,8 |
| E-COMMERCE CH | American | | | | | | |
| DANGDANG -ADR | Depository | | | | | | |
| | Receipt | 26833A105 | 340 | 72100 | SH | DEFINED | 1,2 |
| YOUKU TUDOU INC | American | | | | | | |
| | Depository | | | | | | |
| | Receipt | 98742U100 | 2929 | 159253 | SH | DEFINED | 1,2 |
| FIRST REPUBLIC | Investments | | | | | | |
| BANK | that contain a | | | | | | |
| | pool of | | | | | | |
| | securities | | | | | | |
| | representing a | | | | | | |
| | specific index | | | | | | |
| | and are built | | | | | | |
| | like mutu | 33616C100 | 79085 | 2295077 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| HAWAIIAN TELCOM | Common | | | | | | |
| HOLDCO INC | Stock | 420031106 | 2283 | 128650 | SH | DEFINED | 1,2 |
| FLEETCOR | | | | | | | |
| TECHNOLOGIES | Common | | | | | | |
| INC | equity shares | 339041105 | 23536 | 525424 | SH | DEFINED | 1,2,6,8 |
| GAIN CAPITAL | Common | | | | | | |
| HOLDINGS INC | equity shares | 36268W100 | 1096 | 222606 | SH | DEFINED | 1,2 |
| RIGNET INC | Common | | | | | | |
| | equity shares | 766582100 | 2909 | 157238 | SH | DEFINED | 1,2,6 |
| WALKER & DUNLOP | Common | | | | | | |
| INC | equity shares | 93148P102 | 2826 | 183674 | SH | DEFINED | 1,2 |
| QAD INC | Common | | | | | | |
| | equity shares | 74727D306 | 2097 | 154399 | SH | DEFINED | 1,2 |
| SWIFT | | | | | | | |
| TRANSPORTATION | Common | | | | | | |
| CO | equity shares | 87074U101 | 13637 | 1582048 | SH | DEFINED | 1,2,6,8 |
| FORTEGRA | Closed end | | | | | | |
| FINANCIAL CORP | mutual fund | 34954W104 | 601 | 75533 | SH | DEFINED | 1,2 |
| VENTRUS | Common | | | | | | |
| BIOSCIENCES INC | equity shares | 922822101 | 611 | 169838 | SH | DEFINED | 1,2 |
| AMERICAN ASSETS | Real Estate | | | | | | |
| TRUST INC | Investment | | | | | | |
| | Trust | 024013104 | 18416 | 687450 | SH | DEFINED | 1,2,3,6,8 |
| MEDLEY CAPITAL | Common | | | | | | |
| CORP | equity shares | 58503F106 | 6148 | 436894 | SH | DEFINED | 1,2,17 |
| FAIRPOINT | | | | | | | |
| COMMUNICATIONS | Common | | | | | | |
| INC | equity shares | 305560302 | 2300 | 304570 | SH | DEFINED | 1,2 |
| DEMAND MEDIA INC | Miscellaneous | 24802N109 | 5107 | 469719 | SH | DEFINED | 1,2,6 |
| NIELSEN HOLDINGS | Common | | | | | | |
| NV | equity shares | N63218106 | 58231 | 1941986 | SH | DEFINED | 1,2,5,8,10,12,18 |
| BANKUNITED INC | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|------------------------------------|-----------|--------|----------|----|---------|---------------------------|
| EPOCRATES INC | equity shares | 06652K103 | 23809 | 967536 | SH | DEFINED | 1, 2, 6, 8 |
| | Common | | | | | | |
| | Stock | 29429D103 | 2659 | 228281 | SH | DEFINED | 1, 2, 6, 8 |
| NEOPHOTONICS CORP | Common | | | | | | |
| | equity shares | 64051T100 | 1283 | 219377 | SH | DEFINED | 1, 2 |
| PACIRA PHARMACEUTICALS INC | Common | | | | | | |
| | equity shares | 695127100 | 4919 | 282840 | SH | DEFINED | 1, 2 |
| TORNIER NV | Common | | | | | | |
| | Stock | N87237108 | 4088 | 215678 | SH | DEFINED | 1, 2, 6 |
| BG MEDICINE INC | Common | | | | | | |
| | equity shares | 08861T107 | 967 | 262899 | SH | DEFINED | 1, 2 |
