

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

STATE STREET CORP  
Form 13F-HR  
August 14, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: JUNE 30, 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 | August 13, 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: 3,658  
 Form 13F Information Table Value Total: 621,848,371 (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 6/29/2012

| ISSUER                   | CLASS                | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS            |
|--------------------------|----------------------|-----------|--------|-------------|-------------------|-------------|---------------------|
| ADOBE SYSTEMS INC        | Common equity shares | 00724F101 | 613953 | 18966493    | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| AGILENT TECHNOLOGIES INC | Common equity shares | 00846U101 | 517316 | 13183486    | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| ANALOG DEVICES           | Common equity shares | 032654105 | 435950 | 11572728    | SH                | DEFINED     | 1,2,5,6,8,10,12,17, |
| AON PLC                  | Common equity shares | G0408V102 | 697490 | 14909990    | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| APOLLO GROUP INC -CL A   | Common equity shares | 037604105 | 164467 | 4544342     | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| BB&T CORP                | Common equity shares | 054937107 | 861038 | 27910398    | SH                | DEFINED     | 1,2,5,6,8,10,12,18  |
| CARDINAL HEALTH INC      | Common equity shares | 14149Y108 | 592398 | 14104700    | SH                | DEFINED     | 1,2,5,6,8,10,12,17, |

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

|                           |                      |           |         |           |    |                             |
|---------------------------|----------------------|-----------|---------|-----------|----|-----------------------------|
| CARMAX INC                | Common equity shares | 143130102 | 213443  | 8228255   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| CATERPILLAR INC           | Common equity shares | 149123101 | 6130305 | 72197731  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| CHUBB CORP                | Common equity shares | 171232101 | 880338  | 12089126  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| CIENA CORP                | Common equity shares | 171779309 | 50418   | 3080212   | SH | DEFINED 1,2,5,6,8,12        |
| COMPUWARE CORP            | Common equity shares | 205638109 | 43053   | 4634146   | SH | DEFINED 1,2,5,6,8,12        |
| COMVERSE TECHNOLOGY INC   | Common Stock         | 205862402 | 22546   | 3873099   | SH | DEFINED 1,2,6               |
| CONAGRA FOODS INC         | Common equity shares | 205887102 | 586039  | 22600938  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| DANAHER CORP              | Common equity shares | 235851102 | 1105641 | 21229737  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| DARDEN RESTAURANTS INC    | Common equity shares | 237194105 | 254747  | 5031627   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| DEAN FOODS CO             | Common equity shares | 242370104 | 116794  | 6858484   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| DELL INC                  | Common equity shares | 24702R101 | 827679  | 66108075  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| DONNELLEY (R R) & SONS CO | Common Stock         | 257867101 | 78811   | 6696766   | SH | DEFINED 1,2,5,6,8,10,12     |
| EATON CORP                | Common equity shares | 278058102 | 519939  | 13119773  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| DISH NETWORK CORP         | Common equity shares | 25470M109 | 98985   | 3466880   | SH | DEFINED 1,2,5,6,8,10,12,17, |
| ECOLAB INC                | Common equity shares | 278865100 | 787813  | 11496000  | SH | DEFINED 1,2,5,6,8,10,12,18, |
| FIRSTENERGY CORP          | Common equity shares | 337932107 | 1629566 | 33127890  | SH | DEFINED 1,2,5,6,8,10,12,18, |
| FOOT LOCKER INC           | Common equity shares | 344849104 | 113278  | 3704294   | SH | DEFINED 1,2,5,6,8,12,18     |
| FORD MOTOR CO             | Common equity shares | 345370860 | 1303179 | 135889214 | SH | DEFINED 1,2,5,6,8,10,12,18  |
| INTEL CORP                | Common equity shares | 458140100 | 5265554 | 197581613 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| LIFE TECHNOLOGIES CORP    | Common equity shares | 53217V109 | 321425  | 7144836   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| KELLOGG CO                | Common equity shares | 487836108 | 468164  | 9490150   | SH | DEFINED 1,2,5,6,8,10,12,17, |
| KROGER CO                 | Common               |           |         |           |    |                             |

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

|                              |                      |           |         |          |    |         |                     |
|------------------------------|----------------------|-----------|---------|----------|----|---------|---------------------|
| LEGG MASON INC               | equity shares        | 501044101 | 546259  | 23556055 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
|                              | Common equity shares | 524901105 | 138579  | 5255018  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| LINEAR TECHNOLOGY CORP       | equity shares        | 535678106 | 279988  | 8936533  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| LOWE`S COMPANIES INC         | Common equity shares | 548661107 | 1424713 | 50095298 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| MANPOWERGROUP                | Common equity shares | 56418H100 | 81985   | 2237079  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MARATHON OIL CORP            | Common equity shares | 565849106 | 806544  | 31542525 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MARVELL TECHNOLOGY GROUP LTD | Common equity shares | G5876H105 | 91120   | 8078952  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MAXIM INTEGRATED PRODUCTS    | Common Stock         | 57772K101 | 135895  | 5300264  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MCDONALD`S CORP              | Common equity shares | 580135101 | 4180360 | 47219748 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MEDTRONIC INC                | Common equity shares | 585055106 | 1688871 | 43606008 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MICROCHIP TECHNOLOGY INC     | Common equity shares | 595017104 | 248554  | 7514039  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MONSANTO CO                  | Common equity shares | 61166W101 | 1797174 | 21710276 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MOTOROLA SOLUTIONS INC       | Common equity shares | 620076307 | 535057  | 11121504 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| NEW YORK CMNTY BANCORP INC   | Common equity shares | 649445103 | 189470  | 15121418 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| NEW YORK TIMES CO -CL A      | Common equity shares | 650111107 | 32170   | 4124128  | SH | DEFINED | 1,2,5,6,8,12        |
| NORTHROP GRUMMAN CORP        | Common equity shares | 666807102 | 1808087 | 28344431 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| NVIDIA CORP                  | Common equity shares | 67066G104 | 321144  | 23237370 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| OLD REPUBLIC INTL CORP       | Common equity shares | 680223104 | 255835  | 30860868 | SH | DEFINED | 1,2,5,6,8,10,12     |
| OMNICARE INC                 | Common equity shares | 681904108 | 103284  | 3307069  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| PATTERSON COMPANIES INC      | Common equity shares | 703395103 | 123125  | 3571992  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| PEPCO HOLDINGS INC           | Common equity shares | 713291102 | 234619  | 11988345 | SH | DEFINED | 1,2,5,6,8,10,12,17, |

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

|                              |                      |           |         |          |    |                             |
|------------------------------|----------------------|-----------|---------|----------|----|-----------------------------|
| PETSMART INC                 | Common equity shares | 716768106 | 214471  | 3145584  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| PIONEER NATURAL RESOURCES CO | Common equity shares | 723787107 | 503868  | 5712151  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| RADIAN GROUP INC             | Common equity shares | 750236101 | 8767    | 2663948  | SH | DEFINED 1,2,5,6,8           |
| RENAISSANCERE HOLDINGS LTD   | Common equity shares | G7496G103 | 81664   | 1074325  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| REPUBLIC SERVICES INC        | Common equity shares | 760759100 | 321064  | 12133530 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| ROSS STORES INC              | Common equity shares | 778296103 | 550077  | 8805709  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| SANDISK CORP                 | Common equity shares | 80004C101 | 339240  | 9299421  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| SCANA CORP                   | Common equity shares | 80589M102 | 282791  | 5911083  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| SPX CORP                     | Common equity shares | 784635104 | 87017   | 1332073  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| SYNOPSYS INC                 | Common equity shares | 871607107 | 131668  | 4473969  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| TCF FINANCIAL CORP           | Common equity shares | 872275102 | 102911  | 8964464  | SH | DEFINED 1,2,5,6,8,12        |
| TELEPHONE & DATA SYSTEMS INC | Common equity shares | 879433829 | 55059   | 2585992  | SH | DEFINED 1,2,5,6,8,10,12,17  |
| 3M CO                        | Common equity shares | 88579Y101 | 4725280 | 52737495 | SH | DEFINED 1,2,5,6,8,10,12,18  |
| ABBOTT LABORATORIES          | Common equity shares | 002824100 | 3988634 | 61867978 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| ACCENTURE PLC                | Common equity shares | G1151C101 | 1441583 | 23990600 | SH | DEFINED 1,2,5,6,8,10,12,18  |
| AES CORP                     | Common equity shares | 00130H105 | 417628  | 32551441 | SH | DEFINED 1,2,5,6,8,10,12,18  |
| AMERICAN INTERNATIONAL GROUP | Common equity shares | 026874784 | 847186  | 26400406 | SH | DEFINED 1,2,5,6,8,10,12,18  |
| ANADARKO PETROLEUM CORP      | Common equity shares | 032511107 | 1330231 | 20093889 | SH | DEFINED 1,2,5,6,8,10,12,18  |
| ARCHER-DANIELS-MIDLAND CO    | Common equity shares | 039483102 | 880206  | 29817275 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| AUTOZONE INC                 | Common equity shares | 053332102 | 441465  | 1202353  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| BALL CORP                    | Common equity        |           |         |          |    |                             |

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

|                                 |                                    |           |         |           |    |         |                      |
|---------------------------------|------------------------------------|-----------|---------|-----------|----|---------|----------------------|
| BANK OF AMERICA<br>CORP         | shares<br>Common<br>equity         | 058498106 | 267904  | 6526285   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| BANK OF NEW YORK<br>MELLON CORP | shares<br>Common<br>equity         | 060505104 | 3437960 | 420288095 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| BED BATH &<br>BEYOND INC        | shares<br>Common<br>equity         | 064058100 | 1019146 | 46430262  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| BOEING CO                       | shares<br>Common<br>equity         | 075896100 | 583755  | 9445899   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| BOSTON<br>PROPERTIES INC        | Real Estate<br>Investment<br>Trust | 097023105 | 2420247 | 32574089  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| CABLEVISION SYS<br>CORP -CL A   | Common<br>equity<br>shares         | 101121101 | 805266  | 7430662   | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| CAREER<br>EDUCATION CORP        | Common<br>equity<br>shares         | 12686C109 | 117685  | 8854985   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| CINCINNATI<br>FINANCIAL CORP    | Common<br>equity<br>shares         | 141665109 | 7768    | 1161397   | SH | DEFINED | 1,2,5,6,8            |
| CITIGROUP INC                   | Common<br>equity<br>shares         | 172062101 | 486048  | 12767069  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| CLOROX CO/DE                    | Common<br>equity<br>shares         | 172967424 | 3041181 | 110951974 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| COACH INC                       | Common<br>equity<br>shares         | 189054109 | 600554  | 8288140   | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| COMPUTER<br>SCIENCES CORP       | Common<br>equity<br>shares         | 189754104 | 633744  | 10836991  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| CONVERGYS CORP                  | Common<br>equity<br>shares         | 205363104 | 152894  | 6159903   | SH | DEFINED | 1,2,5,6,8,10,12,18,  |
| DISNEY (WALT) CO                | Common<br>equity<br>shares         | 212485106 | 54549   | 3693181   | SH | DEFINED | 1,2,5,6,8,12         |
| DST SYSTEMS INC                 | Common<br>equity<br>shares         | 254687106 | 3586565 | 73949630  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| DTE ENERGY CO                   | Common<br>equity<br>shares         | 233326107 | 45741   | 842271    | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| DUN & BRADSTREET<br>CORP        | Common<br>equity<br>shares         | 233331107 | 523909  | 8830379   | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| EVEREST RE GROUP<br>LTD         | Common<br>equity<br>shares         | 26483E100 | 143101  | 2010757   | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| EXPRESS SCRIPTS<br>HOLDING CO   | Common<br>equity<br>shares         | G3223R108 | 162281  | 1568123   | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| FIRST HORIZON<br>NATIONAL CORP  | Common<br>equity<br>shares         | 30219G108 | 1679302 | 30078760  | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| FLEXTRONICS                     | Common<br>equity<br>shares         | 320517105 | 140025  | 16187608  | SH | DEFINED | 1,2,5,6,8,10,12      |

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

|   |                              |           |         |           |    |                             |
|---|------------------------------|-----------|---------|-----------|----|-----------------------------|
| INTERNATIONAL                                       | equity shares                | Y2573F102 | 49825   | 8037145   | SH | DEFINED 1,2,5,8,10,12,18    |
| FLUOR CORP  | Common equity shares         | 343412102 | 318901  | 6463272   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| BEAM INC  | Common Stock                 | 073730103 | 369931  | 5920008   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| GENUINE PARTS CO                                    | Common equity shares         | 372460105 | 515444  | 8555188   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| GOLDMAN SACHS GROUP INC                             | Common equity shares         | 38141G104 | 1823419 | 19021613  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| HARTFORD FINANCIAL SERVICES HEALTH MANAGEMENT ASSOC | Common equity shares         | 416515104 | 447138  | 25362165  | SH | DEFINED 1,2,5,6,8,10,12,18, |
| HERSHEY CO  | Common equity shares         | 421933102 | 47578   | 6061010   | SH | DEFINED 1,2,5,6,8,12        |
| HOME DEPOT INC                                      | Common equity shares         | 427866108 | 437395  | 6072461   | SH | DEFINED 1,2,5,6,8,10,12,17, |
| HOST HOTELS & RESORTS INC                           | Real Estate Investment Trust | 44107P104 | 564492  | 35682313  | SH | DEFINED 1,2,3,5,6,8,10,12,1 |
| ILLINOIS TOOL WORKS                                 | Common equity shares         | 452308109 | 1035594 | 19579994  | SH | DEFINED 1,2,5,6,8,10,12,18  |
| INTL FLAVORS & FRAGRANCES                           | Common equity shares         | 459506101 | 190648  | 3479138   | SH | DEFINED 1,2,5,6,8,10,12,18, |
| INTUIT INC  | Common equity shares         | 461202103 | 671258  | 11310367  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| ISTAR FINANCIAL INC                                 | Real Estate Investment Trust | 45031U101 | 11057   | 1714232   | SH | DEFINED 1,2,5,6,8           |
| JABIL CIRCUIT INC                                   | Common equity shares         | 466313103 | 134246  | 6603522   | SH | DEFINED 1,2,5,6,8,10,12,17, |
| JOHNSON CONTROLS INC                                | Common equity shares         | 478366107 | 681271  | 24585655  | SH | DEFINED 1,2,5,6,8,10,12,17, |
| JONES GROUP INC                                     | Common equity shares         | 48020T101 | 17924   | 1875007   | SH | DEFINED 1,2,5,6,8,17        |
| JPMORGAN CHASE & CO                                 | Common equity shares         | 46625H100 | 5514913 | 154349409 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| LABORATORY CP OF AMER HLDGS                         | Common equity shares         | 50540R409 | 346500  | 3741451   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| LAUDER (ESTEE) COS INC -CL A                        | Common equity shares         | 518439104 | 472353  | 8727926   | SH | DEFINED 1,2,5,6,8,10,12,18  |
| LILLY (ELI) & CO LIMITED BRANDS                     | Common equity shares         | 532457108 | 1754888 | 40897027  | SH | DEFINED 1,2,5,6,8,10,12,17, |

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

|                                  |                              |           |         |          |    |         |                     |
|----------------------------------|------------------------------|-----------|---------|----------|----|---------|---------------------|
| INC                              | equity shares                | 532716107 | 398160  | 9361753  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| MCCORMICK & CO<br>INC            | Common equity shares         | 579780206 | 445576  | 7346787  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| MOODY`S CORP                     | Common equity shares         | 615369105 | 270645  | 7404775  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AFLAC INC                        | Common equity shares         | 001055102 | 945388  | 22197272 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AIR PRODUCTS &<br>CHEMICALS INC  | Common equity shares         | 009158106 | 865993  | 10726971 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AMERICAN EXPRESS<br>CO           | Common equity shares         | 025816109 | 2548985 | 43789497 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AMERISOURCEBERGEN<br>CORP        | Common equity shares         | 03073E105 | 392676  | 9979117  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AMGEN INC                        | Common equity shares         | 031162100 | 2218561 | 30374742 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| APACHE CORP                      | Common equity shares         | 037411105 | 1432469 | 16298441 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| APARTMENT<br>INVST & MGMT CO     | Real Estate Investment Trust | 03748R101 | 164720  | 6094169  | SH | DEFINED | 1,2,3,5,6,8,10,12,1 |
| AVERY DENNISON<br>CORP           | Common equity shares         | 053611109 | 117012  | 4280083  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AVON PRODUCTS                    | Common equity shares         | 054303102 | 275285  | 16982308 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BIOGEN IDEC INC                  | Common equity shares         | 09062X103 | 1309475 | 9069698  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BLOCK H & R INC                  | Common equity shares         | 093671105 | 175657  | 10991593 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BMC SOFTWARE INC                 | Common Stock                 | 055921100 | 267485  | 6267121  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BRINKER INTL INC                 | Common equity shares         | 109641100 | 58941   | 1849258  | SH | DEFINED | 1,2,5,6,8,12,17     |
| AVIS BUDGET<br>GROUP INC         | Common Stock                 | 053774105 | 30835   | 2028629  | SH | DEFINED | 1,2,5,6,8,12,17     |
| CA INC                           | Common equity shares         | 12673P105 | 410331  | 15146564 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| CAMERON<br>INTERNATIONAL<br>CORP | Common equity shares         | 13342B105 | 455046  | 10654325 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| CSX CORP                         | Common equity shares         | 126408103 | 894217  | 39991839 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| D R HORTON INC                   | Common equity shares         | 23331A109 | 239776  | 13045357 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| DOVER CORP                       | Common equity                |           |         |          |    |         |                     |



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

|                                   |  |           |         |           |    |         |                      |
|-----------------------------------|--|-----------|---------|-----------|----|---------|----------------------|
| DOW CHEMICAL                      | shares<br>Common<br>equity                   | 260003108 | 495202  | 9237094   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| DUKE REALTY CORP                  | shares<br>Real Estate<br>Investment<br>Trust | 260543103 | 1490614 | 47320853  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| EMERSON ELECTRIC<br>CO            | Common<br>equity<br>shares                   | 264411505 | 162449  | 11096427  | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| EQUITY<br>RESIDENTIAL             | Real Estate<br>Investment<br>Trust           | 291011104 | 1451879 | 31169696  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| EXPEDITORS INTL<br>WASH INC       | Common<br>equity<br>shares                   | 29476L107 | 933710  | 14972896  | SH | DEFINED | 1,2,3,5,6,8,10,12,18 |
| FRANKLIN<br>RESOURCES INC         | Common<br>equity<br>shares                   | 302130109 | 305321  | 7879274   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| GENERAL ELECTRIC<br>CO            | Common<br>equity<br>shares                   | 354613101 | 610940  | 5504511   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| GENERAL MILLS INC                 | Common<br>equity<br>shares                   | 369604103 | 8066726 | 387079582 | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| HASBRO INC                        | Common<br>Stock                              | 370334104 | 1567130 | 40662784  | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| HONEYWELL<br>INTERNATIONAL<br>INC | Common<br>equity<br>shares                   | 418056107 | 148448  | 4382632   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| INTERPUBLIC<br>GROUP OF COS       | Common<br>equity<br>shares                   | 438516106 | 4282044 | 76684214  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| LENNAR CORP                       | Common<br>equity<br>shares                   | 460690100 | 188802  | 17400953  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| LEVEL 3<br>COMMUNICATIONS<br>INC  | Common<br>Stock                              | 526057104 | 217932  | 7050383   | SH | DEFINED | 1,2,5,6,8,10,12      |
| LSI CORP                          | Common<br>equity<br>shares                   | 52729N308 | 54749   | 2471635   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| MERCK & CO                        | Common<br>equity<br>shares                   | 502161102 | 179911  | 28244794  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| MOHAWK<br>INDUSTRIES INC          | Common<br>equity<br>shares                   | 58933Y105 | 5224019 | 125125952 | SH | DEFINED | 1,2,5,6,8,10,12,17,  |
| MORGAN STANLEY                    | Common<br>equity<br>shares                   | 608190104 | 152445  | 2182870   | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| ADVANCED MICRO<br>DEVICES         | Common<br>equity<br>shares                   | 617446448 | 2711752 | 185863574 | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| AMAZON.COM INC                    | Common<br>equity<br>shares                   | 007903107 | 185450  | 32364848  | SH | DEFINED | 1,2,5,6,8,10,12,18,  |
| AMEREN CORP                       | Common<br>equity<br>shares                   | 023135106 | 2997888 | 13128451  | SH | DEFINED | 1,2,5,6,8,10,12,18   |
| AVALONBAY<br>COMMUNITIES          | Real Estate<br>Investment                    | 023608102 | 420118  | 12525844  | SH | DEFINED | 1,2,5,6,8,10,12,17,  |

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

|                           |                                     |           |          |           |    |         |                       |
|---------------------------|-------------------------------------|-----------|----------|-----------|----|---------|-----------------------|
| INC                       | Trust                               | 053484101 | 669728   | 4733750   | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| BARD (C.R.) INC           | Common equity shares                | 067383109 | 346001   | 3220418   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| BECTON DICKINSON & CO     | Common equity shares                | 075887109 | 988392   | 13222645  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| BOSTON SCIENTIFIC CORP    | Common equity shares                | 101137107 | 317066   | 55919064  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| BRUNSWICK CORP            | Common equity shares                | 117043109 | 44926    | 2021913   | SH | DEFINED | 1,2,5,6,8             |
| CAMPBELL SOUP CO          | Common equity shares                | 134429109 | 241608   | 7238235   | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| CARNIVAL CORP/ PLC (USA)  | Composition of more than 1 security | 143658300 | 614049   | 17917991  | SH | DEFINED | 1,2,5,6,8,10,12,18,19 |
| CHEVRON CORP              | Common equity shares                | 166764100 | 10605658 | 100527536 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| CHICOS FAS INC            | Common equity shares                | 168615102 | 67004    | 4514620   | SH | DEFINED | 1,2,5,6,8,12          |
| COMCAST CORP              | Common equity shares                | 20030N101 | 3015987  | 94338209  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| CONSOLIDATED EDISON INC   | Common equity shares                | 209115104 | 1136288  | 18271203  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| DEERE & CO                | Common equity shares                | 244199105 | 1167010  | 14430862  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| DU PONT (E I) DE NEMOURS  | Common equity shares                | 263534109 | 2185846  | 43224235  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| EDISON INTERNATIONAL      | Common equity shares                | 281020107 | 1512666  | 32741813  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| FIFTH THIRD BANCORP       | Common equity shares                | 316773100 | 534445   | 39884299  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| NEXTERA ENERGY INC        | Common equity shares                | 65339F101 | 1379440  | 20047177  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| FREEMONT-MCMORAN COP&GOLD | Common equity shares                | 35671D857 | 1441718  | 42316540  | SH | DEFINED | 1,2,5,6,8,10,12,18,19 |
| GANNETT CO                | Common equity shares                | 364730101 | 121836   | 8271485   | SH | DEFINED | 1,2,5,6,8,10,12       |
| GENERAL DYNAMICS CORP     | Common equity shares                | 369550108 | 853660   | 12942085  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| GENERAL GROWTH PPTYS INC  | Real Estate Investment Trust        | 370023103 | 226835   | 12539366  | SH | DEFINED | 1,2,3,5,8,10,12,18    |
| HARLEY-DAVIDSON INC       | Common equity shares                | 412822108 | 386399   | 8449861   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| HEALTH NET INC            | Common                              |           |          |           |    |         |                       |