| ENDOCYTE INC | Common | | | | | | |
| | Stock | 29269A102 | 4131 | 414225 | SH | DEFINED | 1, 2, 6 |
| ACCESS MIDSTREAM PARTNERS LP | Limited Partnership | 00434L109 | 1670 | 50419 | SH | DEFINED | 1 |
| IMPERIAL HOLDINGS INC | Common | | | | | | |
| | equity shares | 452834104 | 48 | 13819 | SH | DEFINED | 1 |
| GEVO INC | Common | | | | | | |
| | equity shares | 374396109 | 547 | 257657 | SH | DEFINED | 1, 2 |
| QR ENERGY LP | Limited Partnership | 74734R108 | 676 | 34615 | SH | DEFINED | 1 |
| SUMMIT HOTEL PROPERTIES INC | Common | | | | | | |
| | equity shares | 866082100 | 3816 | 447078 | SH | DEFINED | 1, 2, 6, 8 |
| FLUIDIGM CORP | Common | | | | | | |
| | Stock | 34385P108 | 5399 | 317614 | SH | DEFINED | 1, 2, 6 |
| KINDER MORGAN INC | Common | | | | | | |
| | equity shares | 49456B101 | 792937 | 22323496 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| SPDR S&P EMERGING MARKETS DIVIDEND ETF | Exchange Traded Product | 78463X533 | 2021 | 46369 | SH | DEFINED | 2 |
| SPDR BARCLAYS CAPITAL EMERGING MARKETS LOCAL BOND ETF | Exchange Traded Product | 78464A391 | 319 | 9889 | SH | DEFINED | 2 |
| SOLAR SENIOR CAPITAL LTD | Common | | | | | | |
| | equity shares | 83416M105 | 2110 | 117833 | SH | DEFINED | 1, 2 |
| HCA HOLDINGS INC | Common | | | | | | |
| | equity shares | 40412C101 | 102492 | 3082458 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| CORNERSTONE ONDEMAND INC | Common | | | | | | |
| | Stock | 21925Y103 | 17757 | 579118 | SH | DEFINED | 1, 2, 6, 8, 17 |
| HUNTINGTON INGALLS IND INC | Common | | | | | | |
| | equity shares | 446413106 | 87721 | 2086050 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| SERVICESOURCE INTL INC | Common | | | | | | |
| | Stock | 81763U100 | 8690 | 847076 | SH | DEFINED | 1, 2, 6, 8 |
| GNC HOLDINGS INC | Common | | | | | | |
| | equity shares | 36191G107 | 39529 | 1014124 | SH | DEFINED | 1, 2, 6, 8, 17 |
| GOLAR LNG PARTNERS LP | Misc Equity | Y2745C102 | 433 | 13529 | SH | DEFINED | 1 |
| TMS INTERNATIONAL CORP | Common | | | | | | |
| | equity shares | 87261Q103 | 2158 | 217903 | SH | DEFINED | 1, 2 |
| ZIPCAR INC | Common | | | | | | |
| | Stock | 98974X103 | 2849 | 366337 | SH | DEFINED | 1, 2, 6 |
| ELLIE MAE INC | Common | | | | | | |
| | Stock | 28849P100 | 9895 | 363361 | SH | DEFINED | 1, 2, 6 |
| STAG INDUSTRIAL INC | Real Estate Investment Trust | 85254J102 | 8690 | 534389 | SH | DEFINED | 1, 2, 3, 8 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|--|-----------------------------------|-----------|--------|---------|----|----------------------------|
| FIRSTHAND TECHNOLOGY VALUE FUND INC. | Mutual Fund | 33766Y100 | 1829 | 104813 | SH | DEFINED 1,2 |
| AIR LEASE CORP | Common equity shares | 00912X302 | 17326 | 849383 | SH | DEFINED 1,2,6,8 |
| SAGENT PHARMACEUTICALS INC | Common equity shares | 786692103 | 2228 | 139634 | SH | DEFINED 1,2,6 |
| RESPONSYS INC | Common equity shares | 761248103 | 5598 | 547380 | SH | DEFINED 1,2,6 |
| FRANKLIN FINANCIAL CORP/ VA | Common Stock | 35353C102 | 3366 | 197167 | SH | DEFINED 1,2,6 |
| GSV CAPITAL CORP. | Common equity shares | 36191J101 | 2005 | 232429 | SH | DEFINED 1,2 |
| BOINGO WIRELESS INC | Common Stock | 09739C102 | 1501 | 188951 | SH | DEFINED 1,2,6 |
| RPX CORP | Common equity shares | 74972G103 | 3278 | 292531 | SH | DEFINED 1,2,6 |
| RENREN INC -ADR | American Depository Receipt | 759892102 | 1091 | 270907 | SH | DEFINED 1,2 |
| THERMON GROUP HOLDINGS INC | Common equity shares | 88362T103 | 5400 | 216329 | SH | DEFINED 1,2,6,17 |
| RLJ LODGING TRUST | Common equity shares | 74965L101 | 40865 | 2160860 | SH | DEFINED 1,2,3,6,8 |
| KOSMOS ENERGY LTD | Common Stock | G5315B107 | 7641 | 670949 | SH | DEFINED 1,2,6 |
| LINKEDIN CORP | Common equity shares | 53578A108 | 120867 | 1003912 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| NEW MOUNTAIN FINANCE CORP | Common equity shares | 647551100 | 2786 | 188265 | SH | DEFINED 1,2,17 |
| YANDEX NV | Common equity shares | N97284108 | 737 | 30551 | SH | DEFINED 1,2 |
| ACTIVE NETWORK INC | Common Stock | 00506D100 | 8172 | 652244 | SH | DEFINED 1,2,6 |
| LONE PINE RESOURCES INC | Common equity shares | 54222A106 | 68 | 44062 | SH | DEFINED 1,8 |
| SPIRIT AIRLINES INC | Common equity shares | 848577102 | 13910 | 814571 | SH | DEFINED 1,2,6,17 |
| FREESCALE SEMICONDUCTOR LTD | Common Stock | G3727Q101 | 5835 | 613458 | SH | DEFINED 1,2,6,8,17 |
| SOLAZYME INC | Common Stock | 83415T101 | 5998 | 522363 | SH | DEFINED 1,2,6,8 |
| FUSION-IO INC | Common Stock | 36112J107 | 20350 | 672332 | SH | DEFINED 1,2,6,8 |
| PANDORA MEDIA INC | Common equity shares | 698354107 | 11815 | 1078698 | SH | DEFINED 1,2,6 |
| AMC NETWORKS INC | Common equity shares | 00164V103 | 69147 | 1588946 | SH | DEFINED 1,2,5,6,8,12,18 |
| BANKRATE INC | Common Stock | 06647F102 | 11838 | 759735 | SH | DEFINED 1,2,6 |
| ISHARES FLOATING RATE NOTE FUND | Exchange Traded Product | 46429B655 | 472 | 9363 | SH | DEFINED 1 |
| FIDUS INVESTMENT CORP | Common Stock | 316500107 | 2089 | 125076 | SH | DEFINED 1,2 |
| VANGUARD HEALTH SYSTEMS INC | Common equity shares | 922036207 | 6225 | 503245 | SH | DEFINED 1,2,6,8 |
| MARATHON | Common | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|---|--|-----------|--------|----------|----|---------|---------------------------|
| PETROLEUM CORP KIOR INC | equity shares Common | 56585A102 | 853278 | 15630759 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| HOMEAWAY INC | equity shares Common | 497217109 | 3175 | 341261 | SH | DEFINED | 1, 2, 6 |
| AG MORTGAGE INVESTMENT TRUST FIRST CONNECTICUT BANCORP SKULLCANDY INC | equity shares Common equity shares Miscellaneous Common equity shares Common | 43739Q100 | 8343 | 355761 | SH | DEFINED | 1, 2, 6, 8 |
| ZILLOW INC | Stock Common | 83083J104 | 3104 | 225713 | SH | DEFINED | 1, 2, 6 |
| SUNCOKE ENERGY INC APOLLO RESIDENTIAL MTG INC | Stock Common Stock REIT | 98954A107 | 2822 | 66889 | SH | DEFINED | 1, 2, 6 |
| FRANCESCAS HOLDINGS CORP | Stock Common | 86722A103 | 46421 | 2879492 | SH | DEFINED | 1, 2, 5, 6, 8 |
| DUNKIN` BRANDS GROUP INC | Stock Common | 03763V102 | 11124 | 504652 | SH | DEFINED | 1, 2, 6 |
| TANGOE INC | Stock Common | 351793104 | 18200 | 592266 | SH | DEFINED | 1, 2, 6, 8 |