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

|                             |                              |           |          |          |    |         |                       |
|-----------------------------|------------------------------|-----------|----------|----------|----|---------|-----------------------|
| HOSPIRA INC                 | equity shares                | 42222G108 | 46342    | 1909500  | SH | DEFINED | 1,2,5,6,8,10,12       |
| INTL BUSINESS MACHINES CORP | Common equity shares         | 441060100 | 235073   | 6720813  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| JDS UNIPHASE CORP           | Common equity shares         | 459200101 | 12242661 | 62596699 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| JUNIPER NETWORKS INC        | Common equity shares         | 46612J507 | 82927    | 7537936  | SH | DEFINED | 1,2,5,6,8,10,12       |
| KIMCO REALTY CORP           | Stock                        | 48203R104 | 318355   | 19518216 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| KLA-TENCOR CORP             | Real Estate Investment Trust | 49446R109 | 395826   | 20800148 | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| LEGGETT & PLATT INC         | Common equity shares         | 482480100 | 324465   | 6588021  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| LEXMARK INTL INC -CL A      | Common equity shares         | 524660107 | 459780   | 21759701 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| LIBERTY PROPERTY TRUST      | Real Estate Investment Trust | 529771107 | 69504    | 2615067  | SH | DEFINED | 1,2,5,6,8,10,12       |
| MICRON TECHNOLOGY INC       | Common Stock                 | 531172104 | 169021   | 4588012  | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| PUBLIC STORAGE              | Real Estate Investment Trust | 595112103 | 234564   | 37172447 | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| TYSON FOODS INC -CL A       | Common equity shares         | 74460D109 | 1039436  | 7197726  | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| VARIAN MEDICAL SYSTEMS INC  | Common equity shares         | 902494103 | 232437   | 12343976 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| VERISIGN INC                | Common equity shares         | 92220P105 | 263415   | 4334694  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| VORNADO REALTY TRUST        | Real Estate Investment Trust | 92343E102 | 267884   | 6148484  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| WASHINGTON POST -CL B       | Common equity shares         | 929042109 | 771826   | 9190614  | SH | DEFINED | 1,2,3,5,6,8,10,12,18  |
| WEATHERFORD INTERNATIONAL   | Common equity shares         | 939640108 | 71053    | 190067   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| WHOLE FOODS MARKET INC      | Common equity shares         | H27013103 | 74371    | 5888640  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| WISCONSIN ENERGY CORP       | Common equity shares         | 966837106 | 617350   | 6476542  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| ALTERA CORP                 | Common equity shares         | 976657106 | 450237   | 11378083 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| ALTRIA GROUP INC            | Common equity shares         | 021441100 | 405685   | 11988417 | SH | DEFINED | 1,2,5,6,8,10,12,18    |

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

|                                 |                            |           |         |          |    |         |                     |
|---------------------------------|----------------------------|-----------|---------|----------|----|---------|---------------------|
| HESS CORP                       | shares<br>Common<br>equity | 02209S103 | 2886213 | 83537360 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AMERICAN AXLE &<br>MFG HOLDINGS | shares<br>Common<br>equity | 42809H107 | 616472  | 14188161 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| AMERN EAGLE<br>OUTFITTERS INC   | shares<br>Common<br>equity | 024061103 | 12777   | 1217773  | SH | DEFINED | 1,2,6,8             |
| WELLPOINT INC                   | shares<br>Common<br>equity | 02553E106 | 95330   | 4831903  | SH | DEFINED | 1,2,5,6,8,10,12     |
| AVNET INC                       | shares<br>Common<br>equity | 94973V107 | 886212  | 13892653 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BARNES & NOBLE<br>INC           | shares<br>Common<br>equity | 053807103 | 133097  | 4312798  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| CAPITAL ONE<br>FINANCIAL CORP   | shares<br>Common<br>equity | 067774109 | 24159   | 1467591  | SH | DEFINED | 1,2,5,6,8,12        |
| CHARLES RIVER<br>LABS INTL INC  | shares<br>Common<br>equity | 14040H105 | 1149275 | 21025926 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| CIGNA CORP                      | shares<br>Common<br>equity | 159864107 | 34123   | 1041888  | SH | DEFINED | 1,2,5,6,8,10,12,17  |
| CON-WAY INC                     | shares<br>Common<br>equity | 125509109 | 520381  | 11826851 | SH | DEFINED | 1,2,5,6,8,10,12,18, |
| COVENTRY HEALTH<br>CARE INC     | shares<br>Common<br>equity | 205944101 | 46593   | 1290499  | SH | DEFINED | 1,2,5,6,8,12        |
| DORAL FINANCIAL<br>CORP         | shares<br>Common<br>equity | 222862104 | 178306  | 5608726  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| EXELON CORP                     | shares<br>Common<br>equity | 25811P886 | 2892    | 1927718  | SH | DEFINED | 1,2,6               |
| KIMBERLY-CLARK<br>CORP          | shares<br>Common<br>equity | 30161N101 | 1983070 | 52713220 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| TORONTO<br>DOMINION BANK        | shares<br>Common<br>equity | 494368103 | 1501416 | 17922988 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| AETNA INC                       | shares<br>Common<br>equity | 891160509 | 1577    | 20134    | SH | DEFINED | 1,10                |
| ALLSTATE CORP                   | shares<br>Common<br>equity | 00817Y108 | 849046  | 21899365 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| APPLIED<br>MATERIALS INC        | shares<br>Common<br>equity | 020002101 | 670316  | 19102728 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| BAKER HUGHES INC                | shares<br>Common<br>equity | 038222105 | 597266  | 52117165 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| CADENCE DESIGN<br>SYSTEMS INC   | shares<br>Common<br>equity | 057224107 | 741152  | 18033028 | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| CORNING INC                     | shares<br>Common           | 127387108 | 72426   | 6590379  | SH | DEFINED | 1,2,5,6,8,10,12,17, |

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

|                             |                                       |           |         |           |    |         |                     |
|-----------------------------|---------------------------------------|-----------|---------|-----------|----|---------|---------------------|
| CVS CAREMARK CORP           | equity shares<br>Common equity shares | 219350105 | 840536  | 65006402  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| DIRECTV                     | Common equity shares                  | 126650100 | 2378257 | 50893521  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| ENERGIZER HOLDINGS INC      | Common equity shares                  | 25490A101 | 1469081 | 30091643  | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| EQUIFAX INC                 | Common equity shares                  | 29266R108 | 137440  | 1826332   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| FISERV INC                  | Common equity shares                  | 294429105 | 244479  | 5246350   | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| HALLIBURTON CO              | Common equity shares                  | 337738108 | 425676  | 5894154   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| HUNTINGTON BANCSHARES       | Common equity shares                  | 406216101 | 1072651 | 37782571  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| INTL GAME TECHNOLOGY        | Common equity shares                  | 446150104 | 250939  | 39209189  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| ITT CORP                    | Common equity shares                  | 459902102 | 178505  | 11333575  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| LIBERTY GLOBAL INC          | Common equity shares                  | 450911201 | 60303   | 3425987   | SH | DEFINED | 1,2,5,6,8,12,19     |
| FIFTH & PACIFIC COS INC     | Common equity shares                  | 530555101 | 255500  | 5148121   | SH | DEFINED | 1,2,5,8,10,12,18    |
| MICROSOFT CORP              | Common equity shares                  | 316645100 | 21686   | 2021150   | SH | DEFINED | 1,2,5,6,8           |
| ALCOA INC                   | Common equity shares                  | 594918104 | 9292164 | 303764530 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| FIDELITY NATIONAL INFO SVCS | Common equity shares                  | 013817101 | 456497  | 52170564  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| COSTCO WHOLESALE CORP       | Common equity shares                  | 31620M106 | 327880  | 9620940   | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| DOMINION RESOURCES INC      | Common equity shares                  | 22160K105 | 1594918 | 16788247  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
| ELECTRONIC ARTS INC         | Common equity shares                  | 25746U109 | 1488427 | 27563453  | SH | DEFINED | 1,2,5,6,8,10,12,18  |
|                             | shares                                | 285512109 | 146502  | 11862127  | SH | DEFINED | 1,2,5,6,8,10,12,18  |

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

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

|                            |                      |           |          |           |    |         |                               |
|----------------------------|----------------------|-----------|----------|-----------|----|---------|-------------------------------|
| FEDEX CORP                 | Common equity shares | 31428X106 | 1074899  | 11733392  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| HARMAN INTERNATIONAL INDS  | Common equity shares | 413086109 | 96319    | 2432079   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17     |
| HEWLETT-PACKARD CO         | Common equity shares | 428236103 | 2046891  | 101784449 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| HILL-ROM HOLDINGS INC      | Common equity shares | 431475102 | 41041    | 1330389   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17         |
| INTL PAPER CO              | Common equity shares | 460146103 | 964911   | 33376465  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| KRAFT FOODS INC            | Common Stock         | 50075N104 | 3501746  | 90671972  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LINCARE HOLDINGS INC       | Common equity shares | 532791100 | 71996    | 2116208   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| LINCOLN NATIONAL CORP      | Common equity shares | 534187109 | 245790   | 11238619  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MARSH & MCLENNAN COS       | Common equity shares | 571748102 | 667410   | 20708046  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| METLIFE INC                | Common equity shares | 59156R108 | 1327631  | 43034672  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| ALLEGHENY TECHNOLOGIES INC | Common equity shares | 01741R102 | 163946   | 5140922   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ALLERGAN INC               | Common equity shares | 018490102 | 1069501  | 11553429  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| AMERICAN ELECTRIC POWER CO | Common equity shares | 025537101 | 961542   | 24098595  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| APPLE INC                  | Common equity shares | 037833100 | 20818401 | 35647959  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ASHLAND INC                | Common equity shares | 044209104 | 124326   | 1793744   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18         |
| AUTODESK INC               | Common equity shares | 052769106 | 372358   | 10642473  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| AUTOMATIC DATA PROCESSING  | Common equity shares | 053015103 | 1209942  | 21738155  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| AUTONATION INC             | Common equity shares | 05329W102 | 60565    | 1716594   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| BEMIS CO INC               | Common equity shares | 081437105 | 378100   | 12064512  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| BEST BUY CO INC            | Common equity shares | 086516101 | 238135   | 11361107  | 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<br>Common<br>equity | 089302103 | 99683   | 2443918   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| BRISTOL-MYERS<br>SQUIBB CO         | shares<br>Common<br>equity | 67622P101 | 17084   | 3376531   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| BROADCOM CORP                      | shares<br>Common<br>equity | 110122108 | 2282567 | 63492847  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| BROWN-FORMAN<br>-CL B              | shares<br>Common<br>equity | 111320107 | 647910  | 19168866  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CENTERPOINT<br>ENERGY INC          | shares<br>Common<br>equity | 115637209 | 365615  | 3775153   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CENTURYLINK INC                    | shares<br>Common<br>equity | 15189T107 | 452705  | 21901319  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CINTAS CORP                        | shares<br>Common<br>equity | 156700106 | 1337105 | 33859248  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CISCO SYSTEMS INC                  | shares<br>Common<br>equity | 172908105 | 168281  | 4358300   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FRONTIER<br>COMMUNICATIONS<br>CORP | shares<br>Common<br>equity | 17275R102 | 3650061 | 212583805 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| CITRIX SYSTEMS<br>INC              | Stock<br>Common<br>equity  | 35906A108 | 151448  | 39543349  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CMS ENERGY CORP                    | shares<br>Common<br>equity | 177376100 | 599068  | 7136941   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| COCA-COLA CO                       | shares<br>Common<br>equity | 125896100 | 296843  | 12631399  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| COLGATE-<br>PALMOLIVE CO           | shares<br>Common<br>equity | 191216100 | 7263576 | 92896442  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COMERICA INC                       | shares<br>Common<br>equity | 194162103 | 3780530 | 36316226  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| CONOCOPHILLIPS                     | shares<br>Common<br>equity | 200340107 | 272204  | 8863958   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| COOPER<br>INDUSTRIES PLC           | shares<br>Common<br>equity | 20825C104 | 2816710 | 50406316  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| COOPER TIRE &<br>RUBBER CO         | shares<br>Common<br>equity | G24140108 | 401159  | 5883743   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MOLSON COORS<br>BREWING CO         | shares<br>Common<br>equity | 216831107 | 26613   | 1517364   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| CRANE CO                           | shares<br>Common<br>equity | 60871R209 | 255273  | 6134819   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CUMMINS INC                        | shares<br>Common<br>equity | 224399105 | 42422   | 1166145   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| DELUXE CORP                        | shares<br>Common<br>equity | 231021106 | 1320582 | 13626842  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |

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

|                           |                      |           |          |           |    |         |                               |
|---------------------------|----------------------|-----------|----------|-----------|----|---------|-------------------------------|
|                           | equity shares        | 248019101 | 41091    | 1647763   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17         |
| DEVON ENERGY CORP         | Common equity shares |           |          |           |    |         |                               |
| DILLARDS INC -CL A        | Common equity shares | 25179M103 | 970229   | 16730786  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| DUKE ENERGY CORP          | Common equity shares | 254067101 | 30483    | 478730    | SH | DEFINED | 1, 2, 5, 6, 8, 17             |
| DYNEGY INC                | Common equity shares | 26441C204 | 1463370  | 63459254  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| E TRADE FINANCIAL CORP    | Common Stock         | 26817G300 | 217      | 376108    | SH | DEFINED | 1, 2, 5                       |
| EASTMAN CHEMICAL CO       | Common equity shares | 269246401 | 96516    | 12005580  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| EBAY INC                  | Common equity shares | 277432100 | 285832   | 5674674   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EMC CORP/MA               | Common equity shares | 278642103 | 1813908  | 43177920  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ENTERGY CORP              | Common equity shares | 268648102 | 2059794  | 80366849  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EOG RESOURCES INC         | Common equity shares | 29364G103 | 597597   | 8802253   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| EXXON MOBIL CORP          | Common equity shares | 26875P101 | 994261   | 11034024  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FAMILY DOLLAR STORES      | Common equity shares | 30231G102 | 16086675 | 187994321 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| MACY`S INC                | Common equity shares | 307000109 | 337076   | 5070494   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| FEDERATED INVESTORS INC   | Common equity shares | 55616P104 | 552317   | 16079213  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| FOREST LABORATORIES -CL A | Common equity shares | 314211103 | 70215    | 3213799   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| GAP INC                   | Common equity shares | 345838106 | 375162   | 10722588  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| GILEAD SCIENCES INC       | Common equity shares | 364760108 | 347505   | 12701014  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| GOODRICH CORP             | Common equity shares | 375558103 | 1444029  | 28159672  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| GOODYEAR TIRE & RUBBER CO | Common equity shares | 382388106 | 601128   | 4737033   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| GRAINGER (W W) INC        | Common equity shares | 382550101 | 109694   | 9288007   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| HEINZ (H J) CO            | Common equity shares | 384802104 | 432254   | 2260274   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |



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

|                         |                            |           |         |           |    |         |                               |
|-------------------------|----------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| HUMANA INC              | equity shares              | 423074103 | 665589  | 12239692  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| INGERSOLL-RAND PLC      | Common equity shares       | 444859102 | 483581  | 6244605   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| JANUS CAPITAL GROUP INC | Common equity shares       | G47791101 | 460184  | 10910095  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| JOHNSON & JOHNSON       | Common equity shares       | 47102X105 | 36268   | 4637353   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17     |
| KB HOME                 | Common equity shares       | 478160104 | 9750586 | 144324908 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| KEYCORP                 | Common equity shares       | 48666K109 | 21887   | 2233328   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17         |
| KOHL`S CORP             | Common equity shares       | 493267108 | 366033  | 47291705  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOCKHEED MARTIN CORP    | Common equity shares       | 500255104 | 481224  | 10578679  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOEWS CORP              | Common equity shares       | 539830109 | 5519107 | 63379784  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| LOUISIANA-PACIFIC CORP  | Common equity shares       | 540424108 | 496167  | 12128211  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| M & T BANK CORP         | Common equity shares       | 546347105 | 45493   | 4181446   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| MARRIOTT INTL INC       | Common equity shares       | 55261F104 | 454568  | 5505212   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MASCO CORP              | Common equity shares       | 571903202 | 427577  | 10907685  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MATTEL INC              | Common equity shares       | 574599106 | 226167  | 16306036  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MBIA INC                | Stock Common equity shares | 577081102 | 417827  | 12880255  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MCGRAW-HILL COMPANIES   | Common equity shares       | 55262C100 | 17975   | 1662744   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| MCKESSON CORP           | Common equity shares       | 580645109 | 596124  | 13246345  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MEADWESTVACO CORP       | Common equity shares       | 58155Q103 | 874273  | 9325392   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| MEREDITH CORP           | Common equity shares       | 583334107 | 249612  | 8682107   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MGIC INVESTMENT CORP/WI | Common equity shares       | 589433101 | 36932   | 1156229   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| MOLEX INC               | Common equity shares       | 552848103 | 10270   | 3566027   | SH | DEFINED | 1, 2, 5, 6, 8                 |

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

|                             |                      |           |         |           |    |         |                       |
|-----------------------------|----------------------|-----------|---------|-----------|----|---------|-----------------------|
| MONSTER                     | equity shares        | 608554101 | 110612  | 4620215   | SH | DEFINED | 1,2,5,6,8,10,12       |
| WORLDWIDE INC               | Common Stock         | 611742107 | 30785   | 3621304   | SH | DEFINED | 1,2,5,6,8,10,12       |
| MYLAN INC                   | Common Stock         | 628530107 | 358080  | 16756447  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NABORS INDUSTRIES LTD       | Common equity shares | G6359F103 | 208584  | 14484628  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NAVISTAR INTERNATIONAL CORP | Common Stock         | 63934E108 | 21043   | 741764    | SH | DEFINED | 1,2,5,6,8,12          |
| NCR CORP                    | Common equity shares | 62886E108 | 84157   | 3702267   | SH | DEFINED | 1,2,5,6,8,12,17       |
| NETAPP INC                  | Common equity shares | 64110D104 | 430875  | 13540779  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NEWELL RUBBERMAID INC       | Common equity shares | 651229106 | 206663  | 11392420  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NEWMONT MINING CORP         | Common equity shares | 651639106 | 1048182 | 21607433  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| NIKE INC                    | Common equity shares | 654106103 | 1193932 | 13601382  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NISOURCE INC                | Common equity shares | 65473P105 | 360200  | 14553221  | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| NOBLE CORP                  | Common equity shares | H5833N103 | 279038  | 8577555   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NORDSTROM INC               | Common equity shares | 655664100 | 306571  | 6169625   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NORFOLK SOUTHERN CORP       | Common equity shares | 655844108 | 908552  | 12659294  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| NORTHERN TRUST CORP         | Common equity shares | 665859104 | 459880  | 9993001   | SH | DEFINED | 1,2,5,6,8,10,12,18,19 |
| NUCOR CORP                  | Common equity shares | 670346105 | 738514  | 19485665  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| OCCIDENTAL PETROLEUM CORP   | Common equity shares | 674599105 | 2824075 | 32926098  | SH | DEFINED | 1,2,5,6,8,10,12,18,19 |
| OFFICE DEPOT INC            | Common equity shares | 676220106 | 29451   | 13635457  | SH | DEFINED | 1,2,5,6,8,12          |
| OMNICOM GROUP               | Common equity shares | 681919106 | 484253  | 9964012   | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| ORACLE CORP                 | Common equity shares | 68389X105 | 4434946 | 149325085 | SH | DEFINED | 1,2,5,6,8,10,12,17,18 |
| PACCAR INC                  | Common equity shares | 693718108 | 508251  | 12968821  | SH | DEFINED | 1,2,5,6,8,10,12,18    |
| PALL CORP                   | Common equity        |           |         |           |    |         |                       |

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

|                              |                              |           |         |           |    |         |                               |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|-------------------------------|
| PARAMETRIC TECHNOLOGY CORP   | shares<br>Common equity      | 696429307 | 235139  | 4290339   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PARKER-HANNIFIN CORP         | shares<br>Common equity      | 699173209 | 73983   | 3529678   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| PAYCHEX INC                  | shares<br>Common equity      | 701094104 | 453840  | 5903108   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PENNEY (J C) CO              | shares<br>Common equity      | 704326107 | 394838  | 12570488  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PEPSICO INC                  | shares<br>Common equity      | 708160106 | 433375  | 18591498  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PERKINELMER INC              | shares<br>Common equity      | 713448108 | 4337980 | 61392334  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PFIZER INC                   | shares<br>Common equity      | 714046109 | 102425  | 3969791   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PG&E CORP                    | shares<br>Common equity      | 717081103 | 6689853 | 290863099 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PINNACLE WEST CAPITAL CORP   | shares<br>Common equity      | 69331C108 | 962957  | 21271380  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PITNEY BOWES INC             | shares<br>Common equity      | 723484101 | 411540  | 7954094   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PLUM CREEK TIMBER CO INC     | Real Estate Investment Trust | 724479100 | 500636  | 33443602  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PMC-SIERRA INC               | shares<br>Common equity      | 729251108 | 240652  | 6061626   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PNC FINANCIAL SVCS GROUP INC | shares<br>Common equity      | 69344F106 | 19636   | 3198406   | SH | DEFINED | 1, 2, 5, 6, 8                 |
| POWER-ONE INC                | shares<br>Common Stock       | 693475105 | 1342491 | 21968237  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| PPG INDUSTRIES INC           | shares<br>Common equity      | 73930R102 | 6388    | 1414496   | SH | DEFINED | 1, 2, 6, 8                    |
| PPL CORP                     | shares<br>Common equity      | 693506107 | 800787  | 7546008   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRAXAIR INC                  | shares<br>Common equity      | 69351T106 | 781012  | 28084070  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PRICE (T. ROWE) GROUP        | shares<br>Common equity      | 74005P104 | 1272194 | 11700536  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PRINCIPAL FINANCIAL GRP INC  | shares<br>Common equity      | 74144T108 | 733867  | 11656094  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PROCTER & GAMBLE CO          | shares<br>Common equity      | 74251V102 | 308422  | 11758641  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PROGRESS ENERGY              | shares<br>Common equity      | 742718109 | 7146247 | 116673179 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |

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

|                              |                      |           |         |           |    |         |                               |
|------------------------------|----------------------|-----------|---------|-----------|----|---------|-------------------------------|
| INC                          | equity shares        | 743263105 | 1481062 | 24614647  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PROGRESSIVE CORP- OHIO       | Common equity shares | 743315103 | 465324  | 22339417  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| PRUDENTIAL FINANCIAL INC     | Common equity shares | 744320102 | 864129  | 17842849  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PUBLIC SERVICE ENTRP GRP INC | Common equity shares | 744573106 | 805391  | 24780610  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| PULTEGROUP INC               | Common equity shares | 745867101 | 163802  | 15308643  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| QLOGIC CORP                  | Common equity shares | 747277101 | 42594   | 3111705   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| QUALCOMM INC                 | Common equity shares | 747525103 | 3551014 | 63775373  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| QUEST DIAGNOSTICS INC        | Common equity shares | 74834L100 | 344093  | 5744118   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| RADIOSHACK CORP              | Common equity shares | 750438103 | 19387   | 5047911   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| RAYTHEON CO                  | Common equity shares | 755111507 | 737017  | 13023681  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| REGIONS FINANCIAL CORP       | Common equity shares | 7591EP100 | 424059  | 62823449  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| REYNOLDS AMERICAN INC        | Common equity shares | 761713106 | 559189  | 12462294  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ROBERT HALF INTL INC         | Common equity shares | 770323103 | 160028  | 5601012   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ROCKWELL AUTOMATION          | Common equity shares | 773903109 | 349377  | 5288729   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ROCKWELL COLLINS INC         | Common equity shares | 774341101 | 276992  | 5612674   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ROWAN COMPANIES PLC          | Stock                | G7665A101 | 204624  | 6329466   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| RYDER SYSTEM INC             | Common equity shares | 783549108 | 68392   | 1899107   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| SAFEWAY INC                  | Common equity shares | 786514208 | 210756  | 11612288  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SANMINA-SCI CORP             | Common equity shares | 800907206 | 12403   | 1514267   | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| HILLSHIRE BRANDS CO          | Common equity shares | 432589109 | 67238   | 2319772   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| AT&T INC                     | Common equity shares | 00206R102 | 8461327 | 237278062 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| SCHLUMBERGER                 | Common               |           |         |           |    |         |                               |