| CHEFS` WAREHOUSE INC | Stock Common | 265504100 | 31244 | 1070279 | SH | DEFINED | 1, 2, 6, 8 |
| HORIZON PHARMA INC | Stock Common | 87582Y108 | 7007 | 533743 | SH | DEFINED | 1, 2, 6, 8 |
| TEAVANA HOLDINGS INC | Stock Common | 163086101 | 2681 | 163590 | SH | DEFINED | 1, 2, 6 |
| WESCO AIRCRAFT HOLDINGS INC | Stock Common | 44047T109 | 796 | 229873 | SH | DEFINED | 1, 2 |
| C&J ENERGY SERVICES INC | Stock Common | 87819P102 | 1783 | 136547 | SH | DEFINED | 1, 2, 6 |
| AMERICAN CAPITAL MTG INV CP | Stock REIT | 950814103 | 4005 | 293376 | SH | DEFINED | 1, 2, 6 |
| CARBONITE INC | Stock Common | 12467B304 | 15129 | 760204 | SH | DEFINED | 1, 2, 6, 8 |
| FORBES ENERGY SERVICES LTD | Stock Common | 02504A104 | 16275 | 647559 | SH | DEFINED | 1, 2, 6 |
| FORTUNE BRANDS HOME & SECUR | Stock Common | 141337105 | 960 | 137020 | SH | DEFINED | 1, 2 |
| BSB BANCORP INC | Stock Common | 141337105 | 960 | 137020 | SH | DEFINED | 1, 2 |
| EXELIS INC | Stock Common | 345143101 | 587 | 167423 | SH | DEFINED | 1, 2 |
| XYLEM INC | Stock Common | 34964C106 | 183017 | 6775995 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| UBIQUITI NETWORKS INC | Stock Common | 05573H108 | 1199 | 92857 | SH | DEFINED | 1, 2 |
| ZELTIQ AESTHETICS INC | Stock Common | 30162A108 | 58074 | 5616647 | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18 |
| LUMOS NETWORKS CORP | Stock Common | 98419M100 | 175282 | 6969419 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| GENIE ENERGY LTD | Stock Common | 90347A100 | 1834 | 154179 | SH | DEFINED | 1, 2, 6 |
| GROUPON INC | Stock Common | 98933Q108 | 1183 | 209280 | SH | DEFINED | 1, 2 |
| MARRIOTT VACATIONS | Stock Common | 550283105 | 2337 | 297144 | SH | DEFINED | 1, 2, 6, 8 |
| | Stock Common | 372284208 | 2259 | 315175 | SH | DEFINED | 1, 2, 6, 8 |
| | Stock Common | 399473107 | 11411 | 2397039 | SH | DEFINED | 1, 2 |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|----------------------------|--|-----------|--------|---------|----|---------|---------------------------|
| WORLDWIDE IMPERVA INC | Stock | 57164Y107 | 22147 | 614843 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| NEWLINK GENETICS CORP | Common Stock | 45321L100 | 5477 | 148086 | SH | DEFINED | 1, 2, 6 |
| CLOVIS ONCOLOGY INC | Common Stock | 651511107 | 2598 | 160204 | SH | DEFINED | 1, 2 |
| INVENSENSE INC | Common Stock | 189464100 | 4288 | 209770 | SH | DEFINED | 1, 2, 6 |
| NTELOS HOLDINGS CORP | An issue in any currency issued on a private basis | 46123D205 | 7384 | 617999 | SH | DEFINED | 1, 2, 6 |
| ANGIE`S LIST INC | Common Stock | 67020Q305 | 5348 | 307767 | SH | DEFINED | 1, 2, 6, 8 |
| CORONADO BIOSCIENCES INC | Common Stock | 034754101 | 6126 | 578958 | SH | DEFINED | 1, 2, 6 |
| DELPHI AUTOMOTIVE PLC | Common Stock | 21976U109 | 846 | 162847 | SH | DEFINED | 1, 2 |
| INTERMOLECULAR INC | Common Stock | G27823106 | 136665 | 4408455 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| MANNING & NAPIER INC | Common Stock | 45882D109 | 1343 | 189178 | SH | DEFINED | 1, 2 |
| MATTRESS FIRM HOLDING CORP | Common Stock | 56382Q102 | 2784 | 228494 | SH | DEFINED | 1, 2 |
| TRIPADVISOR INC | Common Stock | 57722W106 | 4629 | 164421 | SH | DEFINED | 1, 2, 6 |
| WPX ENERGY INC | Common Stock | 896945201 | 122122 | 3708432 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17 |
| JIVE SOFTWARE INC | Common Stock | 98212B103 | 135110 | 8144250 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| SANCHEZ ENERGY CORP | Common Stock | 47760A108 | 4158 | 264794 | SH | DEFINED | 1, 2, 6 |
| LAREDO PETROLEUM HLDGS INC | Common Stock | 79970Y105 | 3539 | 173318 | SH | DEFINED | 1, 2, 6 |

| ISSUER | CLASS | CUSIP | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS | SO VOT |
|------------------------------|--------------|-----------|-------|-------------|-------------------|-------------|-------------------|--------|
| MICHAEL KORS HOLDINGS LTD | Common Stock | G60754101 | 49902 | 938319 | SH | DEFINED | 1, 2, 5, 17, 18 | 93 |
| BONANZA CREEK ENERGY INC | Common Stock | 097793103 | 4212 | 178799 | SH | DEFINED | 1, 2 | 17 |
| ORCHARD SUPPLY HARDWARE STOR | Common Stock | 685691404 | 407 | 28388 | SH | DEFINED | 1, 2, 5 | 2 |
| ZYNGA INC | Common Stock | 98986T108 | 4397 | 1547335 | SH | DEFINED | 1, 2 | 154 |
| ROUSE PROPERTIES INC | REIT | 779287101 | 9588 | 668296 | SH | DEFINED | 1, 2, 3, 5, 8, 12 | 66 |
| RENEWABLE ENERGY GROUP INC | Common Stock | 75972A301 | 928 | 139668 | SH | DEFINED | 1, 2 | 13 |
| GUIDEWIRE SOFTWARE INC | Common Stock | 40171V100 | 10640 | 342627 | SH | DEFINED | 1, 2, 6 | 34 |
| POST HOLDINGS INC | Common | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------------|-----------|-------|---------|----|----------------------|-----|
| VERASTEM INC | Stock | 737446104 | 27745 | 922824 | SH | DEFINED 1,2,5,6,8,12 | 92 |
| | Common | | | | | | |
| | Stock | 92337C104 | 664 | 70776 | SH | DEFINED 1,2 | 7 |
| U S SILICA HOLDINGS INC | Common | | | | | | |
| GREENWAY | Stock | 90346E103 | 2455 | 181268 | SH | DEFINED 1,2 | 18 |
| MEDICAL TECH INC | Common | | | | | | |
| | Stock | 39679B103 | 1909 | 111623 | SH | DEFINED 1,2 | 11 |
| MATADOR RESOURCES CO | Common | | | | | | |
| AVG | Stock | 576485205 | 2408 | 232022 | SH | DEFINED 1,2 | 23 |
| TECHNOLOGIES NV | Common | | | | | | |
| | Stock | N07831105 | 1538 | 160161 | SH | DEFINED 1,2 | 16 |
| CEMPRA INC | Common | | | | | | |
| | Stock | 15130J109 | 365 | 48820 | SH | DEFINED 1,2 | 4 |
| CAESARS ENTERTAINMENT CORP | Common equity shares | 127686103 | 4166 | 612269 | SH | DEFINED 1,2,6 | 61 |
| CEMENTOS PACASMAYO SAA | Depository Receipt | 15126Q109 | 3848 | 338100 | SH | DEFINED 4 | 33 |
| CHEMOCENTRYX INC | Common equity shares | 16383L106 | 846 | 72883 | SH | DEFINED 1,2 | 7 |
| EPAM SYSTEMS INC | Common | | | | | | |
| | Stock | 29414B104 | 1160 | 61192 | SH | DEFINED 1,2 | 6 |
| ROUNDY'S INC | Common | | | | | | |
| | Stock | 779268101 | 1907 | 315406 | SH | DEFINED 1,2 | 31 |
| GSE HOLDING INC | Common | | | | | | |
| | Stock | 36191X100 | 740 | 94349 | SH | DEFINED 1,2 | 9 |
| HOMESTREET INC | Common equity shares | 43785V102 | 2324 | 61074 | SH | DEFINED 1,2 | 6 |
| SYNACOR INC | Common equity shares | 871561106 | 597 | 78767 | SH | DEFINED 1,2 | 7 |