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

|                              |                              |           |         |           |    |         |                                  |
|------------------------------|------------------------------|-----------|---------|-----------|----|---------|----------------------------------|
| LTD                          | equity shares                | 806857108 | 3420449 | 52695361  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18    |
| SCHWAB (CHARLES) CORP        | Common equity shares         | 808513105 | 509165  | 39379325  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| SEALED AIR CORP              | Common equity shares         | 81211K100 | 120994  | 7836644   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| SEMPRA ENERGY                | Common equity shares         | 816851109 | 806867  | 11714085  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| SHERWIN-WILLIAMS CO          | Common equity shares         | 824348106 | 469685  | 3548866   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18    |
| SIGMA-ALDRICH CORP           | Common equity shares         | 826552101 | 355090  | 4803114   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| SIMON PROPERTY GROUP INC     | Real Estate Investment Trust | 828806109 | 2348837 | 15089501  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12, 17, 18 |
| SLM CORP                     | Common Stock                 | 78442P106 | 316474  | 20144969  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| SNAP-ON INC                  | Common equity shares         | 833034101 | 123549  | 1984746   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12            |
| SOUTHERN CO                  | Common equity shares         | 842587107 | 1941592 | 41935060  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18    |
| SOUTHWEST AIRLINES           | Common equity shares         | 844741108 | 234134  | 25394273  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| SPRINT NEXTEL CORP           | Common equity shares         | 852061100 | 394996  | 121164260 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| ST JUDE MEDICAL INC          | Common equity shares         | 790849103 | 487499  | 12214728  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| TRAVELERS COS INC            | Common equity shares         | 89417E109 | 1377685 | 21580404  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18    |
| STANLEY BLACK & DECKER INC   | Common equity shares         | 854502101 | 534197  | 8300293   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| STAPLES INC                  | Common equity shares         | 855030102 | 397187  | 30435448  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19    |
| STARBUCKS CORP               | Common equity shares         | 855244109 | 1447463 | 27146870  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| STARWOOD HOTELS&RESORTS WRLD | Common equity shares         | 85590A401 | 449542  | 8475494   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| STATE STREET CORP            | Common equity shares         | 857477103 | 977812  | 21904361  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |
| STRYKER CORP                 | Common equity shares         | 863667101 | 698616  | 12679022  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18    |
| SUNOCO INC                   | Common equity shares         | 86764P109 | 325339  | 6848742   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18        |

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

|                                 |                            |           |         |          |    |         |                              |
|---------------------------------|----------------------------|-----------|---------|----------|----|---------|------------------------------|
| SUNTRUST BANKS<br>INC           | Common<br>equity<br>shares | 867914103 | 582402  | 24036568 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 1 |
| SUPERVALU INC                   | Common<br>equity<br>shares | 868536103 | 73771   | 14240980 | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| SYMANTEC CORP                   | Common<br>equity<br>shares | 871503108 | 505478  | 34597900 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| SYNOVUS<br>FINANCIAL CORP       | Common<br>equity<br>shares | 87161C105 | 59109   | 29854423 | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| SYSCO CORP                      | Common<br>equity<br>shares | 871829107 | 905435  | 30373646 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| TARGET CORP                     | Common<br>equity<br>shares | 87612E106 | 3548987 | 60989642 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| TECO ENERGY INC                 | Common<br>equity<br>shares | 872375100 | 175935  | 9741903  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| TELLABS INC                     | Common<br>equity<br>shares | 879664100 | 37813   | 11354906 | SH | DEFINED | 1, 2, 5, 6, 8, 12            |
| TENET<br>HEALTHCARE<br>CORP     | Common<br>equity<br>shares | 88033G100 | 78105   | 14905869 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12        |
| TERADYNE INC                    | Common<br>equity<br>shares | 880770102 | 93090   | 6620912  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17    |
| TEXAS<br>INSTRUMENTS INC        | Stock                      | 882508104 | 1227753 | 42793909 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| TEXTRON INC                     | Common<br>equity<br>shares | 883203101 | 260080  | 10457933 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| THERMO FISHER<br>SCIENTIFIC INC | Common<br>equity<br>shares | 883556102 | 699019  | 13465964 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| TIFFANY & CO                    | Common<br>equity<br>shares | 886547108 | 252765  | 4773660  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| TIME WARNER INC                 | Common<br>equity<br>shares | 887317303 | 1395617 | 36249705 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| TJX COMPANIES INC               | Common<br>equity<br>shares | 872540109 | 1201243 | 27981345 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18    |
| TORCHMARK CORP                  | Common<br>equity<br>shares | 891027104 | 204470  | 4045074  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| TRANSOCEAN LTD                  | Common<br>equity<br>shares | H8817H100 | 30508   | 682094   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18        |
| TYCO<br>INTERNATIONAL<br>LTD    | Common<br>equity<br>shares | H89128104 | 977729  | 18499967 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| U S BANCORP                     | Common<br>equity<br>shares | 902973304 | 2364737 | 73530257 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |
| UNION PACIFIC<br>CORP           | Common<br>equity<br>shares | 907818108 | 2091242 | 17527809 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 1 |

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

|                            |                      |           |         |           |    |         |                               |
|----------------------------|----------------------|-----------|---------|-----------|----|---------|-------------------------------|
| UNISYS CORP                | Common equity shares | 909214306 | 19033   | 973510    | SH | DEFINED | 1, 2, 5, 6, 8, 17             |
| UNITED PARCEL SERVICE INC  | Common equity shares | 911312106 | 2537342 | 32216147  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| UNITED STATES STEEL CORP   | Common equity shares | 912909108 | 146575  | 7115313   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| UNITED TECHNOLOGIES CORP   | Common equity shares | 913017109 | 8397336 | 111178728 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| UNITEDHEALTH GROUP INC     | Common equity shares | 91324P102 | 2335906 | 39929992  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| UNUM GROUP                 | Common equity shares | 91529Y106 | 215776  | 11279662  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| VALERO ENERGY CORP         | Common equity shares | 91913Y100 | 644516  | 26687841  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| VERIZON COMMUNICATIONS INC | Common equity shares | 92343V104 | 5071087 | 114111034 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| VF CORP                    | Common equity shares | 918204108 | 526834  | 3947829   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CBS CORP                   | Common equity shares | 124857202 | 777775  | 23727249  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| VULCAN MATERIALS CO        | Common equity shares | 929160109 | 203207  | 5117098   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| WAL-MART STORES INC        | Common equity shares | 931142103 | 5306435 | 76110661  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| WALGREEN CO                | Common equity shares | 931422109 | 1166120 | 39422436  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| WASTE MANAGEMENT INC       | Common equity shares | 94106L109 | 673239  | 20156761  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| WATERS CORP                | Common equity shares | 941848103 | 272658  | 3430865   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| WATSON PHARMACEUTICALS INC | Common equity shares | 942683103 | 383220  | 5179380   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| WELLS FARGO & CO           | Common equity shares | 949746101 | 6612762 | 197750079 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18, 19 |
| WEYERHAEUSER CO            | Common equity shares | 962166104 | 443116  | 19817701  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| WHIRLPOOL CORP             | Common equity shares | 963320106 | 221243  | 3617677   | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| WILLIAMS COS INC           | Common equity shares | 969457100 | 780074  | 27067116  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| WORTHINGTON INDUSTRIES     | Common equity        |           |         |           |    |         |                               |

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

|                                  |                            |           |         |          |    |         |                               |
|----------------------------------|----------------------------|-----------|---------|----------|----|---------|-------------------------------|
| XCEL ENERGY INC                  | shares<br>Common<br>equity | 981811102 | 57814   | 2824406  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| XEROX CORP                       | shares<br>Common<br>equity | 98389B100 | 672323  | 23665123 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| XILINX INC                       | shares<br>Common<br>equity | 984121103 | 612359  | 77809587 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| XL GROUP PLC                     | shares<br>Common<br>equity | 983919101 | 345005  | 10277015 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| YAHOO INC                        | shares<br>Common<br>equity | G98290102 | 254293  | 12086075 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| YUM BRANDS INC                   | shares<br>Common<br>equity | 984332106 | 746691  | 47169533 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ZIMMER HOLDINGS<br>INC           | shares<br>Common<br>equity | 988498101 | 1333039 | 20692957 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ZIONS<br>BANCORPORATION          | shares<br>Common<br>equity | 98956P102 | 441994  | 6867542  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| NEWS CORP                        | shares<br>Common<br>Stock  | 989701107 | 178603  | 9197123  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12         |
| SHIP FINANCE INTL<br>LTD         | shares<br>Common<br>equity | 65248E104 | 1667306 | 74800856 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| CNO FINANCIAL<br>GROUP INC       | shares<br>Common<br>equity | G81075106 | 13682   | 875398   | SH | DEFINED | 1, 2, 5, 6                    |
| HARRIS CORP                      | shares<br>Common<br>equity | 12621E103 | 37782   | 4844412  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| SEARS HOLDINGS<br>CORP           | shares<br>Common<br>equity | 413875105 | 185808  | 4439723  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| MEMC ELECTRONIC<br>MATERIALS INC | shares<br>Common<br>equity | 812350106 | 196481  | 3290925  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| YRC WORLDWIDE<br>INC             | shares<br>Common<br>equity | 552715104 | 16110   | 7423253  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |
| CREE INC                         | shares<br>Common<br>equity | 984249607 | 133     | 18891    | SH | DEFINED | 1, 5                          |
| CHESAPEAKE<br>ENERGY CORP        | shares<br>Common<br>equity | 225447101 | 79672   | 3103669  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 17, 18 |
| ALLIANT<br>TECHSYSTEMS<br>INC    | shares<br>Common<br>equity | 165167107 | 515411  | 27710103 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| ABERCROMBIE &<br>FITCH -CL A     | shares<br>Common<br>equity | 018804104 | 41507   | 820845   | SH | DEFINED | 1, 2, 5, 6, 12                |
| ACXIOM CORP                      | shares<br>Common<br>equity | 002896207 | 118552  | 3472622  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18     |
| AFFYMETRIX INC                   | shares<br>Common<br>equity | 005125109 | 38228   | 2530047  | SH | DEFINED | 1, 2, 5, 6, 8, 12             |



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

|                              |                            |           |        |          |    |         |                           |
|------------------------------|----------------------------|-----------|--------|----------|----|---------|---------------------------|
| HUBBELL INC -CL B            | shares<br>Common<br>equity | 00826T108 | 6725   | 1434822  | SH | DEFINED | 1, 2, 6, 8                |
| LANCASTER<br>COLONY CORP     | shares<br>Common<br>equity | 443510201 | 102772 | 1318587  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| PENTAIR INC                  | shares<br>Common<br>equity | 513847103 | 43561  | 611727   | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17     |
| TOTAL SYSTEM<br>SERVICES INC | shares<br>Common<br>equity | 709631105 | 213357 | 5573583  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| KEY ENERGY<br>SERVICES INC   | shares<br>Common<br>equity | 891906109 | 169782 | 7094949  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| EAGLE MATERIALS<br>INC       | shares<br>Common<br>equity | 492914106 | 27786  | 3656033  | SH | DEFINED | 1, 2, 5, 6, 8             |
| NORTHEAST<br>UTILITIES       | shares<br>Common<br>equity | 26969P108 | 37848  | 1013548  | SH | DEFINED | 1, 2, 5, 6, 8, 17         |
| PIPER JAFFRAY COS<br>INC     | shares<br>Common<br>equity | 664397106 | 616716 | 15890795 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
|                              | shares                     | 724078100 | 8468   | 361440   | SH | DEFINED | 1, 2, 5, 6, 8             |

| ISSUER                          | CLASS                      | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS                 |
|---------------------------------|----------------------------|-----------|--------|----------------|------------|--------------|-----------------|--------------------------|
| L-3 COMMUNICATIONS<br>HLDGS INC | Common<br>equity<br>shares | 502424104 | 283653 | 3832638        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, 1 |
| WILEY (JOHN) &<br>SONS -CL A    | Common<br>equity<br>shares | 968223206 | 54370  | 1109745        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12        |
| ATMEL CORP                      | Common<br>equity<br>shares | 049513104 | 65614  | 9793841        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12        |
| SEI INVESTMENTS CO              | Common<br>equity<br>shares | 784117103 | 89400  | 4494276        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, 1 |
| ADTRAN INC                      | Common<br>equity<br>shares | 00738A106 | 60302  | 1997516        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12        |
| ADVANCE AUTO PARTS<br>INC       | Common<br>equity<br>shares | 00751Y106 | 153797 | 2254400        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, 1 |
| CONSTELLATION<br>BRANDS         | Common<br>equity<br>shares | 21036P108 | 191495 | 7076667        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, 1 |
| CYTEC INDUSTRIES INC            | Common<br>equity<br>shares | 232820100 | 62799  | 1070918        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12        |
| DOLLAR TREE INC                 | Common<br>equity<br>shares | 256746108 | 495562 | 9211211        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 10, 12, 1 |

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

|                              |                              |           |         |          |    |                           |
|------------------------------|------------------------------|-----------|---------|----------|----|---------------------------|
| HARTE HANKS INC              | Common equity shares         | 416196103 | 8758    | 958204   | SH | DEFINED 1,2,5,6,8         |
| ITT EDUCATIONAL SERVICES INC | Common equity shares         | 45068B109 | 31484   | 518287   | SH | DEFINED 1,2,5,6,8,10,12   |
| JEFFERIES GROUP INC          | Common equity shares         | 472319102 | 41060   | 3160765  | SH | DEFINED 1,2,5,6,8,10,12   |
| NVR INC                      | Common equity shares         | 62944T105 | 152662  | 179598   | SH | DEFINED 1,2,5,6,8,12      |
| PACKAGING CORP OF AMERICA    | Common equity shares         | 695156109 | 62968   | 2229591  | SH | DEFINED 1,2,5,6,8,12      |
| POPULAR INC                  | Common equity shares         | 733174700 | 83907   | 5051839  | SH | DEFINED 1,2,5,6,8,12      |
| PRECISION CASTPARTS CORP     | Common equity shares         | 740189105 | 859930  | 5227885  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RAYONIER INC                 | Real Estate Investment Trust | 754907103 | 148829  | 3314752  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RENT-A-CENTER INC            | Common equity shares         | 76009N100 | 73310   | 2172873  | SH | DEFINED 1,2,5,6,8,12      |
| RYLAND GROUP INC             | Common equity shares         | 783764103 | 75535   | 2952803  | SH | DEFINED 1,2,5,6,8         |
| SAKS INC                     | Common equity shares         | 79377W108 | 50541   | 4745629  | SH | DEFINED 1,2,5,6,8,12      |
| SPDR S&P 500 ETF             | USA: Common Stock            | 78462F103 | 1537687 | 11284106 | SH | DEFINED 1,2,5,10,17       |
| UTSTARCOM HOLDINGS CORP      | Common equity shares         | G9310A106 | 18      | 15168    | SH | DEFINED 1                 |
| PATTERSON-UTI ENERGY INC     | Common equity shares         | 703481101 | 57898   | 3976703  | SH | DEFINED 1,2,5,6,8,12      |
| NABI BIOPHARMACEUTICALS      | Common Stock                 | 629519109 | 52      | 32717    | SH | DEFINED 1                 |
| WMS INDUSTRIES INC           | Common equity shares         | 929297109 | 31158   | 1561702  | SH | DEFINED 1,2,5,6,8         |
| PANERA BREAD CO              | Common equity shares         | 69840W108 | 93704   | 672013   | SH | DEFINED 1,2,5,6,8,12      |
| AFFILIATED MANAGERS GRP INC  | Common equity shares         | 008252108 | 156512  | 1429909  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ANSYS INC                    | Common equity shares         | 03662Q105 | 153910  | 2438885  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| APTARGROUP INC               | Common equity shares         | 038336103 | 80675   | 1580295  | SH | DEFINED 1,2,5,6,8,12      |
| AXCELIS TECHNOLOGIES INC     | Common equity shares         | 054540109 | 2090    | 1740171  | SH | DEFINED 1,2               |

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

|                            |                      |           |        |         |    |                            |
|----------------------------|----------------------|-----------|--------|---------|----|----------------------------|
| BENCHMARK ELECTRONICS INC  | Common equity shares | 08160H101 | 18742  | 1343612 | SH | DEFINED 1,2,5,6,8          |
| BROCADE COMMUNICATIONS SYS | Common equity shares | 111621306 | 26505  | 5375452 | SH | DEFINED 1,2,5,6,8,17       |
| BROOKS AUTOMATION INC      | Common equity shares | 114340102 | 13372  | 1416783 | SH | DEFINED 1,2,5,6,8          |
| CARTER`S INC               | Common equity shares | 146229109 | 62511  | 1188368 | SH | DEFINED 1,2,5,6,8,12       |
| CUMULUS MEDIA INC          | Common equity shares | 231082108 | 2282   | 757591  | SH | DEFINED 1,2,6              |
| EMULEX CORP                | Common equity shares | 292475209 | 13818  | 1918602 | SH | DEFINED 1,2,5,6,8          |
| ENTEGRIS INC               | Common equity shares | 29362U104 | 22881  | 2679040 | SH | DEFINED 1,2,5,6,8,17       |
| EXTREME NETWORKS INC       | Common Stock         | 30226D106 | 5846   | 1698478 | SH | DEFINED 1,2,5,6,8          |
| FORWARD AIR CORP           | Common equity shares | 349853101 | 18590  | 576168  | SH | DEFINED 1,2,5,6,8          |
| GATX CORP                  | Common equity shares | 361448103 | 43795  | 1137476 | SH | DEFINED 1,2,5,6,8,12       |
| GENTEX CORP                | Common equity shares | 371901109 | 70707  | 3388103 | SH | DEFINED 1,2,5,6,8,12       |
| IDEX CORP                  | Common equity shares | 45167R104 | 76114  | 1952710 | SH | DEFINED 1,2,5,6,8,12       |
| LTX-CREDENCE CORP          | Common Stock         | 502403207 | 5696   | 850015  | SH | DEFINED 1,2,6,8            |
| MANHATTAN ASSOCIATES INC   | Common equity shares | 562750109 | 20454  | 447575  | SH | DEFINED 1,2,6,8,17         |
| MICROS SYSTEMS INC         | Common equity shares | 594901100 | 92749  | 1811527 | SH | DEFINED 1,2,5,6,8,12       |
| MYRIAD GENETICS INC        | Common equity shares | 62855J104 | 42364  | 1782105 | SH | DEFINED 1,2,5,6,8,10,17    |
| NATIONAL INSTRUMENTS CORP  | Common equity shares | 636518102 | 52642  | 1959872 | SH | DEFINED 1,2,5,6,8,12       |
| NPS PHARMACEUTICALS INC    | Common equity shares | 62936P103 | 18482  | 2146598 | SH | DEFINED 1,2,6,8            |
| OSHKOSH CORP               | Common equity shares | 688239201 | 43446  | 2073950 | SH | DEFINED 1,2,5,6,8,12,17    |
| PLEXUS CORP                | Common equity shares | 729132100 | 22702  | 805292  | SH | DEFINED 1,2,5,6,8          |
| ROPER INDUSTRIES INC/DE    | Common equity shares | 776696106 | 366380 | 3716523 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| RUBY TUESDAY INC           | Common               |           |        |         |    |                            |

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

|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| SPARTECH CORP                | equity shares                | 781182100 | 8780   | 1289348 | SH | DEFINED 1,2,6,8           |
| TEEKAY CORP                  | Common equity shares         | 847220209 | 2939   | 568661  | SH | DEFINED 1,2               |
| VISHAY INTERTECHNOLOGY INC   | Common equity shares         | Y8564W103 | 15369  | 524890  | SH | DEFINED 1,2,5,6           |
| GREATBATCH INC               | Common equity shares         | 928298108 | 33947  | 3599960 | SH | DEFINED 1,2,5,6,8,12      |
| WINTRUST FINANCIAL CORP      | Common equity shares         | 39153L106 | 10813  | 476009  | SH | DEFINED 1,2,5,6,8         |
| ST JOE CO                    | Common equity shares         | 97650W108 | 45051  | 1268979 | SH | DEFINED 1,2,6,8           |
| MACERICH CO                  | Real Estate Investment Trust | 790148100 | 10832  | 685327  | SH | DEFINED 1,2,5,6,8         |
| ACADIA REALTY TRUST          | Real Estate Investment Trust | 554382101 | 309660 | 5244049 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| BROOKFIELD OFFICE PPTYS INC  | Common equity shares         | 004239109 | 33269  | 1435198 | SH | DEFINED 1,2,3,5,6,8       |
| CAMDEN PROPERTY TRUST        | Real Estate Investment Trust | 112900105 | 9877   | 566921  | SH | DEFINED 1,2,3             |
| CORP OFFICE PPTYS TR INC     | Real Estate Investment Trust | 133131102 | 190346 | 2812781 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| DDR CORP                     | Real Estate Investment Trust | 22002T108 | 59592  | 2534705 | SH | DEFINED 1,2,3,5,6,8,12    |
| EASTGROUP PROPERTIES         | Real Estate Investment Trust | 23317H102 | 84520  | 5772910 | SH | DEFINED 1,2,3,5,6,8,12    |
| ESSEX PROPERTY TRUST         | Real Estate Investment Trust | 277276101 | 50541  | 948177  | SH | DEFINED 1,2,3,5,6,8       |
| HOSPITALITY PROPERTIES TRUST | Real Estate Investment Trust | 297178105 | 192958 | 1253623 | SH | DEFINED 1,2,3,5,6,8,12    |
| LASALLE HOTEL PROPERTIES     | Real Estate Investment Trust | 44106M102 | 116140 | 4688709 | SH | DEFINED 1,2,3,5,6,8,12    |
| RAMCO-GERSHENSON PROPERTIES  | Real Estate Investment Trust | 517942108 | 81215  | 2786944 | SH | DEFINED 1,2,3,5,6,8       |
| REGENCY CENTERS CORP         | Real Estate Investment Trust | 751452202 | 16716  | 1329856 | SH | DEFINED 1,2,3,6,8         |
| TANGER FACTORY OUTLET CTRS   | Real Estate Investment Trust | 758849103 | 171378 | 3602407 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| MECHEL OAO                   | American Depository Receipt  | 875465106 | 73453  | 2291872 | SH | DEFINED 1,2,3,5,6,8,17    |
|                              |                              | 583840103 | 10085  | 1563622 | SH | DEFINED 1,2,5,8,10,12,18  |