| BRIGHTCOVE INC | Common equity shares | 10921T101 | 930 | 79561 | SH | DEFINED 1,2 | 7 |
| CERES INC | Common | | | | | | |
| | Stock | 156773103 | 415 | 72796 | SH | DEFINED 1,2 | 7 |
| BAZAARVOICE INC | Common | | | | | | |
| | Stock | 073271108 | 2645 | 174222 | SH | DEFINED 1,2 | 17 |
| PROTO LABS INC | Common equity shares | 743713109 | 2643 | 78134 | SH | DEFINED 1,2 | 7 |
| HOME LOAN SERVICING SOLTNS | Common equity shares | G6648D109 | 5380 | 330701 | SH | DEFINED 1,2,6 | 33 |
| AMERICAN REALTY CAPITAL TR | Common equity shares | 02917L101 | 40239 | 3430450 | SH | DEFINED 1,2,3,6,8 | 343 |
| YELP INC | Common | | | | | | |
| | Stock | 985817105 | 2998 | 110805 | SH | DEFINED 1,2 | 11 |
| SELECT INCOME REIT | REIT | 81618T100 | 3249 | 131928 | SH | DEFINED 1,2 | 13 |
| NATIONSTAR MORTGAGE HOLDINGS | Common | | | | | | |
| | Stock | 63861C109 | 10110 | 304723 | SH | DEFINED 1,2,6 | 30 |
| ALLISON TRANSMISSION HLDGS | Common equity shares | 01973R101 | 4778 | 237533 | SH | DEFINED 1,2 | 23 |
| DEMANDWARE INC | Common | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | | | | | |
|-------------------|------------|-----------|---------|----------|----|---------|--------------------|------|--|----|
| | equity | | | | | | | | | |
| | shares | 24802Y105 | 2570 | 80916 | SH | DEFINED | 1,2 | | | 8 |
| MA-COM | Common | | | | | | | | | |
| TECHNOLOGY | equity | | | | | | | | | |
| SOLUTIONS | shares | 55405Y100 | 877 | 68951 | SH | DEFINED | 1,2 | | | 6 |
| EXACTTARGET INC | Common | | | | | | | | | |
| | Stock | 30064K105 | 3584 | 147969 | SH | DEFINED | 1,2 | | | 14 |
| VANTIV INC | Common | | | | | | | | | |
| | Stock | 92210H105 | 8959 | 415958 | SH | DEFINED | 1,2,6 | | | 41 |
| ANNIE`S INC | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 03600T104 | 3335 | 74431 | SH | DEFINED | 1,2 | | | 7 |
| REGIONAL | Common | | | | | | | | | |
| MANAGEMENT | equity | | | | | | | | | |
| CORP | shares | 75902K106 | 976 | 56668 | SH | DEFINED | 1,2 | | | 5 |
| VOCERA | Common | | | | | | | | | |
| COMMUNICATIONS | equity | | | | | | | | | |
| INC | shares | 92857F107 | 2700 | 87455 | SH | DEFINED | 1,2 | | | 8 |
| CAFEPRESS INC | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 12769A103 | 464 | 50997 | SH | DEFINED | 1,2 | | | 5 |
| MERRIMACK | Common | | | | | | | | | |
| PHARMACEUTICALS | equity | | | | | | | | | |
| | shares | 590328100 | 1758 | 187567 | SH | DEFINED | 1,2 | | | 18 |
| MILLENNIAL MEDIA | Common | | | | | | | | | |
| INC | equity | | | | | | | | | |
| | shares | 60040N105 | 2081 | 145075 | SH | DEFINED | 1,2 | | | 14 |
| REXNORD CORP | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 76169B102 | 8615 | 472777 | SH | DEFINED | 1,2,6 | | | 47 |
| ENPHASE ENERGY | Common | | | | | | | | | |
| INC | equity | | | | | | | | | |
| | shares | 29355A107 | 375 | 90708 | SH | DEFINED | 1,2 | | | 9 |
| GASLOG LTD | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | G37585109 | 3799 | 328108 | SH | DEFINED | 1,2 | | | 32 |
| TCP CAPITAL CORP | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 87238Q103 | 1018 | 63748 | SH | DEFINED | 1,2 | | | 6 |