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

|                                 |                                    |           |        |          |    |                           |
|---------------------------------|------------------------------------|-----------|--------|----------|----|---------------------------|
| MOBILE TELESYSTEMS<br>OJSC      | American<br>Depository<br>Receipt  | 607409109 | 133927 | 7786543  | SH | DEFINED 1,2,5,8,10,12,18  |
| LAM RESEARCH CORP               | Common<br>equity<br>shares         | 512807108 | 272224 | 7213367  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| RAMBUS INC                      | Common<br>equity<br>shares         | 750917106 | 11641  | 2028325  | SH | DEFINED 1,2,5,6,8         |
| METTLER-TOLEDO INTL<br>INC      | Common<br>equity<br>shares         | 592688105 | 117478 | 753775   | SH | DEFINED 1,2,5,6,8,12      |
| NEENAH PAPER INC                | Common<br>equity<br>shares         | 640079109 | 9368   | 351104   | SH | DEFINED 1,2,6,8           |
| EW SCRIPPS -CL A                | Common<br>equity<br>shares         | 811054402 | 6298   | 655380   | SH | DEFINED 1,2,8             |
| FMC TECHNOLOGIES INC            | Common<br>equity<br>shares         | 30249U101 | 420688 | 10723741 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AMPHENOL CORP                   | Common<br>equity<br>shares         | 032095101 | 340592 | 6201731  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| CME GROUP INC                   | Common<br>equity<br>shares         | 12572Q105 | 680239 | 2537208  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| COMMUNITY HEALTH<br>SYSTEMS INC | Common<br>equity<br>shares         | 203668108 | 60061  | 2142615  | SH | DEFINED 1,2,5,6,8,12,17   |
| COVANCE INC                     | Common<br>equity<br>shares         | 222816100 | 60293  | 1260101  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| GEN-PROBE INC                   | Common<br>equity<br>shares         | 36866T103 | 110548 | 1344838  | SH | DEFINED 1,2,5,6,8,12      |
| REGIS CORP/MN                   | Common<br>equity<br>shares         | 758932107 | 32149  | 1790079  | SH | DEFINED 1,2,5,6,8,12      |
| SL GREEN REALTY CORP            | Real Estate<br>Investment<br>Trust | 78440X101 | 277366 | 3456774  | SH | DEFINED 1,2,3,5,6,8,10,12 |
| STANCORP FINANCIAL<br>GROUP INC | Common<br>equity<br>shares         | 852891100 | 40209  | 1081891  | SH | DEFINED 1,2,5,6,8,12,17   |
| TELEFLEX INC                    | Common<br>equity<br>shares         | 879369106 | 58857  | 966313   | SH | DEFINED 1,2,5,6,8,12      |
| URBAN OUTFITTERS INC            | Common<br>equity<br>shares         | 917047102 | 125293 | 4541120  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AGCO CORP                       | Common<br>equity<br>shares         | 001084102 | 173428 | 3792456  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| EDWARDS LIFESCIENCES<br>CORP    | Common<br>equity<br>shares         | 28176E108 | 469795 | 4547739  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| AAON INC                        | Common<br>equity<br>shares         | 000360206 | 6580   | 349107   | SH | DEFINED 1,2,6,8           |
| AAR CORP                        | Common<br>equity                   |           |        |          |    |                           |

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

|                              |                                    |           |        |          |    |                           |
|------------------------------|------------------------------------|-----------|--------|----------|----|---------------------------|
| AMERIS BANCORP               | shares<br>Common<br>equity         | 000361105 | 11705  | 868383   | SH | DEFINED 1,2,5,6,8         |
| ABM INDUSTRIES INC           | shares<br>Common<br>equity         | 03076K108 | 5056   | 401203   | SH | DEFINED 1,2               |
| AEP INDUSTRIES INC           | shares<br>Common<br>equity         | 000957100 | 80352  | 4107794  | SH | DEFINED 1,2,5,6,8         |
| AGL RESOURCES INC            | shares<br>Common<br>equity         | 001031103 | 3639   | 83649    | SH | DEFINED 1,2               |
| AK STEEL HOLDING CORP        | shares<br>Common<br>equity         | 001204106 | 207175 | 5346322  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| PROLOGIS INC                 | Real Estate<br>Investment<br>Trust | 001547108 | 39017  | 6646472  | SH | DEFINED 1,2,5,6,8,10,17   |
| ATMI INC                     | Common<br>equity                   | 74340W103 | 765605 | 23039738 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| ATP OIL & GAS CORP           | shares<br>Common<br>equity         | 00207R101 | 14264  | 693564   | SH | DEFINED 1,2,5,6,8         |
| SAREPTA THERAPEUTICS<br>INC  | shares<br>Common<br>equity         | 00208J108 | 2827   | 837213   | SH | DEFINED 1,2,6,8           |
| AVX CORP                     | shares<br>Common<br>equity         | 803607100 | 81     | 129470   | SH | DEFINED 1,2,5             |
| AXT INC                      | shares<br>Common<br>Stock          | 002444107 | 6559   | 613817   | SH | DEFINED 1,2,5,6,8         |
| AZZ INC                      | shares<br>Common<br>equity         | 00246W103 | 2115   | 535763   | SH | DEFINED 1,2,6             |
| AARON`S INC                  | shares<br>Common<br>equity         | 002474104 | 15181  | 247744   | SH | DEFINED 1,2,5,6,8         |
| AASTROM BIOSCIENCES<br>INC   | shares<br>Common<br>equity         | 002535300 | 78569  | 2775479  | SH | DEFINED 1,2,5,6,8,12      |
| ABAXIS INC                   | shares<br>Common<br>equity         | 00253U305 | 43     | 19746    | SH | DEFINED 1                 |
| ABIOMED INC                  | shares<br>Common<br>Stock          | 002567105 | 15923  | 430330   | SH | DEFINED 1,2,6,8           |
| ABRAXAS PETROLEUM<br>CORP/NV | shares<br>Common<br>equity         | 003654100 | 13521  | 592503   | SH | DEFINED 1,2,6,8           |
| ACETO CORP                   | shares<br>Common<br>equity         | 003830106 | 4381   | 1372924  | SH | DEFINED 1,2,6,8           |
| ACTIVE POWER INC             | shares<br>Common<br>Stock          | 004446100 | 4793   | 530710   | SH | DEFINED 1,2,8             |
| ACTUATE CORP                 | shares<br>Common<br>equity         | 00504W100 | 36     | 44854    | SH | DEFINED 1                 |
| ACTUANT CORP -CL A           | shares<br>Common<br>equity         | 00508B102 | 6894   | 994670   | SH | DEFINED 1,2,5,6,8         |
| ADAMS RESOURCES &            | shares<br>Common                   | 00508X203 | 39185  | 1442754  | SH | DEFINED 1,2,5,6,8         |

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

|                              |  |           |        |         |    |                            |
|------------------------------|--|-----------|--------|---------|----|----------------------------|
| ENERGY INC                   | equity shares  | 006351308 | 1199   | 28610   | SH | DEFINED 1,2                |
| INSPERITY INC                | Common equity shares                                     | 45778Q107 | 12234  | 452174  | SH | DEFINED 1,2,5,6,8          |
| AMAG PHARMACEUTICALS INC     | Common Stock   | 00163U106 | 6102   | 396120  | SH | DEFINED 1,2,5,6,8          |
| ADVANCED PHOTONIX INC -CL A  | Common equity shares                                     | 00754E107 | 6      | 11300   | SH | DEFINED 1                  |
| ADVANCED SEMICON ENGINEERING | American Depository Receipt                              | 00756M404 | 3927   | 964911  | SH | DEFINED 1,2,5,6,8          |
| DENNYS CORP                  | Common equity shares                                     | 24869P104 | 10518  | 2368478 | SH | DEFINED 1,2,5,6,8          |
| AEGON NV                     | Similar to ADR Certificates representing ordinary shares | 007924103 | 58     | 12531   | SH | DEFINED 1,2                |
| ADVANCED ENERGY INDS INC     | Common equity shares                                     | 007973100 | 10514  | 783088  | SH | DEFINED 1,2,6,8            |
| ADVENT SOFTWARE INC          | Common equity shares                                     | 007974108 | 27800  | 1025512 | SH | DEFINED 1,2,5,6,8,12       |
| AGREE REALTY CORP            | Real Estate Investment Trust                             | 008492100 | 4827   | 218251  | SH | DEFINED 1,2,3,8            |
| AIR METHODS CORP             | Common equity shares                                     | 009128307 | 23142  | 235541  | SH | DEFINED 1,2,6,8            |
| AIRGAS INC                   | Common equity shares                                     | 009363102 | 235137 | 2798952 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AKAMAI TECHNOLOGIES INC      | Common equity shares                                     | 00971T101 | 228794 | 7206049 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AKORN INC                    | Common Stock   | 009728106 | 30217  | 1915961 | SH | DEFINED 1,2,6,8            |
| ALAMO GROUP INC              | Common equity shares                                     | 011311107 | 4937   | 157475  | SH | DEFINED 1,2                |
| ALASKA AIR GROUP INC         | Common equity shares                                     | 011659109 | 80919  | 2254003 | SH | DEFINED 1,2,5,6,8,12,17    |
| ALASKA COMMUNICATIONS SYS GP | Common equity shares                                     | 01167P101 | 74     | 34993   | SH | DEFINED 1                  |
| ALBANY INTL CORP -CL A       | Common equity shares                                     | 012348108 | 9744   | 520757  | SH | DEFINED 1,2,6,8            |
| ALBANY MOLECULAR RESH INC    | Common Stock   | 012423109 | 45     | 17999   | SH | DEFINED 1                  |
| ALBEMARLE CORP               | Common equity shares                                     | 012653101 | 133308 | 2235106 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| ALCATEL-LUCENT               | American Depository                                      |           |        |         |    |                            |

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

|                                   |                                    |           |        |         |    |                           |
|-----------------------------------|------------------------------------|-----------|--------|---------|----|---------------------------|
| MATSON INC                        | Receipt<br>Common<br>Stock         | 013904305 | 245    | 150802  | SH | DEFINED 1,5,8,12          |
| ALEXANDER`S INC                   | Real Estate<br>Investment<br>Trust | 57686G105 | 52929  | 993963  | SH | DEFINED 1,2,5,6,8,12      |
| ALEXANDRIA R E<br>EQUITIES INC    | Real Estate<br>Investment<br>Trust | 014752109 | 19563  | 45381   | SH | DEFINED 1,2,3,5,6,8       |
| ALEXION<br>PHARMACEUTICALS<br>INC | Common<br>Stock                    | 015271109 | 157789 | 2169791 | SH | DEFINED 1,2,3,5,6,8,12    |
| ALICO INC                         | Common<br>equity<br>shares         | 015351109 | 709812 | 7148155 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ALIGN TECHNOLOGY INC              | Common<br>equity<br>shares         | 016230104 | 1853   | 60591   | SH | DEFINED 1,2               |
| ALKERMES PLC                      | Common<br>equity<br>shares         | 016255101 | 44979  | 1344222 | SH | DEFINED 1,2,5,6,8         |
| ALLEGHANY CORP                    | Common<br>equity<br>shares         | G01767105 | 58121  | 3424803 | SH | DEFINED 1,2,5,6,8         |
| ALLETE INC                        | Common<br>equity<br>shares         | 017175100 | 140731 | 414215  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| BALLY TECHNOLOGIES<br>INC         | Common<br>equity<br>shares         | 018522300 | 35103  | 839730  | SH | DEFINED 1,2,5,6,8         |
| ALLIANCE RESOURCE<br>PTNRS -LP    | Limited<br>Partnership             | 05874B107 | 45785  | 981260  | SH | DEFINED 1,2,5,6,8         |
| ALLIANT ENERGY CORP               | Common<br>equity<br>shares         | 01877R108 | 1541   | 27473   | SH | DEFINED 1                 |
| ALLIANCE FINANCIAL<br>CORP/NY     | Common<br>equity<br>shares         | 018802108 | 144660 | 3174477 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HANOVER INSURANCE<br>GROUP INC    | Common<br>equity<br>shares         | 019205103 | 2772   | 80740   | SH | DEFINED 1,2               |
| ALLOS THERAPEUTICS<br>INC         | Common<br>Stock                    | 410867105 | 46077  | 1177531 | SH | DEFINED 1,2,5,6,8,12      |
| ALLSCRIPTS<br>HEALTHCARE SOLTNS   | Common<br>equity<br>shares         | 019777101 | 2514   | 1405800 | SH | DEFINED 1,2,5,6,8         |
| JARDEN CORP                       | Common<br>equity<br>shares         | 01988P108 | 44880  | 4106067 | SH | DEFINED 1,2,5,6,8,12      |
| ALMOST FAMILY INC                 | Common<br>Stock                    | 471109108 | 38055  | 905719  | SH | DEFINED 1,2,5,6,8,12,17,1 |
| SKYWORKS SOLUTIONS<br>INC         | Common<br>equity<br>shares         | 020409108 | 4320   | 193328  | SH | DEFINED 1,2,8             |
| ALTAIR<br>NANOTECHNOLOGIES<br>INC | Common<br>equity<br>shares         | 83088M102 | 108916 | 3979406 | SH | DEFINED 1,2,5,6,8,12      |
| AMBIENT CORP                      | Common<br>Stock                    | 021373204 | 12     | 25102   | SH | DEFINED 1,5               |
| AMCOL INTERNATIONAL<br>CORP       | Common<br>equity<br>shares         | 02318N201 | 166    | 30300   | SH | DEFINED 1,2               |
|                                   |                                    | 02341W103 | 18593  | 656782  | SH | DEFINED 1,2,6,8           |



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

|                                      |                              |           |         |          |    |                            |
|--------------------------------------|------------------------------|-----------|---------|----------|----|----------------------------|
| AMEDISYS INC                         | Common equity shares         | 023436108 | 7224    | 580534   | SH | DEFINED 1,2,6,8            |
| AMERCO                               | Common equity shares         | 023586100 | 15016   | 166884   | SH | DEFINED 1,2,6,8            |
| AMERICA MOVIL SA DE CV               | American Depository Receipt  | 02364W105 | 69799   | 2678392  | SH | DEFINED 1,2,6,8,10,18      |
| US AIRWAYS GROUP INC                 | Common equity shares         | 90341W108 | 48176   | 3614386  | SH | DEFINED 1,2,6,8            |
| MFA FINANCIAL INC                    | Real Estate Investment Trust | 55272X102 | 36985   | 4687770  | SH | DEFINED 1,2,5,6,8          |
| AMERICAN CAPITAL LTD.                | Common equity shares         | 02503Y103 | 33636   | 3340515  | SH | DEFINED 1,2,5,6,8          |
| US ECOLOGY INC                       | Common equity shares         | 91732J102 | 5843    | 329462   | SH | DEFINED 1,2,8              |
| AMERICAN FINANCIAL GROUP INC         | Common equity shares         | 025932104 | 75707   | 1929848  | SH | DEFINED 1,2,5,6,8,12,17    |
| AMERICAN GREETINGS -CL A             | Common equity shares         | 026375105 | 12623   | 863877   | SH | DEFINED 1,2,5,6,8          |
| HEALTHWAYS INC                       | Common equity shares         | 422245100 | 5191    | 650591   | SH | DEFINED 1,2,6,8            |
| AMERICAN NATL BANKSHARES             | Common equity shares         | 027745108 | 2336    | 99200    | SH | DEFINED 1,2                |
| AMERICAN NATIONAL INSURANCE          | Common equity shares         | 028591105 | 8230    | 115496   | SH | DEFINED 1,2,5,6,8,17       |
| AMERICAN SCIENCE ENGINEERING         | Common equity shares         | 029429107 | 10216   | 180957   | SH | DEFINED 1,2,6,8            |
| AMERICAN SOFTWARE -CL A              | Common equity shares         | 029683109 | 2954    | 371306   | SH | DEFINED 1,2                |
| AMERICAN STATES WATER CO             | Common equity shares         | 029899101 | 15688   | 396361   | SH | DEFINED 1,2,5,6,8          |
| AMERICAN TOWER CORP                  | Common equity shares         | 03027X100 | 1049153 | 15006976 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| AMERICAN SUPERCONDUCTOR CP LRAD CORP | Common Stock                 | 030111108 | 3771    | 802591   | SH | DEFINED 1,2,5,6,8          |
| AMERICAN VANGUARD CORP               | Common equity shares         | 50213V109 | 21      | 17497    | SH | DEFINED 1                  |
| AMERICAN WOODMARK CORP               | Common equity shares         | 030371108 | 13077   | 491741   | SH | DEFINED 1,2,6,8            |
| AMERIGON INC                         | Common equity shares         | 030506109 | 3142    | 183861   | SH | DEFINED 1,2,8              |
| AMERISTAR CASINOS INC                | Common Stock                 | 03070L300 | 5566    | 484641   | SH | DEFINED 1,2,5,6,8          |

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

|                       |             |           |        |          |    |         |                          |
|-----------------------|-------------|-----------|--------|----------|----|---------|--------------------------|
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 03070Q101 | 10701  | 602154   | SH | DEFINED | 1, 2, 5, 6, 8            |
| TD AMERITRADE         | Common      |           |        |          |    |         |                          |
| HOLDING CORP          | Stock       | 87236Y108 | 59274  | 3486700  | SH | DEFINED | 1, 2, 5, 8, 10, 12, 18   |
| AMERIGAS PARTNERS -LP | Limited     |           |        |          |    |         |                          |
|                       | Partnership | 030975106 | 1715   | 42088    | SH | DEFINED | 1                        |
| AMES NATIONAL CORP    | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 031001100 | 2751   | 119632   | SH | DEFINED | 1, 2                     |
| AMETEK INC            | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 031100100 | 222043 | 4448820  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| AMKOR TECHNOLOGY      | Common      |           |        |          |    |         |                          |
| INC                   | equity      |           |        |          |    |         |                          |
|                       | shares      | 031652100 | 9564   | 1959670  | SH | DEFINED | 1, 2, 5, 6, 8            |
| AMPCO-PITTSBURGH      | Common      |           |        |          |    |         |                          |
| CORP                  | equity      |           |        |          |    |         |                          |
|                       | shares      | 032037103 | 3648   | 199109   | SH | DEFINED | 1, 2, 8                  |
| CALIF FIRST NATIONAL  | Common      |           |        |          |    |         |                          |
| BANCORP               | equity      |           |        |          |    |         |                          |
|                       | shares      | 130222102 | 571    | 36339    | SH | DEFINED | 1, 2, 17                 |
| AMSURG CORP           | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 03232P405 | 19066  | 635974   | SH | DEFINED | 1, 2, 6, 8, 17           |
| AMYLIN                | Common      |           |        |          |    |         |                          |
| PHARMACEUTICALS       | equity      |           |        |          |    |         |                          |
| INC                   | shares      | 032346108 | 66149  | 2343413  | SH | DEFINED | 1, 2, 5, 6, 8, 17        |
| ANADIGICS INC         | Common      |           |        |          |    |         |                          |
|                       | Stock       | 032515108 | 2167   | 1196980  | SH | DEFINED | 1, 2, 6, 8               |
| ANALOGIC CORP         | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 032657207 | 15682  | 252931   | SH | DEFINED | 1, 2, 6, 8               |
| ANAREN INC            | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 032744104 | 5512   | 280983   | SH | DEFINED | 1, 2, 6, 8               |
| ANDERSONS INC         | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 034164103 | 16285  | 381744   | SH | DEFINED | 1, 2, 6, 8               |
| ANGLOGOLD ASHANTI     | American    |           |        |          |    |         |                          |
| LTD                   | Depository  |           |        |          |    |         |                          |
|                       | Receipt     | 035128206 | 13332  | 388222   | SH | DEFINED | 1, 2, 6                  |
| ANIKA THERAPEUTICS    | Common      |           |        |          |    |         |                          |
| INC                   | equity      |           |        |          |    |         |                          |
|                       | shares      | 035255108 | 2280   | 167712   | SH | DEFINED | 1, 2                     |
| ANIXTER INTL INC      | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 035290105 | 34552  | 651276   | SH | DEFINED | 1, 2, 5, 6, 8, 12        |
| ANNALY CAPITAL        | Real Estate |           |        |          |    |         |                          |
| MANAGEMENT            | Investment  |           |        |          |    |         |                          |
|                       | Trust       | 035710409 | 260817 | 15543211 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| ANN INC               | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 035623107 | 46814  | 1836539  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17    |
| ANTARES PHARMA INC    | Common      |           |        |          |    |         |                          |
|                       | Stock       | 036642106 | 4953   | 1360254  | SH | DEFINED | 1, 2, 6                  |
| ARRIS GROUP INC       | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 04269Q100 | 37411  | 2689823  | SH | DEFINED | 1, 2, 5, 6, 8            |
| HACKETT GROUP INC     | Common      |           |        |          |    |         |                          |
|                       | equity      |           |        |          |    |         |                          |
|                       | shares      | 404609109 | 2280   | 409347   | SH | DEFINED | 1, 2, 5                  |
| AGENUS INC            | Common      |           |        |          |    |         |                          |

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

|                                 |                                     |           |        |         |    |                           |
|---------------------------------|-------------------------------------|-----------|--------|---------|----|---------------------------|
| ANWORTH MTG ASSET<br>CORP       | Stock<br>Real Estate<br>Investment  | 00847G705 | 1842   | 351490  | SH | DEFINED 1,2               |
| APCO OIL AND GAS INTL<br>INC    | Trust<br>Common<br>equity<br>shares | 037347101 | 21150  | 3000501 | SH | DEFINED 1,2,6,8           |
| APOGEE ENTERPRISES<br>INC       | Common<br>equity<br>shares          | G0471F109 | 2889   | 160086  | SH | DEFINED 1,2,6             |
| APPLIED INDUSTRIAL<br>TECH INC  | Common<br>equity<br>shares          | 037598109 | 18958  | 1179625 | SH | DEFINED 1,2,8             |
| ARABIAN AMERICAN<br>DEVELOPMENT | Common<br>Stock                     | 03820C105 | 31105  | 844094  | SH | DEFINED 1,2,6,8           |
| ARCH COAL INC                   | Common<br>equity<br>shares          | 038465100 | 2517   | 259700  | SH | DEFINED 1,2,6             |
| ARCTIC CAT INC                  | Common<br>Stock                     | 039380100 | 67769  | 9835792 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ARDEN GROUP INC -CL A           | Common<br>equity<br>shares          | 039670104 | 8870   | 242707  | SH | DEFINED 1,2,6,8           |
| ARENA<br>PHARMACEUTICALS<br>INC | Common<br>Stock                     | 039762109 | 2031   | 23281   | SH | DEFINED 1,2,6,17          |
| ARIAD<br>PHARMACEUTICALS<br>INC | Common<br>Stock                     | 040047102 | 58860  | 5897618 | SH | DEFINED 1,2,5,6,8         |
| ARIBA INC                       | Common<br>Stock                     | 04033A100 | 51573  | 2996798 | SH | DEFINED 1,2,5,6,8         |
| CARDIUM THERAPEUTICS<br>INC     | Common<br>equity<br>shares          | 04033V203 | 57232  | 1278685 | SH | DEFINED 1,2,5,6,8         |
| ARKANSAS BEST CORP              | Common<br>equity<br>shares          | 141916106 | 9      | 38600   | SH | DEFINED 1                 |
| ARM HOLDINGS PLC                | American<br>Depository<br>Receipt   | 040790107 | 6026   | 478396  | SH | DEFINED 1,2,6,8           |
| ARQULE INC                      | Common<br>equity<br>shares          | 042068106 | 479    | 20131   | SH | DEFINED 1,17              |
| ARRAY BIOPHARMA INC             | Common<br>equity<br>shares          | 04269E107 | 6798   | 1146064 | SH | DEFINED 1,2,6,8           |
| ARROW ELECTRONICS<br>INC        | Common<br>equity<br>shares          | 04269X105 | 5471   | 1576600 | SH | DEFINED 1,2,6             |
| ARROW FINANCIAL CORP            | Common<br>equity<br>shares          | 042735100 | 103657 | 3159189 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ARTESIAN RESOURCES<br>-CL A     | Common<br>Stock                     | 042744102 | 4227   | 174836  | SH | DEFINED 1,2,5,6,8         |
| ARTHROCARE CORP                 | Common<br>Stock                     | 043113208 | 2569   | 119358  | SH | DEFINED 1,2,5,6           |
| MERITOR INC                     | Common<br>equity<br>shares          | 043136100 | 15264  | 521458  | SH | DEFINED 1,2,6,8           |
| ASIAINFO-LINKAGE INC            | Common<br>Stock                     | 59001K100 | 10133  | 1940966 | SH | DEFINED 1,2,5,6,8         |
| ASPEN TECHNOLOGY INC            | Common<br>Stock                     | 04518A104 | 2115   | 179349  | SH | DEFINED 1,2               |