| RETAIL PPTYS OF | Real | | | | | | | | | |
| AMERICA INC | Estate | | | | | | | | | |
| | Investment | | | | | | | | | |
| | Trust | 76131V202 | 9471 | 836511 | SH | DEFINED | 1,2,6,17 | | | 83 |
| FORUM ENERGY | Common | | | | | | | | | |
| TECH INC | equity | | | | | | | | | |
| | shares | 34984V100 | 13735 | 564838 | SH | DEFINED | 1,2 | | | 56 |
| MRC GLOBAL INC | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 55345K103 | 4795 | 194994 | SH | DEFINED | 1,2 | | | 19 |
| PHILLIPS 66 | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 718546104 | 1211859 | 26134674 | SH | DEFINED | 1,2,5,6,8,10,12,18 | 2613 | | |
| SPLUNK INC | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 848637104 | 5825 | 158687 | SH | DEFINED | 1,2,6 | | | 15 |
| TUMI HOLDINGS INC | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 89969Q104 | 7906 | 335896 | SH | DEFINED | 1,2,6 | | | 33 |
| INFOBLOX INC | Common | | | | | | | | | |
| | equity | | | | | | | | | |
| | shares | 45672H104 | 2643 | 113641 | SH | DEFINED | 1,2 | | | 11 |
| MIDSTATES | Common | | | | | | | | | |

Edgar Filing: STATE STREET CORP - Form 13F-HR

| | | | | | | |
|------------------------------------|---------------------------------------|-----------|--------|------------|----------------------------|-----|
| PETROLEUM CO INC | equity shares | 59804T100 | 3082 | 356143 SH | DEFINED 1,2 | 35 |
| PROOFPOINT INC | Common equity shares | 743424103 | 1062 | 71558 SH | DEFINED 1,2 | 7 |
| ENVIVIO INC | Common equity shares | 29413T106 | 187 | 84634 SH | DEFINED 1,2 | 8 |
| ARES COMMERCIAL REAL ESTATE | Common equity shares | 04013V108 | 1657 | 97041 SH | DEFINED 1,2 | 9 |
| FIESTA RESTAURANT GROUP INC | Common equity shares | 31660B101 | 3610 | 227554 SH | DEFINED 1,2 | 22 |
| EDGEN GROUP INC | Common equity shares | 28014Q107 | 1434 | 184847 SH | DEFINED 1,2 | 18 |
| SUPERNUS PHARMACEUTICALS INC | Common equity shares | 868459108 | 392 | 33886 SH | DEFINED 1,2 | 3 |
| EVERBANK FINANCIAL CORP | Common equity shares | 29977G102 | 4225 | 306721 SH | DEFINED 1,2 | 30 |
| TILLY`S INC | Common equity shares | 886885102 | 2084 | 113802 SH | DEFINED 1,2 | 11 |
| AUDIENCE INC | Common Stock | 05070J102 | 676 | 108917 SH | DEFINED 1,2,17 | 7 |
| WAGeworks INC | Common equity shares | 930427109 | 1208 | 69296 SH | DEFINED 1,2 | 6 |
| WESTERN ASSET MTG CAPITAL CP | Real Estate Investment Trust | 95790D105 | 2148 | 96712 SH | DEFINED 1,2 | 9 |
| IGNITE RESTAURANT GROUP INC | Common equity shares | 451730105 | 1154 | 82925 SH | DEFINED 1,2 | 8 |
| FACEBOOK INC | Common Stock | 30303M102 | 139813 | 6458020 SH | DEFINED 1,2,5,6,8,10,12,18 | 645 |
| RESOLUTE FOREST PRODUCTS INC | Common equity shares | 76117W109 | 22581 | 1736700 SH | DEFINED 1,2,5,6,8,12 | 173 |
| HEALTHCARE TRUST OF AMERICA | Common equity shares | 42225P105 | 347 | 35500 SH | DEFINED 1,2 | 3 |
| BLUCORA INC | Common equity shares | 095229100 | 16345 | 917708 SH | DEFINED 1,2,6,8 | 91 |
| ALEXANDER & BALDWIN INC | Common Stock | 014491104 | 35314 | 1195699 SH | DEFINED 1,2,5,6,8,12 | 119 |

TOTAL MARKET VALUE:676544855