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

|                               |                              |           |        |         |    |                          |
|-------------------------------|------------------------------|-----------|--------|---------|----|--------------------------|
| ASSOCIATED BANC-CORP          | Stock                        | 045327103 | 40228  | 1737754 | SH | DEFINED 1,2,5,6,8,17     |
|                               | Common equity shares         |           |        |         |    |                          |
| ASSOCIATED ESTATES RLT Y CORP | Real Estate Investment Trust | 045487105 | 119159 | 9033938 | SH | DEFINED 1,2,5,6,8,10,12  |
| ASTA FUNDING INC              | Common equity shares         | 045604105 | 13919  | 931105  | SH | DEFINED 1,2,3,5,6,8      |
| ASTEC INDUSTRIES INC          | Common equity shares         | 046220109 | 1225   | 130814  | SH | DEFINED 1,2              |
| ASTORIA FINANCIAL CORP        | Common equity shares         | 046224101 | 13075  | 426160  | SH | DEFINED 1,2,5,6,8        |
| ASTRONICS CORP                | Common Stock                 | 046265104 | 27913  | 2848003 | SH | DEFINED 1,2,5,6,8,12     |
| ATLANTIC TELE-NETWORK INC     | Common equity shares         | 046433108 | 4919   | 174356  | SH | DEFINED 1,2,6            |
| ATLAS PIPELINE PARTNER LP     | Limited Partnership          | 049392103 | 1728   | 55406   | SH | DEFINED 1                |
| ATMOS ENERGY CORP             | Common equity shares         | 049560105 | 78074  | 2226094 | SH | DEFINED 1,2,5,6,8,12,17  |
| ATRION CORP                   | Common equity shares         | 049904105 | 6246   | 30487   | SH | DEFINED 1,2,6,17         |
| ATWOOD OCEANICS               | Common equity shares         | 050095108 | 55346  | 1462578 | SH | DEFINED 1,2,5,6,8,12     |
| VOXX INTERNATIONAL CORP       | Common Stock                 | 91829F104 | 4155   | 445729  | SH | DEFINED 1,2              |
| AUTOBYTEL INC                 | Common Stock                 | 05275N205 | 21     | 26954   | SH | DEFINED 1                |
| AUTOLIV INC                   | Common equity shares         | 052800109 | 37058  | 677967  | SH | DEFINED 1,2,5,8,10,12,18 |

| ISSUER                     | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION       | MANAGERS |
|----------------------------|----------------------|-----------|-------|-------------|-------------------|-------------------|----------|
| SCIENTIFIC GAMES CORP      | Common equity shares | 80874P109 | 16213 | 1896523     | SH                | DEFINED 1,2,5,6,8 |          |
| AVANIR PHARMACEUTICALS INC | Common Stock         | 05348P401 | 8357  | 2131650     | SH                | DEFINED 1,2,6,8   |          |
| CELLDEX THERAPEUTICS INC   | Common equity shares | 15117B103 | 4716  | 908758      | SH                | DEFINED 1,2       |          |
| A V HOMES INC              | Common equity shares | 00234P102 | 2864  | 196607      | SH                | DEFINED 1,2,5     |          |
| AVID TECHNOLOGY INC        | Common equity        |           |       |             |                   |                   |          |

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

|                                 |                                    |           |         |          |    |                         |
|---------------------------------|------------------------------------|-----------|---------|----------|----|-------------------------|
| AVISTA CORP                     | shares<br>Common<br>equity         | 05367P100 | 4349    | 586100   | SH | DEFINED 1,2,5,6,8       |
| AWARE INC                       | shares<br>Common<br>equity         | 05379B107 | 36693   | 1374288  | SH | DEFINED 1,2,5,6,8       |
| BCE INC                         | shares<br>Common<br>Stock          | 05453N100 | 839     | 130192   | SH | DEFINED 1,2             |
| BOK FINANCIAL CORP              | Common<br>equity<br>shares         | 05534B760 | 276     | 6705     | SH | DEFINED 1,2             |
| BP PLC                          | American<br>Depository<br>Receipt  | 05561Q201 | 27907   | 479409   | SH | DEFINED 1,2,5,6,8       |
| BRE PROPERTIES INC              | Real Estate<br>Investment<br>Trust | 055622104 | 1671629 | 41234088 | SH | DEFINED 1,2             |
| BADGER METER INC                | Common<br>equity<br>shares         | 05564E106 | 139439  | 2787805  | SH | DEFINED 1,2,3,5,6,8,12  |
| BAKER (MICHAEL) CORP            | Common<br>equity<br>shares         | 056525108 | 10978   | 292215   | SH | DEFINED 1,2,6,8         |
| BALCHEM CORP -CL B              | Common<br>equity<br>shares         | 057149106 | 4101    | 157168   | SH | DEFINED 1,2,8           |
| BALDWIN & LYONS -CL B           | Common<br>equity<br>shares         | 057665200 | 18833   | 577607   | SH | DEFINED 1,2,6,8         |
| DIAMOND HILL<br>INVESTMENT GRP  | Common<br>Stock                    | 057755209 | 3523    | 151611   | SH | DEFINED 1,2,6           |
| BANCFIRST CORP/OK               | Common<br>equity<br>shares         | 25264R207 | 3356    | 42830    | SH | DEFINED 1,2             |
| BRADESCO BANCO                  | American<br>Depository<br>Receipt  | 05945F103 | 4864    | 116015   | SH | DEFINED 1,2,8,17        |
| BANCO BILBAO VIZCAYA<br>ARGENTA | American<br>Depository<br>Receipt  | 059460303 | 93074   | 6259047  | SH | DEFINED 1,2,5,6,8,10,18 |
| BANCO SANTANDER SA              | American<br>Depository<br>Receipt  | 05946K101 | 510     | 72228    | SH | DEFINED 1,5,8,12        |
| BANCO SANTANDER-CHILE           | American<br>Depository<br>Receipt  | 05964H105 | 3006    | 458280   | SH | DEFINED 1,2,5,8,12      |
| BANCOLOMBIA SA                  | American<br>Depository<br>Receipt  | 05965X109 | 21534   | 277891   | SH | DEFINED 1,2,5,6         |
| BANCORPSOUTH INC                | Common<br>equity<br>shares         | 05968L102 | 42045   | 679916   | SH | DEFINED 1,2,5,6,10,18   |
| HAMPTON ROADS<br>BANKSHARES INC | Common<br>equity<br>shares         | 059692103 | 61638   | 4245031  | SH | DEFINED 1,2,5,6,8,12    |
| BANK KY FINANCIAL CORP          | Common<br>Stock                    | 409321502 | 19      | 16563    | SH | DEFINED 1               |
| BANK OF MARIN BANCORP           | Common<br>equity<br>shares         | 062896105 | 2123    | 79743    | SH | DEFINED 1,2             |
| BANK OF MONTREAL                | Common                             | 063425102 | 3107    | 84050    | SH | DEFINED 1,2,6           |

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

|                              |                             |           |        |         |    |                         |
|------------------------------|-----------------------------|-----------|--------|---------|----|-------------------------|
| BANK MUTUAL CORP             | equity shares               | 063671101 | 3739   | 67670   | SH | DEFINED 1,5,8,12,18     |
| BANK OF THE OZARKS INC       | Common equity shares        | 063750103 | 3795   | 860326  | SH | DEFINED 1,2,5,8         |
| SIERRA BANCORP/CA            | Common equity shares        | 063904106 | 30915  | 1027906 | SH | DEFINED 1,2,6,8         |
| MITSUBISHI UFJ FINANCIAL GRP | American Depository Receipt | 82620P102 | 1761   | 177867  | SH | DEFINED 1,2             |
| BAR HARBOR BANKSHARES        | Common equity shares        | 606822104 | 48     | 10190   | SH | DEFINED 1,2             |
| BARNES GROUP INC             | Common equity shares        | 066849100 | 1767   | 49100   | SH | DEFINED 1,2             |
| BARRICK GOLD CORP            | Common equity shares        | 067806109 | 24750  | 1019046 | SH | DEFINED 1,2,6,8         |
| BARRETT BUSINESS SVCS INC    | Common equity shares        | 067901108 | 6229   | 165788  | SH | DEFINED 1,2,5           |
| BARRY (R G) CORP             | Common equity shares        | 068463108 | 2982   | 141119  | SH | DEFINED 1,2             |
| BASSETT FURNITURE INDS       | Common equity shares        | 068798107 | 2108   | 155185  | SH | DEFINED 1,2             |
| BE AEROSPACE INC             | Common equity shares        | 070203104 | 1356   | 131548  | SH | DEFINED 1,2             |
| BEASLEY BROADCAST GROUP INC  | Common equity shares        | 073302101 | 96389  | 2207701 | SH | DEFINED 1,2,5,6,8,12    |
| BEAZER HOMES USA INC         | Common equity shares        | 074014101 | 291    | 49400   | SH | DEFINED 1,2             |
| BEBE STORES INC              | Common equity shares        | 07556Q105 | 5957   | 1832981 | SH | DEFINED 1,2,8,17        |
| BEL FUSE INC                 | Common equity shares        | 075571109 | 3849   | 656136  | SH | DEFINED 1,2,6,8         |
| BELO CORP -SER A COM         | Common equity shares        | 077347300 | 3831   | 217598  | SH | DEFINED 1,2             |
| BENIHANA INC                 | Common equity shares        | 080555105 | 11550  | 1793361 | SH | DEFINED 1,2,6,8         |
| HARVEST NATURAL RESOURCES    | Common equity shares        | 082047101 | 3336   | 207033  | SH | DEFINED 1,2             |
| BERKLEY (W R) CORP           | Common equity shares        | 41754V103 | 5352   | 625910  | SH | DEFINED 1,2,6,8         |
| BERKSHIRE BANCORP INC        | Common equity shares        | 084423102 | 123100 | 3162788 | SH | DEFINED 1,2,5,6,8,10,12 |
|                              | Common equity shares        | 084597202 | 423    | 48220   | SH | DEFINED 1,2             |

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

|                                 |                                   |           |         |          |    |         |                       |
|---------------------------------|-----------------------------------|-----------|---------|----------|----|---------|-----------------------|
| BERKSHIRE HATHAWAY<br>INC DEL   | Common<br>equity<br>shares        | 084670108 | 108830  | 871      | SH | DEFINED | 1, 5, 8, 12           |
| BERKSHIRE HATHAWAY              | Common<br>equity<br>shares        | 084670702 | 5505609 | 66070031 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BERKSHIRE HILLS<br>BANCORP INC  | Common<br>equity<br>shares        | 084680107 | 8600    | 390889   | SH | DEFINED | 1, 2, 5, 8            |
| BERRY PETROLEUM -CL A           | Common<br>equity<br>shares        | 085789105 | 55363   | 1395965  | SH | DEFINED | 1, 2, 6, 8            |
| BHP BILLITON GROUP<br>(AUS)     | American<br>Depository<br>Receipt | 088606108 | 1358    | 20800    | SH | DEFINED | 1, 5                  |
| CAMAC ENERGY INC                | Common<br>equity<br>shares        | 131745101 | 15      | 22900    | SH | DEFINED | 1                     |
| BIO-RAD LABORATORIES<br>INC     | Common<br>equity<br>shares        | 090572207 | 47769   | 477617   | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| SAVIENT<br>PHARMACEUTICALS INC  | Common<br>equity<br>shares        | 80517Q100 | 74      | 137842   | SH | DEFINED | 1, 2, 5, 6, 8         |
| BIO REFERENCE LABS              | Common<br>equity<br>shares        | 09057G602 | 12333   | 469221   | SH | DEFINED | 1, 2, 6, 8            |
| BIOANALYTICAL SYSTEMS<br>INC    | Common<br>Stock                   | 09058M103 | 10      | 11400    | SH | DEFINED | 1                     |
| BIOCRYST<br>PHARMACEUTICALS INC | Common<br>Stock                   | 09058V103 | 2679    | 672866   | SH | DEFINED | 1, 2, 5               |
| ADVENTRX<br>PHARMACEUTICALS INC | Common<br>equity<br>shares        | 00764X202 | 7       | 14624    | SH | DEFINED | 1                     |
| BIOMARIN<br>PHARMACEUTICAL INC  | Common<br>Stock                   | 09061G101 | 70371   | 1777934  | SH | DEFINED | 1, 2, 5, 6, 8         |
| BIOTIME INC                     | Common<br>equity<br>shares        | 09066L105 | 2044    | 444077   | SH | DEFINED | 1, 2, 6               |
| VALEANT<br>PHARMACEUTICALS INTL | Common<br>equity<br>shares        | 91911K102 | 1928    | 42998    | SH | DEFINED | 1, 5                  |
| SYNUTRA INTERNATIONAL<br>INC    | Common<br>equity<br>shares        | 87164C102 | 1496    | 276778   | SH | DEFINED | 1, 2                  |
| BIOLASE INC                     | Common<br>Stock                   | 090911108 | 39      | 20287    | SH | DEFINED | 1, 2, 6               |
| BIOSPECIFICS<br>TECHNOLOGIES CP | Common<br>Stock                   | 090931106 | 1244    | 66218    | SH | DEFINED | 1, 2                  |
| ONCOTHYREON INC                 | Common<br>equity<br>shares        | 682324108 | 4027    | 860539   | SH | DEFINED | 1, 2, 6               |
| AUTHENTIDATE HOLDING<br>CORP    | Common<br>equity<br>shares        | 052666104 | 15      | 23900    | SH | DEFINED | 1                     |
| BLACK BOX CORP                  | Common<br>equity<br>shares        | 091826107 | 10699   | 372692   | SH | DEFINED | 1, 2, 5, 6, 8         |
| BLACK HILLS CORP                | Common<br>equity<br>shares        | 092113109 | 125172  | 3890929  | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| BLACKROCK INC                   | Common                            |           |         |          |    |         |                       |

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

|                              |                              |           |        |         |    |         |                       |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|-----------------------|
| BLOUNT INTL INC              | equity shares                | 09247X101 | 801162 | 4717668 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BLUEGREEN CORP               | Common equity shares         | 095180105 | 12996  | 886874  | SH | DEFINED | 1, 2, 6, 8            |
| BLYTH INC                    | Common equity shares         | 096231105 | 843    | 170032  | SH | DEFINED | 1, 2                  |
| BOB EVANS FARMS              | Common equity shares         | 09643P207 | 7792   | 225478  | SH | DEFINED | 1, 2, 5, 6, 8         |
| BOLT TECHNOLOGY CORP         | Common equity shares         | 096761101 | 34745  | 864454  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17 |
| BON-TON STORES INC           | Common equity shares         | 097698104 | 1522   | 101200  | SH | DEFINED | 1, 2                  |
| OCLARO INC                   | Common Stock                 | 09776J101 | 1480   | 189335  | SH | DEFINED | 1, 2                  |
| BORGWARNER INC               | Common equity shares         | 67555N206 | 2841   | 935457  | SH | DEFINED | 1, 2, 6, 8            |
| BOSTON BEER INC -CL A        | Common equity shares         | 099724106 | 275290 | 4197201 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| BOSTON PRIVATE FINL HOLDINGS | Common equity shares         | 100557107 | 19886  | 164346  | SH | DEFINED | 1, 2, 6, 8, 17        |
| BOTTOMLINE TECHNOLOGIES INC  | Common Stock                 | 101119105 | 23040  | 2580368 | SH | DEFINED | 1, 2, 6, 8            |
| BOYD GAMING CORP             | Common equity shares         | 101388106 | 12390  | 686651  | SH | DEFINED | 1, 2, 6, 8            |
| BRADY CORP                   | Common equity shares         | 103304101 | 7855   | 1090900 | SH | DEFINED | 1, 2, 5, 6, 8         |
| BRANDYWINE REALTY TRUST      | Real Estate Investment Trust | 104674106 | 116272 | 4226351 | SH | DEFINED | 1, 2, 5, 6, 8         |
| BRIDGE BANCORP INC           | Common equity shares         | 105368203 | 45228  | 3665133 | SH | DEFINED | 1, 2, 3, 5, 6, 8      |
| BRIGGS & STRATTON            | Common equity shares         | 108035106 | 3017   | 127822  | SH | DEFINED | 1, 2                  |
| BRIGHTPOINT INC              | Common equity shares         | 109043109 | 19770  | 1130647 | SH | DEFINED | 1, 2, 5, 6, 8         |
| CINCINNATI BELL INC          | Common equity shares         | 109473405 | 8123   | 1500629 | SH | DEFINED | 1, 2, 5, 6, 8         |
| BROOKLINE BANCORP INC        | Common equity shares         | 171871106 | 17750  | 4772182 | SH | DEFINED | 1, 2, 5, 6, 8         |
| BROWN & BROWN INC            | Common equity shares         | 11373M107 | 11907  | 1345505 | SH | DEFINED | 1, 2, 5, 6, 8, 17     |
| BROWN FORMAN CORP            | Common equity shares         | 115236101 | 75219  | 2758212 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |



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

|                                 |                                    |           |        |         |    |                         |
|---------------------------------|------------------------------------|-----------|--------|---------|----|-------------------------|
| BROWN SHOE CO INC               | shares<br>Common<br>equity         | 115637100 | 1785   | 18802   | SH | DEFINED 1,2             |
| BRUKER CORP                     | shares<br>Common<br>equity         | 115736100 | 18899  | 1463832 | SH | DEFINED 1,2,6,8         |
| MATERION CORP                   | shares<br>Common<br>equity         | 116794108 | 11329  | 851247  | SH | DEFINED 1,2,6,8         |
| BRYN MAWR BANK CORP             | shares<br>Common<br>equity         | 576690101 | 16004  | 694902  | SH | DEFINED 1,2,5,6,8       |
| BUCKEYE PARTNERS LP             | Limited<br>Partnership             | 117665109 | 3863   | 183536  | SH | DEFINED 1,2             |
| BUCKEYE TECHNOLOGIES<br>INC     | Common<br>equity                   | 118230101 | 6075   | 116439  | SH | DEFINED 1               |
| BUCKLE INC                      | shares<br>Common<br>equity         | 118255108 | 22826  | 801099  | SH | DEFINED 1,2,6,8         |
| INCONTACT INC                   | shares<br>Common<br>equity         | 118440106 | 29462  | 744474  | SH | DEFINED 1,2,5,6,8       |
| C&F FINANCIAL CORP              | shares<br>Common<br>equity         | 45336E109 | 2151   | 428191  | SH | DEFINED 1,2,6           |
| CBL & ASSOCIATES PPTYS<br>INC   | Real Estate<br>Investment<br>Trust | 12466Q104 | 1621   | 40400   | SH | DEFINED 1,2             |
| CDI CORP                        | Common<br>equity                   | 124830100 | 76148  | 3896881 | SH | DEFINED 1,2,3,5,6,8,17, |
| CEC ENTERTAINMENT INC           | shares<br>Common<br>equity         | 125071100 | 4146   | 252717  | SH | DEFINED 1,2             |
| CECO ENVIRONMENTAL<br>CORP      | shares<br>Common<br>equity         | 125137109 | 15910  | 437514  | SH | DEFINED 1,2,5,6,8       |
| INUVO INC                       | shares<br>Common<br>equity         | 125141101 | 698    | 88408   | SH | DEFINED 1,2             |
| CH ENERGY GROUP INC             | shares<br>Common<br>equity         | 46122W204 | 8      | 11927   | SH | DEFINED 1               |
| C H ROBINSON<br>WORLDWIDE INC   | shares<br>Common<br>equity         | 12541M102 | 22689  | 345372  | SH | DEFINED 1,2,5,6,8       |
| CLECO CORP                      | shares<br>Common<br>equity         | 12541W209 | 347798 | 5942129 | SH | DEFINED 1,2,5,6,8,10,12 |
| CENTRAL PACIFIC<br>FINANCIAL CP | shares<br>Common<br>equity         | 12561W105 | 82230  | 1965734 | SH | DEFINED 1,2,5,6,8,12    |
| CSS INDUSTRIES INC              | shares<br>Common<br>equity         | 154760409 | 4120   | 292006  | SH | DEFINED 1,2,6,8         |
| CPI AEROSTRUCTURES INC          | shares<br>Common<br>equity         | 125906107 | 3938   | 191554  | SH | DEFINED 1,2             |
| CNA FINANCIAL CORP              | shares<br>Common<br>equity         | 125919308 | 730    | 66366   | SH | DEFINED 1,2             |

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

|                                   |   |           |        |         |    |                         |
|-----------------------------------|---|-----------|--------|---------|----|-------------------------|
| CNB FINANCIAL CORP/PA             | shares<br>Common<br>equity                  | 126117100 | 13427  | 484470  | SH | DEFINED 1,2,5,12        |
| CNOOC LTD                         | shares<br>American<br>Depository<br>Receipt | 126128107 | 3107   | 190423  | SH | DEFINED 1,2,6           |
| CSG SYSTEMS INTL INC              | Common<br>equity<br>shares                  | 126132109 | 1198   | 5954    | SH | DEFINED 1,6             |
| CTS CORP                          | Common<br>equity<br>shares                  | 126349109 | 13785  | 797885  | SH | DEFINED 1,2,5,6,8       |
| CVB FINANCIAL CORP                | Common<br>equity<br>shares                  | 126501105 | 6870   | 729271  | SH | DEFINED 1,2,5,6,8       |
| BELDEN INC                        | Common<br>equity<br>shares                  | 126600105 | 41068  | 3525061 | SH | DEFINED 1,2,5,6,8       |
| CABOT CORP                        | Common<br>equity<br>shares                  | 077454106 | 33570  | 1006773 | SH | DEFINED 1,2,6,8         |
| CABOT OIL & GAS CORP              | Common<br>equity<br>shares                  | 127055101 | 164197 | 4034298 | SH | DEFINED 1,2,5,6,8,12    |
| CABOT<br>MICROELECTRONICS<br>CORP | Common<br>equity<br>shares                  | 127097103 | 392594 | 9964136 | SH | DEFINED 1,2,5,6,8,10,12 |
| CACHE INC                         | Common<br>equity<br>shares                  | 12709P103 | 15545  | 532203  | SH | DEFINED 1,2,5,6,8       |
| CADIZ INC                         | Common<br>equity<br>shares                  | 127150308 | 52     | 11240   | SH | DEFINED 1               |
| HELIX ENERGY SOLUTIONS<br>GROUP   | Common<br>equity<br>shares                  | 127537207 | 1640   | 226945  | SH | DEFINED 1,2             |
| CAL-MAINE FOODS INC               | Common<br>Stock                             | 42330P107 | 63356  | 3860856 | SH | DEFINED 1,2,5,6,8,12    |
| CALGON CARBON CORP                | Common<br>equity<br>shares                  | 128030202 | 11628  | 297411  | SH | DEFINED 1,2,8,17        |
| CALAMP CORP                       | Common<br>equity<br>shares                  | 129603106 | 15813  | 1111900 | SH | DEFINED 1,2,5,6,8       |
| CALIFORNIA WATER<br>SERVICE GP    | Common<br>equity<br>shares                  | 128126109 | 2867   | 391187  | SH | DEFINED 1,2             |
| CALLAWAY GOLF CO                  | Common<br>equity<br>shares                  | 130788102 | 17180  | 930175  | SH | DEFINED 1,2,5,6,8       |
| CALLON PETROLEUM CO/<br>DE        | Common<br>equity<br>shares                  | 131193104 | 7201   | 1218875 | SH | DEFINED 1,2,5,8         |
| CAMBREX CORP                      | Common<br>equity<br>shares                  | 13123X102 | 2812   | 660102  | SH | DEFINED 1,2             |
| CAMDEN NATIONAL CORP              | Common<br>equity<br>shares                  | 132011107 | 6478   | 689046  | SH | DEFINED 1,2,6           |
| ICONIX BRAND GROUP INC            | Common<br>equity<br>shares                  | 133034108 | 5195   | 141757  | SH | DEFINED 1,2,5,8         |

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

|                                 |  |           |       |         |    |                      |
|---------------------------------|--|-----------|-------|---------|----|----------------------|
| CANTEL MEDICAL CORP             | shares<br>Common<br>equity                   | 451055107 | 28694 | 1642578 | SH | DEFINED 1,2,5,6,8    |
| CAPITAL CITY BK GROUP<br>INC    | shares<br>Common<br>equity                   | 138098108 | 12130 | 445099  | SH | DEFINED 1,2,6,8      |
| CAPITAL BANK CORP/NC            | shares<br>Common<br>equity                   | 139674105 | 1434  | 194756  | SH | DEFINED 1,2,6,17     |
| CAPITAL SENIOR LIVING<br>CORP   | shares<br>Common<br>equity                   | 139793103 | 373   | 162718  | SH | DEFINED 1,2          |
| CAPITAL SOUTHWEST<br>CORP.      | Common<br>Stock                              | 140475104 | 4750  | 448212  | SH | DEFINED 1,2          |
| CAPITAL TRUST INC/MD            | Real Estate<br>Investment<br>Trust           | 140501107 | 4849  | 47148   | SH | DEFINED 1,2,6,8      |
| CAPITOL FEDERAL FINL<br>INC     | Common<br>equity                             | 14052H506 | 46    | 15933   | SH | DEFINED 1            |
| CAPSTONE TURBINE CORP           | shares<br>Common<br>equity                   | 14057J101 | 24648 | 2074799 | SH | DEFINED 1,2,5,6,8    |
| CAPSTEAD MORTGAGE<br>CORP       | shares<br>Real Estate<br>Investment<br>Trust | 14067D102 | 4773  | 4724023 | SH | DEFINED 1,2,6,8      |
| CARBO CERAMICS INC              | Common<br>equity                             | 14067E506 | 26485 | 1903822 | SH | DEFINED 1,2,6,8,17   |
| CARDINAL FINANCIAL<br>CORP      | shares<br>Common<br>equity                   | 140781105 | 40892 | 532947  | SH | DEFINED 1,2,5,6,8,12 |
| CARLISLE COS INC                | shares<br>Common<br>equity                   | 14149F109 | 6313  | 513925  | SH | DEFINED 1,2,6,8      |
| CARRIAGE SERVICES INC           | shares<br>Common<br>equity                   | 142339100 | 67598 | 1274929 | SH | DEFINED 1,2,5,6,8,12 |
| CARPENTER TECHNOLOGY<br>CORP    | shares<br>Common<br>equity                   | 143905107 | 1671  | 201100  | SH | DEFINED 1,2          |
| CARRIZO OIL & GAS INC           | shares<br>Common<br>equity                   | 144285103 | 73125 | 1528629 | SH | DEFINED 1,2,5,6,8,12 |
| CASCADE BANCORP                 | shares<br>Common<br>equity                   | 144577103 | 31880 | 1355958 | SH | DEFINED 1,2,6,8      |
| CASCADE CORP                    | shares<br>Common<br>equity                   | 147154207 | 477   | 80412   | SH | DEFINED 1,2          |
| CASELLA WASTE SYS INC<br>-CL A  | shares<br>Common<br>equity                   | 147195101 | 9128  | 193962  | SH | DEFINED 1,2,8        |
| CASEYS GENERAL STORES<br>INC    | shares<br>Common<br>equity                   | 147448104 | 2235  | 381937  | SH | DEFINED 1,2          |
| CASH AMERICA INTL INC           | shares<br>Common<br>equity                   | 147528103 | 58037 | 983848  | SH | DEFINED 1,2,5,6,8,17 |
| CASS INFORMATION<br>SYSTEMS INC | shares<br>Common<br>equity                   | 14754D100 | 28348 | 643719  | SH | DEFINED 1,2,6,8      |

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

|                                 |                                    |           |         |          |    |                         |
|---------------------------------|------------------------------------|-----------|---------|----------|----|-------------------------|
| CASTLE (A M) & CO               | shares<br>Common<br>equity         | 14808P109 | 6598    | 163998   | SH | DEFINED 1,2,8,17        |
| CATHAY GENERAL<br>BANCORP       | shares<br>Common<br>equity         | 148411101 | 3316    | 312419   | SH | DEFINED 1,2,8           |
| CATO CORP -CL A                 | shares<br>Common<br>equity         | 149150104 | 56792   | 3439769  | SH | DEFINED 1,2,5,6,8,12    |
| CEDAR FAIR -LP                  | shares<br>Common<br>equity         | 149205106 | 27016   | 886896   | SH | DEFINED 1,2,5,6,8       |
| CEDAR REALTY TRUST INC          | Limited<br>Partnership             | 150185106 | 201     | 6692     | SH | DEFINED 1               |
| CEL-SCI CORP                    | Real Estate<br>Investment<br>Trust | 150602209 | 9055    | 1793026  | SH | DEFINED 1,2,3,8         |
| CELADON GROUP INC               | Common<br>equity<br>shares         | 150837409 | 41      | 104456   | SH | DEFINED 1               |
| CELL THERAPEUTICS INC           | Common<br>Stock                    | 150838100 | 7340    | 448177   | SH | DEFINED 1,2,6,8         |
| CELESTICA INC                   | Common<br>Stock                    | 150934602 | 109     | 186916   | SH | DEFINED 1,5,6,8         |
| CELGENE CORP                    | Common<br>equity<br>shares         | 15101Q108 | 124     | 17061    | SH | DEFINED 1,2             |
| CELSION CORP                    | Common<br>equity<br>shares         | 151020104 | 1080329 | 16837993 | SH | DEFINED 1,2,5,6,8,10,12 |
| CEMEX SAB DE CV                 | Common<br>Stock                    | 15117N305 | 32      | 10444    | SH | DEFINED 1               |
| CENTER BANCORP INC              | American<br>Depository<br>Receipt  | 151290889 | 6503    | 966288   | SH | DEFINED 1,6,8,10        |
| CENTERSTATE BANKS INC           | Common<br>equity<br>shares         | 151408101 | 1716    | 152225   | SH | DEFINED 1,2             |
| CENTRAIS ELETRICAS<br>BRASILEIR | Common<br>equity<br>shares         | 15201P109 | 3485    | 487330   | SH | DEFINED 1,2,6           |
| ELETROBRAS-CENTR<br>ELETR BRAS  | American<br>Depository<br>Receipt  | 15234Q108 | 1840    | 191882   | SH | DEFINED 1,2,5,10        |
| CENTRAL EUROPEAN DIST<br>CORP   | Depository<br>Receipt              | 15234Q207 | 5139    | 731245   | SH | DEFINED 1,2,5,6,10      |
| CENTURY ALUMINUM CO             | Common<br>equity<br>shares         | 153435102 | 3767    | 1317511  | SH | DEFINED 1,2,5,6,8       |
| CENTURY BANCORP INC/<br>MA      | Common<br>equity<br>shares         | 156431108 | 25055   | 3418168  | SH | DEFINED 1,2,5,6,8       |
| CBIZ INC                        | Common<br>equity<br>shares         | 156432106 | 2049    | 69001    | SH | DEFINED 1,2             |
| CENTURY CASINOS INC             | Common<br>equity<br>shares         | 124805102 | 4590    | 772368   | SH | DEFINED 1,2,6,8         |
| CEPHEID INC                     | Common<br>equity<br>shares         | 156492100 | 28      | 10400    | SH | DEFINED 1               |
| CERADYNE INC                    | Common<br>Stock                    | 15670R107 | 79460   | 1775615  | SH | DEFINED 1,2,5,6,8       |

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

|                              |                             |           |        |          |    |                         |
|------------------------------|-----------------------------|-----------|--------|----------|----|-------------------------|
| ARBITRON INC                 | equity shares               | 156710105 | 16085  | 627006   | SH | DEFINED 1,2,6,8         |
| CERNER CORP                  | Common equity shares        | 03875Q108 | 20930  | 597816   | SH | DEFINED 1,2,5,6,8       |
| COCA-COLA ENTERPRISES INC    | Common equity shares        | 156782104 | 458743 | 5549717  | SH | DEFINED 1,2,5,6,8,10,12 |
| CERUS CORP                   | Common equity shares        | 19122T109 | 356112 | 12700273 | SH | DEFINED 1,2,5,6,8,10,12 |
| CHARLES & COLVARD LTD        | Common equity shares        | 157085101 | 2595   | 781734   | SH | DEFINED 1,2             |
| CRA INTERNATIONAL INC        | Common equity shares        | 159765106 | 38     | 10104    | SH | DEFINED 1               |
| CHASE CORP                   | Common equity shares        | 12618T105 | 2906   | 197904   | SH | DEFINED 1,2,6,8         |
| CHECKPOINT SYSTEMS INC       | Common equity shares        | 16150R104 | 1481   | 112084   | SH | DEFINED 1,2             |
| CHEESECAKE FACTORY INC       | Common equity shares        | 162825103 | 6548   | 752021   | SH | DEFINED 1,2,6,8,18      |
| CHEMED CORP                  | Common equity shares        | 163072101 | 49844  | 1559450  | SH | DEFINED 1,2,5,6,8,12    |
| CHEMICAL FINANCIAL CORP      | Common equity shares        | 16359R103 | 27553  | 455949   | SH | DEFINED 1,2,5,6,8       |
| CHENIERE ENERGY INC          | Common equity shares        | 163731102 | 13604  | 632807   | SH | DEFINED 1,2,5,8         |
| CHEROKEE INC/DE              | Common equity shares        | 16411R208 | 29193  | 1980552  | SH | DEFINED 1,2,5,6,8       |
| CHESAPEAKE UTILITIES CORP    | Common equity shares        | 16444H102 | 1928   | 138354   | SH | DEFINED 1,2,5           |
| BJ`S RESTAURANTS INC         | Common equity shares        | 165303108 | 7981   | 182636   | SH | DEFINED 1,2,5,6,8,17    |
| CHILDRENS PLACE RETAIL STRS  | Common equity shares        | 09180C106 | 17698  | 465648   | SH | DEFINED 1,2,6,8         |
| CHINA MOBILE LTD             | American Depository Receipt | 168905107 | 35465  | 711571   | SH | DEFINED 1,2,5,6,8       |
| CHINA PETROLEUM & CHEM CORP  | American Depository Receipt | 16941M109 | 2323   | 42511    | SH | DEFINED 1,6             |
| CHINA UNICOM (HONG KONG) LTD | American Depository Receipt | 16941R108 | 1121   | 12556    | SH | DEFINED 1,6             |
| CHOICE HOTELS INTL INC       | Common equity shares        | 16945R104 | 313    | 24927    | SH | DEFINED 1,6             |
|                              | Common equity shares        | 169905106 | 11929  | 298612   | SH | DEFINED 1,2,5,6,8       |

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

|                                 |                                   |           |        |          |    |                         |
|---------------------------------|-----------------------------------|-----------|--------|----------|----|-------------------------|
| ECHO THERAPEUTICS INC           | Common<br>Stock                   | 27876L107 | 30     | 18200    | SH | DEFINED 1               |
| CHRISTOPHER & BANKS<br>CORP     | Common<br>equity<br>shares        | 171046105 | 72     | 60321    | SH | DEFINED 1,2,5           |
| CHURCH & DWIGHT INC             | Common<br>equity<br>shares        | 171340102 | 217924 | 3928779  | SH | DEFINED 1,2,5,6,8,10,12 |
| CHURCHILL DOWNS INC             | Common<br>equity<br>shares        | 171484108 | 13881  | 236093   | SH | DEFINED 1,2,8           |
| CIBER INC                       | Common<br>equity<br>shares        | 17163B102 | 5896   | 1368226  | SH | DEFINED 1,2,6,8         |
| CIRCOR INTL INC                 | Common<br>equity<br>shares        | 17273K109 | 11322  | 332110   | SH | DEFINED 1,2,6,8         |
| CIRRUS LOGIC INC                | Common<br>equity<br>shares        | 172755100 | 39112  | 1308867  | SH | DEFINED 1,2,5,6,8       |
| READING INTL INC -CL A          | Common<br>Stock                   | 755408101 | 1087   | 201300   | SH | DEFINED 1,2             |
| CITIZENS & NORTHERN<br>CORP     | Common<br>equity<br>shares        | 172922106 | 3645   | 191170   | SH | DEFINED 1,2             |
| CITIZENS REPUBLIC<br>BANCORP    | Common<br>Stock                   | 174420307 | 22415  | 1308701  | SH | DEFINED 1,2,6,8         |
| CITIZENS INC                    | Common<br>equity<br>shares        | 174740100 | 5948   | 610140   | SH | DEFINED 1,2,6,8         |
| CITY HOLDING CO                 | Common<br>equity<br>shares        | 177835105 | 14983  | 444717   | SH | DEFINED 1,2,6,8,17      |
| CITY NATIONAL CORP              | Common<br>equity<br>shares        | 178566105 | 110484 | 2274315  | SH | DEFINED 1,2,5,6,8,12    |
| CLARCOR INC                     | Common<br>equity<br>shares        | 179895107 | 76508  | 1588664  | SH | DEFINED 1,2,5,6,8,12    |
| BLACK DIAMOND INC               | Common<br>Stock                   | 09202G101 | 2648   | 280187   | SH | DEFINED 1,2             |
| CLEAN HARBORS INC               | Common<br>Stock                   | 184496107 | 62095  | 1100582  | SH | DEFINED 1,2,5,6,8,12    |
| CLIFFS NATURAL<br>RESOURCES INC | Common<br>equity<br>shares        | 18683K101 | 310276 | 6294742  | SH | DEFINED 1,2,5,6,8,10,12 |
| COCA-COLA BTLNG CONS            | Common<br>equity<br>shares        | 191098102 | 5922   | 92192    | SH | DEFINED 1,2,6,8         |
| COCA-COLA FEMSA SAB DE<br>CV    | American<br>Depository<br>Receipt | 191241108 | 13877  | 106034   | SH | DEFINED 1,6             |
| COEUR D`ALENE MINES<br>CORP     | Common<br>equity<br>shares        | 192108504 | 56319  | 3206965  | SH | DEFINED 1,2,5,6,8       |
| COGNEX CORP                     | Common<br>equity<br>shares        | 192422103 | 28948  | 914722   | SH | DEFINED 1,2,5,6,8,17    |
| COGNIZANT TECH<br>SOLUTIONS     | Common<br>equity<br>shares        | 192446102 | 678309 | 11305092 | SH | DEFINED 1,2,5,6,8,10,12 |
| COHERENT INC                    | Common                            |           |        |          |    |                         |

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

|                                |                                     |           |        |         |    |         |                       |
|--------------------------------|-------------------------------------|-----------|--------|---------|----|---------|-----------------------|
| COHU INC                       | Stock<br>Common<br>equity<br>shares | 192479103 | 20024  | 462423  | SH | DEFINED | 1, 2, 6, 8            |
| COINSTAR INC                   | Common<br>equity<br>shares          | 192576106 | 5493   | 541091  | SH | DEFINED | 1, 2, 5, 8            |
| COLDWATER CREEK INC            | Common<br>equity<br>shares          | 19259P300 | 48023  | 699469  | SH | DEFINED | 1, 2, 6, 8            |
| COLE KENNETH PROD INC<br>-CL A | Common<br>equity<br>shares          | 193068103 | 73     | 133186  | SH | DEFINED | 1, 2, 5               |
| COLLECTORS UNIVERSE<br>INC     | Common<br>equity<br>shares          | 193294105 | 2333   | 154639  | SH | DEFINED | 1, 2                  |
| COLONIAL PROPERTIES<br>TRUST   | Real Estate<br>Investment<br>Trust  | 19421R200 | 917    | 62348   | SH | DEFINED | 1, 2                  |
| COBIZ FINANCIAL INC            | Common<br>equity<br>shares          | 195872106 | 70577  | 3187781 | SH | DEFINED | 1, 2, 3, 5, 6, 8      |
| COLUMBIA BANKING<br>SYSTEM INC | Common<br>equity<br>shares          | 190897108 | 3602   | 575404  | SH | DEFINED | 1, 2                  |
| KODIAK OIL & GAS CORP          | Common<br>Stock                     | 197236102 | 25335  | 1346112 | SH | DEFINED | 1, 2, 6, 8            |
| COLUMBIA LABORATORIES<br>INC   | Common<br>equity<br>shares          | 50015Q100 | 44421  | 5410455 | SH | DEFINED | 1, 2, 6, 8            |
| COLUMBIA SPORTSWEAR<br>CO      | Common<br>equity<br>shares          | 197779101 | 37     | 51280   | SH | DEFINED | 1                     |
| COLUMBUS MCKINNON<br>CORP      | Common<br>equity<br>shares          | 198516106 | 12428  | 231836  | SH | DEFINED | 1, 2, 5, 6, 8         |
| COMFORT SYSTEMS USA<br>INC     | Common<br>equity<br>shares          | 199333105 | 5114   | 338842  | SH | DEFINED | 1, 2, 8               |
| COMCAST CORP NEW               | Common<br>equity<br>shares          | 199908104 | 8210   | 819412  | SH | DEFINED | 1, 2, 5, 6, 8         |
| COMMERCE BANCSHARES<br>INC     | Common<br>equity<br>shares          | 20030N200 | 136408 | 4344149 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| COMMERCIAL METALS              | Common<br>equity<br>shares          | 200525103 | 253697 | 6693880 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| NATIONAL RETAIL<br>PROPERTIES  | Real Estate<br>Investment<br>Trust  | 201723103 | 59117  | 4676652 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| COMMUNITY BANK<br>SYSTEM INC   | Common<br>equity<br>shares          | 637417106 | 79668  | 2816086 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 12  |
|                                |                                     | 203607106 | 34042  | 1255282 | SH | DEFINED | 1, 2, 6, 8            |

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

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

|  |                                   |           |        |          |    |                                   |
|--|-----------------------------------|-----------|--------|----------|----|-----------------------------------|
| COMMUNITY TRUST<br>BANCORP INC                 | Common<br>equity<br>shares        | 204149108 | 7958   | 237618   | SH | DEFINED 1, 2, 8                   |
| CIA ENERGETICA DE<br>MINAS                     | American<br>Depository<br>Receipt | 204409601 | 23240  | 1261747  | SH | DEFINED 1, 2, 4, 5, 6, 10         |
| CIA BRASILEIRA DE<br>DISTRIB                   | American<br>Depository<br>Receipt | 20440T201 | 5232   | 130863   | SH | DEFINED 1, 2, 5, 6, 10            |
| COMPANHIA<br>SIDERURGICA<br>NACION<br>VALE S A | American<br>Depository<br>Receipt | 20440W105 | 8398   | 1481170  | SH | DEFINED 1, 2, 5, 6, 8, 10         |
| COPEL-CIA<br>PARANAENSE<br>ENERGIA             | American<br>Depository<br>Receipt | 91912E204 | 97553  | 5000138  | SH | DEFINED 1, 2, 4, 5, 6, 8, 10      |
| CIA DE BEBIDAS DAS<br>AMERICAS                 | American<br>Depository<br>Receipt | 20441B407 | 3960   | 182661   | SH | DEFINED 1, 5, 6, 10               |
| COMPANIA<br>CERVECERIAS<br>UNIDAS              | American<br>Depository<br>Receipt | 20441W203 | 149982 | 3912857  | SH | DEFINED 1, 2, 5, 6, 8, 10, 18     |
| COMPUCREDIT<br>HOLDINGS CORP                   | Common<br>equity<br>shares        | 204429104 | 9316   | 149426   | SH | DEFINED 1, 2, 5, 6, 10            |
| COMPUTER TASK<br>GROUP INC<br>COMPX            | Common<br>Stock                   | 20478T107 | 42     | 11605    | SH | DEFINED 1                         |
| INTERNATIONAL INC<br>COMSTOCK<br>RESOURCES INC | Common<br>Stock                   | 205477102 | 4008   | 267640   | SH | DEFINED 1, 2                      |
| COMTECH<br>TELECOMMUN                          | Common<br>equity<br>shares        | 20563P101 | 151    | 11980    | SH | DEFINED 1, 2                      |
| CONCEPTUS INC                                  | Common<br>equity<br>shares        | 205768203 | 30624  | 1864821  | SH | DEFINED 1, 2, 5, 6, 8             |
| CONCUR<br>TECHNOLOGIES INC                     | Common<br>equity<br>shares        | 205826209 | 14746  | 516011   | SH | DEFINED 1, 2, 5, 6, 8, 17         |
| CONMED CORP                                    | Common<br>equity<br>shares        | 206016107 | 10985  | 554011   | SH | DEFINED 1, 2, 6, 8                |
| CONNECTICUT WATER<br>SVC INC                   | Common<br>equity<br>shares        | 206708109 | 74230  | 1090063  | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| MAJESCO<br>ENTERTAINMENT CO                    | Common<br>equity<br>shares        | 207410101 | 17304  | 625425   | SH | DEFINED 1, 2, 6, 8                |
| CONSOL ENERGY INC                              | Common<br>equity<br>shares        | 207797101 | 4620   | 159336   | SH | DEFINED 1, 2, 5, 17               |
| CONSOLIDATED<br>GRAPHICS INC                   | Common<br>equity<br>shares        | 560690208 | 47     | 23557    | SH | DEFINED 1                         |
| CONSOLIDATED<br>TOMOKA LAND CO                 | Common<br>equity<br>shares        | 20854P109 | 308264 | 10194025 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
|  | Common<br>equity<br>shares        | 209341106 | 5509   | 189629   | SH | DEFINED 1, 2, 6, 8                |
|  | Common<br>equity<br>shares        | 210226106 | 2614   | 90785    | SH | DEFINED 1, 2, 5                   |



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

|                                |                                    |           |        |          |    |                                   |
|--------------------------------|------------------------------------|-----------|--------|----------|----|-----------------------------------|
| CONTANGO OIL & GAS<br>CO       | Common<br>equity<br>shares         | 21075N204 | 24583  | 415260   | SH | DEFINED 1, 2, 5, 6, 8             |
| COOPER COMPANIES<br>INC        | Common<br>equity<br>shares         | 216648402 | 84403  | 1058177  | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| COPART INC                     | Common<br>equity<br>shares         | 217204106 | 59950  | 2530538  | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| INGREDION INC                  | Common<br>equity<br>shares         | 457187102 | 86317  | 1743018  | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| NEOSTEM INC                    | Common<br>equity<br>shares         | 640650305 | 11     | 21800    | SH | DEFINED 1                         |
| CORPORATE<br>EXECUTIVE BRD CO  | Common<br>Stock                    | 21988R102 | 42527  | 1040202  | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| CORRECTIONS CORP<br>AMER       | Common<br>equity<br>shares         | 22025Y407 | 63164  | 2144705  | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| CORVEL CORP                    | Common<br>equity<br>shares         | 221006109 | 5814   | 118614   | SH | DEFINED 1, 2, 6, 8                |
| COSTAR GROUP INC               | Common<br>equity<br>shares         | 22160N109 | 44069  | 542700   | SH | DEFINED 1, 2, 6, 8                |
| COURIER CORP                   | Common<br>equity<br>shares         | 222660102 | 3732   | 281571   | SH | DEFINED 1, 2                      |
| COUSINS PROPERTIES<br>INC      | Real Estate<br>Investment<br>Trust | 222795106 | 22856  | 2948898  | SH | DEFINED 1, 2, 3, 5, 6, 8          |
| CRAWFORD & CO                  | Common<br>equity<br>shares         | 224633107 | 1854   | 453075   | SH | DEFINED 1, 2                      |
| CRAY INC                       | Common<br>Stock                    | 225223304 | 8293   | 686534   | SH | DEFINED 1, 2, 5, 6, 8             |
| CREDIT ACCEPTANCE<br>CORP      | Common<br>Stock                    | 225310101 | 12463  | 147605   | SH | DEFINED 1, 2, 6, 8                |
| CREDO PETROLEUM<br>CORP        | Common<br>equity<br>shares         | 225439207 | 1142   | 78935    | SH | DEFINED 1, 2                      |
| CRESCENT FINANCIAL<br>BANCSHRS | Common<br>equity<br>shares         | 225743103 | 57     | 12600    | SH | DEFINED 1, 2                      |
| CROSS (A.T.) & CO -CL<br>A     | Common<br>equity<br>shares         | 227478104 | 1278   | 129382   | SH | DEFINED 1, 2                      |
| CROWN CASTLE INTL<br>CORP      | Common<br>equity<br>shares         | 228227104 | 595462 | 10151021 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| CROWN HOLDINGS INC             | Common<br>equity<br>shares         | 228368106 | 90722  | 2630621  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| AMERICA`S CAR-MART<br>INC      | Common<br>equity<br>shares         | 03062T105 | 6160   | 158468   | SH | DEFINED 1, 2, 5, 6, 8             |
| CROWN MEDIA<br>HOLDINGS INC    | Common<br>equity<br>shares         | 228411104 | 846    | 483000   | SH | DEFINED 1, 2                      |
| CRYOLIFE INC                   | Common<br>equity                   |           |        |          |    |                                   |

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

|                                  |                            |           |        |         |    |                            |
|----------------------------------|----------------------------|-----------|--------|---------|----|----------------------------|
| CUBIC CORP                       | shares<br>Common<br>equity | 228903100 | 4784   | 914535  | SH | DEFINED 1,2                |
| CUBIC ENERGY INC                 | shares<br>Common<br>equity | 229669106 | 15700  | 326495  | SH | DEFINED 1,2,6,8            |
| CUBIST<br>PHARMACEUTICALS<br>INC | shares<br>Common<br>equity | 229675103 | 10     | 23500   | SH | DEFINED 1                  |
| CULLEN/FROST<br>BANKERS INC      | shares<br>Common<br>equity | 229678107 | 68748  | 1813360 | SH | DEFINED 1,2,5,6,8          |
| CULP INC                         | shares<br>Common<br>equity | 229899109 | 131296 | 2283856 | SH | DEFINED 1,2,5,6,8,12,17    |
| CURIS INC                        | shares<br>Common<br>equity | 230215105 | 1034   | 100900  | SH | DEFINED 1,2                |
| CURTISS-WRIGHT<br>CORP           | shares<br>Common<br>equity | 231269101 | 7749   | 1435142 | SH | DEFINED 1,2,6,8            |
| CYBERONICS INC                   | shares<br>Common<br>equity | 231561101 | 29529  | 951010  | SH | DEFINED 1,2,5,6,8          |
| CYMER INC                        | Stock<br>Common<br>equity  | 23251P102 | 24527  | 545690  | SH | DEFINED 1,2,6,8            |
| CYPRESS<br>SEMICONDUCTOR<br>CORP | shares<br>Common<br>equity | 232572107 | 38924  | 660280  | SH | DEFINED 1,2,5,6,8          |
| OPKO HEALTH INC                  | Common<br>Stock            | 232806109 | 50156  | 3793497 | SH | DEFINED 1,2,5,6,8,12       |
| AVIAT NETWORKS INC               | Common<br>Stock            | 68375N103 | 16692  | 3629117 | SH | DEFINED 1,2,6              |
| DSP GROUP INC                    | Common<br>Stock            | 05366Y102 | 3348   | 1197098 | SH | DEFINED 1,2,5,8            |
| DXP ENTERPRISES INC              | Common<br>equity<br>shares | 23332B106 | 2949   | 464970  | SH | DEFINED 1,2                |
| DAILY JOURNAL CORP               | Common<br>equity<br>shares | 233377407 | 6637   | 159985  | SH | DEFINED 1,2,6              |
| DAKTRONICS INC                   | Common<br>equity<br>shares | 233912104 | 910    | 10600   | SH | DEFINED 1,2                |
| COVANTA HOLDING<br>CORP          | Common<br>equity<br>shares | 234264109 | 4687   | 678173  | SH | DEFINED 1,2,8              |
| DARLING<br>INTERNATIONAL INC     | Common<br>equity<br>shares | 22282E102 | 20655  | 1204565 | SH | DEFINED 1,2,5,6,8          |
| ACORN ENERGY INC                 | Common<br>equity<br>shares | 237266101 | 39081  | 2369853 | SH | DEFINED 1,2,5,6,8          |
| DATALINK CORP                    | Common<br>equity<br>shares | 004848107 | 1918   | 230500  | SH | DEFINED 1,2                |
| DAVITA INC                       | Common<br>equity<br>shares | 237934104 | 2049   | 214294  | SH | DEFINED 1,2                |
| DAWSON                           | Common<br>equity<br>shares | 23918K108 | 362479 | 3690978 | SH | DEFINED 1,2,5,6,8,10,12,18 |

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

|                              |                      |           |        |          |    |                                   |
|------------------------------|----------------------|-----------|--------|----------|----|-----------------------------------|
| GEOPHYSICAL CO               | equity shares        | 239359102 | 3964   | 166358   | SH | DEFINED 1, 2, 5, 8                |
| DECKERS OUTDOOR CORP         | Common equity shares | 243537107 | 38292  | 870039   | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| DELTA APPAREL INC            | Common equity shares | 247368103 | 1269   | 92726    | SH | DEFINED 1, 2                      |
| DELTA NATURAL GAS CO INC     | Common equity shares | 247748106 | 2589   | 119112   | SH | DEFINED 1, 2                      |
| DELTIC TIMBER CORP           | Common equity shares | 247850100 | 13279  | 217779   | SH | DEFINED 1, 2, 6, 8                |
| DENBURY RESOURCES INC        | Common equity shares | 247916208 | 278908 | 18458081 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| DENDREON CORP                | Common Stock         | 24823Q107 | 43147  | 5830552  | SH | DEFINED 1, 2, 5, 6, 8             |
| DENTSPLY INTERNATL INC       | Common equity shares | 249030107 | 196444 | 5195636  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| DERMA SCIENCES INC           | Common equity shares | 249827502 | 992    | 104200   | SH | DEFINED 1, 2                      |
| DEPOMED INC                  | Common Stock         | 249908104 | 5366   | 942743   | SH | DEFINED 1, 2, 6, 8                |
| CASUAL MALE RETAIL GRP INC   | Common equity shares | 148711302 | 2397   | 660985   | SH | DEFINED 1, 2                      |
| DEVRY INC                    | Common equity shares | 251893103 | 64656  | 2087668  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| DIAMOND OFFSHRE DRILLING INC | Common equity shares | 25271C102 | 181960 | 3077163  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| DIEBOLD INC                  | Common equity shares | 253651103 | 217008 | 5879358  | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| DIGI INTERNATIONAL INC       | Common equity shares | 253798102 | 4910   | 479574   | SH | DEFINED 1, 2, 5, 6, 8             |
| DIGITAL RIVER INC            | Common equity shares | 25388B104 | 16718  | 1005689  | SH | DEFINED 1, 2, 5, 6, 8             |
| DIGITAL GENERATION INC       | Common Stock         | 25400B108 | 6231   | 503806   | SH | DEFINED 1, 2, 6, 8                |
| DIME COMMUNITY BANCSHARES    | Common equity shares | 253922108 | 7942   | 597509   | SH | DEFINED 1, 2, 8                   |
| ALLIANCE ONE INTL INC        | Common equity shares | 018772103 | 5295   | 1529528  | SH | DEFINED 1, 2, 5, 6                |
| DIODES INC                   | Common equity shares | 254543101 | 13619  | 725515   | SH | DEFINED 1, 2, 6, 8                |
| DISCOVERY LABORATORIES INC   | Common Stock         | 254668403 | 1171   | 505148   | SH | DEFINED 1, 2                      |
| INFINITY PHARMACEUTICALS INC | Common Stock         | 45665G303 | 4056   | 299088   | SH | DEFINED 1, 2                      |
| NAUTILUS INC                 | Common               |           |        |          |    |                                   |

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

|                              |                              |           |        |         |    |                         |
|------------------------------|------------------------------|-----------|--------|---------|----|-------------------------|
|                              | equity shares                | 63910B102 | 54     | 16160   | SH | DEFINED 1               |
| DITECH NETWORKS INC          | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 25500T108 | 16     | 18800   | SH | DEFINED 1               |
| DOLLAR THRIFTY AUTOMOTIVE GP | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 256743105 | 50852  | 628085  | SH | DEFINED 1,2,5,6,8       |
| DONALDSON CO INC             | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 257651109 | 109275 | 3274723 | SH | DEFINED 1,2,5,6,8,12,18 |
| DOT HILL SYSTEMS CORP        | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 25848T109 | 41     | 35984   | SH | DEFINED 1               |
| ASCENA RETAIL GROUP INC      | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 04351G101 | 57727  | 3100044 | SH | DEFINED 1,2,5,6,8,12    |
| DREW INDUSTRIES INC          | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 26168L205 | 10069  | 361499  | SH | DEFINED 1,2,6,8         |
| DRIL-QUIP INC                | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 262037104 | 82481  | 1257536 | SH | DEFINED 1,2,5,6,8,12    |
| PACIFIC ETHANOL INC          | Common Stock                 |           |        |         |    |                         |
|                              | Stock                        | 69423U206 | 38     | 107037  | SH | DEFINED 1               |
| DUCOMMUN INC                 | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 264147109 | 124    | 12578   | SH | DEFINED 1,5             |
| DURECT CORP                  | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 266605104 | 58     | 63176   | SH | DEFINED 1,5             |
| DUSA PHARMACEUTICALS INC     | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 266898105 | 2117   | 405308  | SH | DEFINED 1,2             |
| DYAX CORP                    | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 26746E103 | 3540   | 1660417 | SH | DEFINED 1,2,5,6,8       |
| DYCOM INDUSTRIES INC         | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 267475101 | 14306  | 768937  | SH | DEFINED 1,2,5,6,8       |
| DYNAMIC MATERIALS CORP       | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 267888105 | 4420   | 255184  | SH | DEFINED 1,2,5,6,8       |
| DYNAMICS RESEARCH CORP       | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 268057106 | 65     | 11355   | SH | DEFINED 1               |
| DYNEX CAPITAL INC            | Real Estate Investment Trust |           |        |         |    |                         |
|                              | Trust                        | 26817Q506 | 10451  | 1006732 | SH | DEFINED 1,2,6,8         |
| PERFUMANIA HOLDINGS INC      | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 71376C100 | 475    | 57205   | SH | DEFINED 1,2             |
| EMC INSURANCE GROUP INC      | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 268664109 | 1671   | 82950   | SH | DEFINED 1,2             |
| ENI SPA                      | American Depository Receipt  |           |        |         |    |                         |
|                              | Receipt                      | 26874R108 | 487    | 11469   | SH | DEFINED 1,2             |
| EPIQ SYSTEMS INC             | Common equity shares         |           |        |         |    |                         |
|                              | equity shares                | 26882D109 | 7449   | 608465  | SH | DEFINED 1,2,6,8         |
| ESB FINANCIAL CORP           | Common                       |           |        |         |    |                         |

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

|                                |  |           |        |         |    |                                   |
|--------------------------------|--|-----------|--------|---------|----|-----------------------------------|
| EAGLE BANCORP INC/<br>MD       | equity<br>shares<br>Common<br>equity<br>shares | 26884F102 | 2264   | 171377  | SH | DEFINED 1, 2, 5                   |
| EARTHLINK INC                  | Common<br>equity<br>shares                     | 268948106 | 4237   | 269091  | SH | DEFINED 1, 2                      |
| EAST WEST BANCORP<br>INC       | Common<br>equity<br>shares                     | 270321102 | 20616  | 2771142 | SH | DEFINED 1, 2, 5, 6, 8, 17         |
| EASTERN CO                     | Common<br>equity<br>shares                     | 27579R104 | 145353 | 6195895 | SH | DEFINED 1, 2, 5, 6, 8, 12         |
| EATON VANCE CORP               | Common<br>equity<br>shares                     | 276317104 | 1274   | 79050   | SH | DEFINED 1, 2                      |
| EBIX INC                       | Common<br>equity<br>shares                     | 278265103 | 238233 | 8839933 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 18 |
| ECHELON CORP                   | Common<br>equity<br>shares                     | 278715206 | 11886  | 595707  | SH | DEFINED 1, 2, 6, 8                |
| EDGAR ONLINE INC               | Common<br>equity<br>shares                     | 27874N105 | 2224   | 638831  | SH | DEFINED 1, 2, 6, 8                |
| EDGEWATER<br>TECHNOLOGY INC    | Common<br>equity<br>shares                     | 279765101 | 12     | 11200   | SH | DEFINED 1                         |
| EL PASO ELECTRIC CO            | Common<br>equity<br>shares                     | 280358102 | 46     | 11719   | SH | DEFINED 1                         |
| ELAN CORP PLC                  | American<br>Depository<br>Receipt              | 283677854 | 28659  | 864338  | SH | DEFINED 1, 2, 5, 6, 8             |
| ELECTRO RENT CORP              | Common<br>equity<br>shares                     | 284131208 | 32397  | 2220450 | SH | DEFINED 1, 19                     |
| ELECTRO SCIENTIFIC<br>INDS INC | Common<br>equity<br>shares                     | 285218103 | 6251   | 385142  | SH | DEFINED 1, 2, 5, 8                |
| ELECTRONICS FOR<br>IMAGING INC | Common<br>equity<br>shares                     | 285229100 | 6046   | 511747  | SH | DEFINED 1, 2, 8                   |
| ELLIS PERRY INTL INC           | Common<br>equity<br>shares                     | 286082102 | 18273  | 1124340 | SH | DEFINED 1, 2, 5, 6, 8             |
| MATTERSIGHT CORP               | Common<br>equity<br>shares                     | 288853104 | 4451   | 214452  | SH | DEFINED 1, 2, 6, 8                |
| EMAGIN CORP                    | Common<br>equity<br>shares                     | 577097108 | 925    | 115720  | SH | DEFINED 1, 2                      |
| EMBRAER SA                     | American<br>Depository<br>Receipt              | 29076N206 | 36     | 11610   | SH | DEFINED 1                         |
| EMBOTELLADORA<br>ANDINA S A    | American<br>Depository<br>Receipt              | 29082A107 | 5028   | 189533  | SH | DEFINED 1, 2, 5, 6, 10            |
| EMBOTELLADORA<br>ANDINA SA     | American<br>Depository<br>Receipt              | 29081P204 | 242    | 9114    | SH | DEFINED 1                         |
| EMCORE CORP                    | American<br>Depository<br>Receipt              | 29081P303 | 541    | 16754   | SH | DEFINED 1, 5                      |
|                                | Common<br>equity                               |           |        |         |    |                                   |

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

|                                    |   |           |        |         |    |                            |
|------------------------------------|---|-----------|--------|---------|----|----------------------------|
| EMCOR GROUP INC                    | shares<br>Common<br>equity                  | 290846203 | 61     | 13790   | SH | DEFINED 1                  |
| EMERITUS CORP                      | shares<br>Common<br>equity                  | 29084Q100 | 42131  | 1514535 | SH | DEFINED 1,2,5,6,8,12       |
| EMMIS<br>COMMUNICATIONS<br>CP-CL A | shares<br>Common<br>equity                  | 291005106 | 8771   | 521020  | SH | DEFINED 1,2,6,8            |
| EMPIRE DISTRICT<br>ELECTRIC CO     | shares<br>Common<br>equity                  | 291525103 | 51     | 27908   | SH | DEFINED 1                  |
| ENDESA-EMPR NAC<br>ELEC (CHILE)    | shares<br>American<br>Depository<br>Receipt | 291641108 | 17880  | 847427  | SH | DEFINED 1,2,6,8            |
| ENBRIDGE INC                       | Common<br>equity<br>shares                  | 29244T101 | 29500  | 578080  | SH | DEFINED 1,2,5,6,10         |
| ENCORE WIRE CORP                   | Common<br>equity<br>shares                  | 29250N105 | 261    | 6536    | SH | DEFINED 1                  |
| ENDO HEALTH<br>SOLUTIONS INC       | Common<br>equity<br>shares                  | 292562105 | 9805   | 366094  | SH | DEFINED 1,2,5,8            |
| ENERGEN CORP                       | Common<br>equity<br>shares                  | 29264F205 | 100478 | 3243393 | SH | DEFINED 1,2,5,6,8,12       |
| ENERGY PARTNERS<br>LTD             | Common<br>equity<br>shares                  | 29265N108 | 98210  | 2176001 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ENERPLUS CORP                      | Common<br>Stock                             | 29270U303 | 16957  | 1003504 | SH | DEFINED 1,2,6,8            |
| ENERSIS SA                         | Composition<br>of more than<br>1 security   | 292766102 | 155    | 12041   | SH | DEFINED 1,2                |
| ENNIS INC                          | American<br>Depository<br>Receipt           | 29274F104 | 22486  | 1202598 | SH | DEFINED 1,2,5,6,10,18      |
| ENSTAR GROUP LTD                   | Common<br>equity<br>shares                  | 293389102 | 8554   | 556119  | SH | DEFINED 1,2,8              |
| ENTERCOM<br>COMMUNICATIONS<br>CORP | Common<br>equity<br>shares                  | G3075P101 | 13958  | 141084  | SH | DEFINED 1,2,6,8            |
| ENTERPRISE PRODS<br>PRTNRS -LP     | Limited<br>Partnership                      | 293639100 | 3121   | 518466  | SH | DEFINED 1,2                |
| ENTERTAINMENT<br>PROPERTIES TR     | Real Estate<br>Investment<br>Trust          | 293792107 | 30930  | 603638  | SH | DEFINED 1                  |
| ENTRAVISION<br>COMMUNICATIONS      | Common<br>equity<br>shares                  | 29380T105 | 50086  | 1218296 | SH | DEFINED 1,2,3,5,6,8        |
| ENZON<br>PHARMACEUTICALS<br>INC    | Common<br>equity<br>shares                  | 29382R107 | 880    | 727831  | SH | DEFINED 1,2                |
| ENZO BIOCHEM INC                   | Common<br>Stock                             | 293904108 | 6856   | 998110  | SH | DEFINED 1,2,6,8            |
| EPLUS INC                          | Common<br>equity<br>shares                  | 294100102 | 95     | 56897   | SH | DEFINED 1,2,5              |
| EQUINIX INC                        | Common<br>Stock                             | 294268107 | 2277   | 70411   | SH | DEFINED 1,2                |

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

|                              |                              |           |        |         |    |         |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|---------------------------|
| EQT CORP                     | equity shares                | 29444U502 | 214680 | 1222153 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| EQUITY ONE INC               | Common equity shares         | 26884L109 | 316109 | 5894327 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| ERICSSON                     | Real Estate Investment Trust | 294752100 | 47596  | 2245136 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 12      |
| ERIE INDEMNITY CO -CL A      | American Depository Receipt  | 294821608 | 4208   | 460868  | SH | DEFINED | 1, 2                      |
| ESCO TECHNOLOGIES INC        | Common equity shares         | 29530P102 | 24321  | 339696  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| BGC PARTNERS INC             | Common equity shares         | 296315104 | 18656  | 511997  | SH | DEFINED | 1, 2, 5, 6, 8             |
| ESTERLINE TECHNOLOGIES CORP  | Common equity shares         | 05541T101 | 9914   | 1688760 | SH | DEFINED | 1, 2, 6, 8                |
| ETHAN ALLEN INTERIORS INC    | Common equity shares         | 297425100 | 59749  | 958315  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| NEWMARKET CORP               | Common equity shares         | 297602104 | 30106  | 1510530 | SH | DEFINED | 1, 2, 6, 8                |
| EURONET WORLDWIDE INC        | Common equity shares         | 651587107 | 51016  | 235527  | SH | DEFINED | 1, 2, 5, 6, 8, 12         |
| EXACT SCIENCES CORP          | Common equity shares         | 298736109 | 18484  | 1079578 | SH | DEFINED | 1, 2, 5, 6, 8             |
| EXAR CORP                    | Common equity shares         | 30063P105 | 16474  | 1536446 | SH | DEFINED | 1, 2, 6, 8                |
| EXACTECH INC                 | Common equity shares         | 300645108 | 6034   | 739313  | SH | DEFINED | 1, 2, 5, 6, 8             |
| EXELIXIS INC                 | Common equity shares         | 30064E109 | 2164   | 129059  | SH | DEFINED | 1, 2                      |
| EXPONENT INC                 | Common equity shares         | 30161Q104 | 25571  | 4624014 | SH | DEFINED | 1, 2, 6, 8                |
| EZCORP INC -CL A             | Common equity shares         | 30214U102 | 13767  | 260544  | SH | DEFINED | 1, 2, 6, 8                |
| FBL FINANCIAL GROUP INC-CL A | Common equity shares         | 302301106 | 25483  | 1086228 | SH | DEFINED | 1, 2, 5, 6, 8             |
| FEI CO                       | Common equity shares         | 30239F106 | 6011   | 214660  | SH | DEFINED | 1, 2, 8                   |
| FLIR SYSTEMS INC             | Common equity shares         | 30241L109 | 36199  | 756655  | SH | DEFINED | 1, 2, 5, 6, 8             |
| FMC CORP                     | Common equity shares         | 302445101 | 111788 | 5732228 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |
| FNB UNITED CORP              | Common equity shares         | 302491303 | 289603 | 5415174 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 18 |

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

|                              |                              |           |        |          |    |                            |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| F N B CORP/FL                | Stock                        | 302519202 | 1748   | 134575   | SH | DEFINED 1,2                |
|                              | Common equity shares         |           |        |          |    |                            |
| FSI INTL INC                 | Common Stock                 | 302520101 | 53945  | 4962408  | SH | DEFINED 1,2,5,6,8          |
| FX ENERGY INC                | Common Stock                 | 302633102 | 2440   | 680037   | SH | DEFINED 1,2                |
| OPPENHEIMER HOLDINGS INC     | Common equity shares         | 302695101 | 5407   | 908912   | SH | DEFINED 1,2,5,6,8          |
| FTI CONSULTING INC           | Common equity shares         | 683797104 | 3084   | 196240   | SH | DEFINED 1,2,8              |
| FACTSET RESEARCH SYSTEMS INC | Common equity shares         | 302941109 | 38047  | 1323278  | SH | DEFINED 1,2,5,6,8,12       |
| FAIR ISAAC CORP              | Common equity shares         | 303075105 | 92881  | 999366   | SH | DEFINED 1,2,5,6,8,12       |
| FAIRCHILD SEMICONDUCTOR INTL | Common equity shares         | 303250104 | 44173  | 1044878  | SH | DEFINED 1,2,5,6,8,12,17    |
| FARMER BROS CO               | Common equity shares         | 303726103 | 43383  | 3077007  | SH | DEFINED 1,2,5,6,8,12       |
| FARMERS NATL BANC CORP/OH    | Common Stock                 | 307675108 | 1030   | 129004   | SH | DEFINED 1,2                |
| FARO TECHNOLOGIES INC        | Common equity shares         | 309627107 | 1491   | 239400   | SH | DEFINED 1,2                |
| FASTENAL CO                  | Common equity shares         | 311642102 | 13525  | 321441   | SH | DEFINED 1,2,6,8            |
| FEDERAL AGRICULTURE MTG CP   | Common equity shares         | 311900104 | 429231 | 10648491 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FEDERAL REALTY INVESTMENT TR | Real Estate Investment Trust | 313148306 | 4060   | 154856   | SH | DEFINED 1,2                |
| FEDERAL SIGNAL CORP          | Common equity shares         | 313747206 | 431129 | 4141890  | SH | DEFINED 1,2,3,5,6,8,10,12, |
| FELCOR LODGING TRUST INC     | Real Estate Investment Trust | 313855108 | 6771   | 1159016  | SH | DEFINED 1,2,6,8            |
| FEMALE HEALTH CO             | Common Stock                 | 31430F101 | 17704  | 3766665  | SH | DEFINED 1,2,3,6,8          |
| FERRELLGAS PARTNERS -LP      | Limited Partnership          | 314462102 | 1525   | 259776   | SH | DEFINED 1,2                |
| FERRO CORP                   | Common equity shares         | 315293100 | 1253   | 66410    | SH | DEFINED 1                  |
| F5 NETWORKS INC              | Common equity shares         | 315405100 | 7440   | 1549337  | SH | DEFINED 1,2,6,8            |
| FIDELITY SOUTHERN CORP       | Common equity shares         | 315616102 | 310894 | 3122617  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FINANCIAL INSTITUTIONS INC   | Common equity shares         | 316394105 | 934    | 108052   | SH | DEFINED 1,2                |
|                              | Common equity shares         | 317585404 | 3758   | 222615   | SH | DEFINED 1,2                |



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

|                              |                              |           |       |         |    |         |                       |
|------------------------------|------------------------------|-----------|-------|---------|----|---------|-----------------------|
| FINISAR CORP                 | Common equity shares         | 31787A507 | 24525 | 1639647 | SH | DEFINED | 1, 2, 5, 6, 8         |
| FINISH LINE INC -CL A        | Common equity shares         | 317923100 | 30659 | 1466287 | SH | DEFINED | 1, 2, 5, 6, 8         |
| GLEACHER & COMPANY INC       | Common Stock                 | 377341102 | 38    | 48235   | SH | DEFINED | 1                     |
| CORELOGIC INC                | Common equity shares         | 21871D103 | 50496 | 2757707 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| FIRST BANCORP P R            | Common equity shares         | 318672706 | 3812  | 961977  | SH | DEFINED | 1, 2, 5               |
| FIRST BANCORP/NC             | Common equity shares         | 318910106 | 2329  | 262131  | SH | DEFINED | 1, 2, 5, 8            |
| FIRST BUSEY CORP             | Common equity shares         | 319383105 | 5940  | 1230079 | SH | DEFINED | 1, 2, 5, 6, 8         |
| FIRST CASH FINANCIAL SVCS    | Common equity shares         | 31942D107 | 22657 | 564171  | SH | DEFINED | 1, 2, 6, 8            |
| FIRST CITIZENS BANCSH -CL A  | Common equity shares         | 31946M103 | 11275 | 67674   | SH | DEFINED | 1, 2, 5, 6, 8         |
| FIRST COMMONWLTH FINL CP/PA  | Common equity shares         | 319829107 | 24829 | 3689058 | SH | DEFINED | 1, 2, 5, 6, 8         |
| FIRST CMNTY BANCSHARES INC   | Common equity shares         | 31983A103 | 5245  | 363260  | SH | DEFINED | 1, 2, 8               |
| PACWEST BANCORP              | Common equity shares         | 695263103 | 26613 | 1124345 | SH | DEFINED | 1, 2, 6, 8            |
| FIRST DEFIANCE FINANCIAL CP  | Common equity shares         | 32006W106 | 2499  | 145913  | SH | DEFINED | 1, 2                  |
| FIRST FINL BANCORP INC/OH    | Common equity shares         | 320209109 | 26741 | 1673256 | SH | DEFINED | 1, 2, 6, 8            |
| FIRST FEDERAL BANCSHARES/AR  | Common equity shares         | 32020F303 | 299   | 36979   | SH | DEFINED | 1, 2                  |
| FIRST FINL BANKSHARES INC    | Common equity shares         | 32020R109 | 31355 | 907271  | SH | DEFINED | 1, 2, 5, 6, 8         |
| FIRST FINANCIAL CORP/IN      | Common equity shares         | 320218100 | 6006  | 206992  | SH | DEFINED | 1, 2, 8               |
| FIRST FINANCIAL HOLDINGS INC | Common equity shares         | 320239106 | 3986  | 371947  | SH | DEFINED | 1, 2                  |
| FIRST INDL REALTY TRUST INC  | Real Estate Investment Trust | 32054K103 | 32133 | 2546210 | SH | DEFINED | 1, 2, 3, 6, 8         |
| FIRST LONG ISLAND CORP       | Common equity shares         | 320734106 | 3261  | 112507  | SH | DEFINED | 1, 2                  |
| FIRST MERCHANTS CORP         | Common equity shares         | 320817109 | 6044  | 485101  | SH | DEFINED | 1, 2, 8               |

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

|                                 |                                    |           |        |          |    |                            |
|---------------------------------|------------------------------------|-----------|--------|----------|----|----------------------------|
| FIRST MIDWEST<br>BANCORP INC    | Common<br>equity<br>shares         | 320867104 | 32681  | 2976797  | SH | DEFINED 1,2,5,6,8          |
| SCBT FINANCIAL CORP             | Common<br>equity<br>shares         | 78401V102 | 9602   | 272369   | SH | DEFINED 1,2,5,6,8          |
| FIRST BANCORP INC/<br>ME        | Common<br>equity<br>shares         | 31866P102 | 2496   | 146672   | SH | DEFINED 1,2                |
| FIRST NIAGARA<br>FINANCIAL GRP  | Common<br>equity<br>shares         | 33582V108 | 113024 | 14773799 | SH | DEFINED 1,2,5,6,8,12       |
| 1ST SOURCE CORP                 | Common<br>equity<br>shares         | 336901103 | 6600   | 292098   | SH | DEFINED 1,2,6,8            |
| WINTHROP REALTY<br>TRUST        | Real Estate<br>Investment<br>Trust | 976391300 | 6528   | 536922   | SH | DEFINED 1,2,3,6,8          |
| FISHER<br>COMMUNICATIONS<br>INC | Common<br>Stock                    | 337756209 | 4032   | 134772   | SH | DEFINED 1,2,8              |
| FIRSTMERIT CORP                 | Common<br>equity<br>shares         | 337915102 | 77128  | 4668573  | SH | DEFINED 1,2,5,6,8,12       |
| FLAGSTAR BANCORP<br>INC         | Common<br>equity<br>shares         | 337930507 | 159    | 190209   | SH | DEFINED 1                  |
| FLEXSTEEL<br>INDUSTRIES INC     | Common<br>equity<br>shares         | 339382103 | 1120   | 56605    | SH | DEFINED 1,2                |
| FLOTEK INDUSTRIES<br>INC        | Common<br>equity<br>shares         | 343389102 | 8635   | 924460   | SH | DEFINED 1,2,6,8            |
| FLOW INTL CORP                  | Common<br>Stock                    | 343468104 | 2572   | 815946   | SH | DEFINED 1,2                |
| FLOWERS FOODS INC               | Common<br>equity<br>shares         | 343498101 | 65518  | 2820677  | SH | DEFINED 1,2,5,6,8,12,17    |
| FLOWSERVE CORP                  | Common<br>equity<br>shares         | 34354P105 | 226657 | 1975281  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FLUSHING FINANCIAL<br>CORP      | Common<br>equity<br>shares         | 343873105 | 8858   | 650049   | SH | DEFINED 1,2,8              |
| FOMENTO ECONOMICO<br>MEXICANO   | American<br>Depository<br>Receipt  | 344419106 | 16359  | 183281   | SH | DEFINED 1,2,6,18           |
| FOREST CITY ENTRPRS<br>-CL A    | Common<br>equity<br>shares         | 345550107 | 35884  | 2457925  | SH | DEFINED 1,2,3,5,6,8,10     |
| FOREST OIL CORP                 | Common<br>equity<br>shares         | 346091705 | 37732  | 5147609  | SH | DEFINED 1,2,5,6,8,10,12    |
| FORRESTER RESEARCH<br>INC       | Common<br>equity<br>shares         | 346563109 | 9791   | 289246   | SH | DEFINED 1,2,6,8            |
| FOSSIL INC                      | Common<br>equity<br>shares         | 349882100 | 151299 | 1976532  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| FOSTER (LB) CO                  | Common<br>equity<br>shares         | 350060109 | 6423   | 224451   | SH | DEFINED 1,2,6,8            |

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

|                   |                             |           |      |        |    |                       |
|-------------------|-----------------------------|-----------|------|--------|----|-----------------------|
| FOSTER WHEELER AG | Common equity shares        | H27178104 | 4329 | 249832 | SH | DEFINED 1,2,5,8,10,12 |
| FRANCE TELECOM    | American Depository Receipt | 35177Q105 | 164  | 12476  | SH | DEFINED 1,2           |

| ISSUER                           | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION          | MANAGERS |
|----------------------------------|------------------------------|-----------|--------|-------------|-------------------|----------------------|----------|
| FRANKLIN COVEY CO                | Common equity shares         | 353469109 | 1991   | 194702      | SH                | DEFINED 1,2          |          |
| FRANKLIN ELECTRIC CO INC         | Common equity shares         | 353514102 | 22695  | 443864      | SH                | DEFINED 1,2,6,8      |          |
| FREDS INC                        | Common equity shares         | 356108100 | 17632  | 1152987     | SH                | DEFINED 1,2,5,6,8    |          |
| ARLINGTON ASSET INVESTMENT TRUST | Real Estate Investment Trust | 041356205 | 2702   | 124327      | SH                | DEFINED 1,2          |          |
| FRISCH`S RESTAURANTS INC         | Common equity shares         | 358748101 | 1030   | 36362       | SH                | DEFINED 1,2          |          |
| FUEL TECH INC                    | Common equity shares         | 359523107 | 67     | 13640       | SH                | DEFINED 1,5          |          |
| FUELCELL ENERGY INC              | Common equity shares         | 35952H106 | 2478   | 2451385     | SH                | DEFINED 1,2,6,8      |          |
| FULLER (H. B.) CO                | Common equity shares         | 359694106 | 29823  | 971433      | SH                | DEFINED 1,2,5,6,8    |          |
| FULTON FINANCIAL CORP            | Common equity shares         | 360271100 | 104775 | 10487270    | SH                | DEFINED 1,2,5,6,8,12 |          |
| FURNITURE BRANDS INTL INC        | Common equity shares         | 360921100 | 38     | 30504       | SH                | DEFINED 1            |          |
| G&K SERVICES INC -CL A           | Common equity shares         | 361268105 | 12344  | 395689      | SH                | DEFINED 1,2,5,6,8    |          |
| LADENBURG THALMANN FINL SERV     | Common equity shares         | 50575Q102 | 2572   | 1668847     | SH                | DEFINED 1,2,6        |          |
| GP STRATEGIES CORP               | Common equity shares         | 36225V104 | 4595   | 248994      | SH                | DEFINED 1,2          |          |
| GSE SYSTEMS INC                  | Common equity shares         | 36227K106 | 24     | 10232       | SH                | DEFINED 1            |          |
| GSI GROUP INC                    | Common Stock                 | 36191C205 | 5012   | 437403      | SH                | DEFINED 1,2          |          |
| G-III APPAREL GROUP LTD          | Common equity                |           |        |             |                   |                      |          |

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

|                                |   |           |       |         |    |                         |
|--------------------------------|---|-----------|-------|---------|----|-------------------------|
| GAMCO INVESTORS INC            | shares<br>Common<br>equity                            | 36237H101 | 7369  | 311047  | SH | DEFINED 1,2,6,8         |
| GAIAM INC                      | shares<br>Common<br>equity                            | 361438104 | 5571  | 125530  | SH | DEFINED 1,2,6,8         |
| ARTHUR J GALLAGHER &<br>CO     | shares<br>Common<br>equity                            | 36268Q103 | 59    | 14860   | SH | DEFINED 1               |
| GARDNER DENVER INC             | shares<br>Common<br>equity                            | 363576109 | 98190 | 2799735 | SH | DEFINED 1,2,5,6,8,12,17 |
| GARTNER INC                    | shares<br>Common<br>equity                            | 365558105 | 57909 | 1094456 | SH | DEFINED 1,2,5,6,8,12    |
| GASTAR EXPLORATION<br>LTD      | shares<br>Common<br>equity                            | 366651107 | 87644 | 2035837 | SH | DEFINED 1,2,5,6,8,12    |
| GAYLORD<br>ENTERTAINMENT CO    | shares<br>Common<br>equity                            | 367299203 | 1731  | 897362  | SH | DEFINED 1,2,6,8         |
| GENCORP INC                    | shares<br>Common<br>equity                            | 367905106 | 27712 | 718662  | SH | DEFINED 1,2,6,8         |
| GENERAL CABLE CORP/DE          | shares<br>Common<br>equity                            | 368682100 | 8435  | 1295351 | SH | DEFINED 1,2,6,8         |
| GENERAL<br>COMMUNICATION -CL A | shares<br>Common<br>equity                            | 369300108 | 27993 | 1079205 | SH | DEFINED 1,2,5,6,8,12    |
| GENESCO INC                    | shares<br>Common<br>equity                            | 369385109 | 6640  | 799481  | SH | DEFINED 1,2,6,8         |
| GENESEE & WYOMING INC<br>-CL A | shares<br>Common<br>equity                            | 371532102 | 39175 | 651313  | SH | DEFINED 1,2,5,6,8       |
| INOVIO<br>PHARMACEUTICALS INC  | shares<br>Common<br>equity                            | 371559105 | 44238 | 837205  | SH | DEFINED 1,2,5,6,8       |
| GENESIS ENERGY -LP             | shares<br>Misc<br>Equity                              | 45773H102 | 24    | 51951   | SH | DEFINED 1               |
| GEORESOURCES INC               | Stock<br>Common                                       | 371927104 | 1404  | 48307   | SH | DEFINED 1               |
| GENTIVA HEALTH<br>SERVICES INC | Stock<br>Common                                       | 372476101 | 25310 | 691351  | SH | DEFINED 1,2,5,6,8       |
| GEORGIA GULF CORP              | equity<br>shares<br>Common                            | 37247A102 | 4133  | 596163  | SH | DEFINED 1,2,5,6         |
| GERDAU SA                      | equity<br>shares<br>American<br>Depository<br>Receipt | 373200302 | 16492 | 642476  | SH | DEFINED 1,2,6,8,17      |
| GERMAN AMERICAN<br>BANCORP INC | equity<br>shares<br>Common                            | 373737105 | 15521 | 1771768 | SH | DEFINED 1,2,5,6,8,10    |
| GERON CORP                     | Stock<br>Common                                       | 373865104 | 4062  | 198153  | SH | DEFINED 1,2             |
| GETTY REALTY CORP              | Stock<br>Real Estate<br>Investment<br>Trust           | 374163103 | 3817  | 2216880 | SH | DEFINED 1,2,6,8         |
| GIBRALTAR INDUSTRIES           | Common  | 374297109 | 10361 | 541028  | SH | DEFINED 1,2,3,6,8       |

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

|                              |                              |           |        |          |    |                      |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------|
| INC                          | equity shares                | 374689107 | 6521   | 628626   | SH | DEFINED 1,2,6,8      |
| GLACIER BANCORP INC          | Common equity shares         | 37637Q105 | 35649  | 2301500  | SH | DEFINED 1,2,6,8      |
| GLATFELTER                   | Common equity shares         | 377316104 | 14279  | 872122   | SH | DEFINED 1,2,6,8      |
| GLAXOSMITHKLINE PLC          | American Depository Receipt  | 37733W105 | 525362 | 11528669 | SH | DEFINED 1            |
| OUTDOOR CHANNEL HLDGS INC    | Common Stock                 | 690027206 | 1537   | 210003   | SH | DEFINED 1,2,8        |
| GLIMCHER REALTY TRUST        | Real Estate Investment Trust | 379302102 | 42393  | 4148110  | SH | DEFINED 1,2,3,6,8    |
| GLOBAL PAYMENTS INC          | Common equity shares         | 37940X102 | 78818  | 1823237  | SH | DEFINED 1,2,5,6,8,12 |
| GLOBECOMM SYSTEMS INC        | Common equity shares         | 37956X103 | 3984   | 393142   | SH | DEFINED 1,2,6        |
| GOLD FIELDS LTD              | American Depository Receipt  | 38059T106 | 7940   | 619777   | SH | DEFINED 1,2,6        |
| GOLD RESERVE INC             | Common equity shares         | 38068N108 | 2252   | 645300   | SH | DEFINED 1,2,6        |
| GOLDEN STAR RESOURCES LTD    | Common equity shares         | 38119T104 | 5227   | 4505660  | SH | DEFINED 1,2,6        |
| PERNIX THERAPEUTICS HOLDINGS | Real Estate Investment Trust | 71426V108 | 920    | 126501   | SH | DEFINED 1,2          |
| GOODRICH PETROLEUM CORP      | Common equity shares         | 382410405 | 18018  | 1300058  | SH | DEFINED 1,2,6,8      |
| GORMAN-RUPP CO               | Common equity shares         | 383082104 | 8127   | 272642   | SH | DEFINED 1,2,6,8      |
| GRACE (W R) & CO             | Common equity shares         | 38388F108 | 46641  | 924552   | SH | DEFINED 1,2,5,6,8    |
| GRACO INC                    | Common equity shares         | 384109104 | 61376  | 1331864  | SH | DEFINED 1,2,5,6,8,12 |
| GRAHAM CORP                  | Common equity shares         | 384556106 | 3533   | 189716   | SH | DEFINED 1,2          |
| GRANITE CONSTRUCTION INC     | Common equity shares         | 387328107 | 26704  | 1022700  | SH | DEFINED 1,2,5,6,8,12 |
| GRAPHIC PACKAGING HOLDING CO | Common equity shares         | 388689101 | 15869  | 2885177  | SH | DEFINED 1,2,6,8      |
| GRAY TELEVISION INC          | Common equity shares         | 389375106 | 56     | 38281    | SH | DEFINED 1            |
| GREAT SOUTHERN BANCORP       | Common equity shares         | 390905107 | 5117   | 185550   | SH | DEFINED 1,2,6        |
| GREEN MTN COFFEE             | Common                       |           |        |          |    |                      |

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

|                              |                              |           |       |            |                          |
|------------------------------|------------------------------|-----------|-------|------------|--------------------------|
| ROASTERS                     | equity shares                | 393122106 | 77614 | 3563495 SH | DEFINED 1,2,5,6,8,10,12, |
| GREENBRIER COMPANIES INC     | Common equity shares         | 393657101 | 6929  | 394090 SH  | DEFINED 1,2,6,8          |
| GREIF INC -CL A              | Common equity shares         | 397624107 | 31012 | 756309 SH  | DEFINED 1,2,5,6,8,12     |
| GRIFFIN LAND & NURSERIES INC | Common equity shares         | 398231100 | 1187  | 42408 SH   | DEFINED 1,2              |
| GRIFFON CORP                 | Common equity shares         | 398433102 | 8043  | 937709 SH  | DEFINED 1,2,6,8          |
| GROUP 1 AUTOMOTIVE INC       | Common equity shares         | 398905109 | 27720 | 607712 SH  | DEFINED 1,2,5,6,8        |
| CGI GROUP INC -CL A          | Common equity shares         | 39945C109 | 403   | 16800 SH   | DEFINED 2                |
| WINMARK CORP                 | Common equity shares         | 974250102 | 1838  | 31419 SH   | DEFINED 1,2              |
| GRUPO AEROPORTUARIO SURESTE  | American Depository Receipt  | 40051E202 | 2019  | 25848 SH   | DEFINED 1,5              |
| GUESS INC                    | Common equity shares         | 401617105 | 53601 | 1764898 SH | DEFINED 1,2,5,6,8,12     |
| GULF ISLAND FABRICATION INC  | Common equity shares         | 402307102 | 7952  | 281916 SH  | DEFINED 1,2,6,8          |
| GULFMARK OFFSHORE INC        | Common equity shares         | 402629208 | 20040 | 588765 SH  | DEFINED 1,2,5,6,8        |
| GULFPORT ENERGY CORP         | Common equity shares         | 402635304 | 32838 | 1591950 SH | DEFINED 1,2,6,8          |
| CRIMSON EXPLORATION INC      | Common Stock                 | 22662K207 | 1670  | 363441 SH  | DEFINED 1,2              |
| GYRODYNE CO OF AMERICA INC   | Common equity shares         | 403820103 | 1728  | 15120 SH   | DEFINED 1,2              |
| HCC INSURANCE HOLDINGS INC   | Common equity shares         | 404132102 | 74477 | 2371847 SH | DEFINED 1,2,5,6,8,12,18  |
| COMMONWEALTH REIT            | Real Estate Investment Trust | 203233101 | 43495 | 2274676 SH | DEFINED 1,2,3,5,6,8,12   |
| HSBC HLDGS PLC               | American Depository Receipt  | 404280406 | 1189  | 26959 SH   | DEFINED 1,2              |
| HAEMONETICS CORP             | Common equity shares         | 405024100 | 41727 | 563065 SH  | DEFINED 1,2,5,6,8        |
| HAIN CELESTIAL GROUP INC     | Common equity shares         | 405217100 | 45526 | 827068 SH  | DEFINED 1,2,5,6,8,17     |
| HALLADOR ENERGY CO           | Common equity shares         | 40609P105 | 708   | 83518 SH   | DEFINED 1,2              |
| HALLMARK FINANCIAL           | Common                       |           |       |            |                          |

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

|                             |                              |           |         |          |    |                          |
|-----------------------------|------------------------------|-----------|---------|----------|----|--------------------------|
| SERVICES                    | equity shares                | 40624Q203 | 1539    | 197509   | SH | DEFINED 1,2              |
| HANCOCK HOLDING CO          | Common equity shares         | 410120109 | 133365  | 4381186  | SH | DEFINED 1,2,5,6,8,12     |
| HANGER INC                  | Common equity shares         | 41043F208 | 18196   | 709554   | SH | DEFINED 1,2,5,6,8        |
| HANMI FINANCIAL CORP        | Common equity shares         | 410495204 | 5987    | 571380   | SH | DEFINED 1,2              |
| WALTER INVESTMENT MGMT CORP | Real Estate Investment Trust | 93317W102 | 12365   | 527441   | SH | DEFINED 1,2,6,8          |
| EXTERRAN HOLDINGS INC       | Common equity shares         | 30225X103 | 23356   | 1831583  | SH | DEFINED 1,2,5,6,8        |
| MONSTER BEVERAGE CORP       | Common equity shares         | 611740101 | 511783  | 7188055  | SH | DEFINED 1,2,5,6,8,10,12, |
| HARDINGE INC                | Common equity shares         | 412324303 | 1250    | 137252   | SH | DEFINED 1,2              |
| HARMONIC INC                | Common equity shares         | 413160102 | 9378    | 2201369  | SH | DEFINED 1,2,5,6,8        |
| HARMONY GOLD MINING CO LTD  | American Depository Receipt  | 413216300 | 1347    | 143230   | SH | DEFINED 1,6              |
| HARRIS & HARRIS GROUP       | Common equity shares         | 413833104 | 1860    | 489315   | SH | DEFINED 1,2              |
| HARRIS INTERACTIVE INC      | Common equity shares         | 414549105 | 16      | 14406    | SH | DEFINED 1                |
| HARSCO CORP                 | Common equity shares         | 415864107 | 39477   | 1937427  | SH | DEFINED 1,2,5,6,8,10,12  |
| HARVARD BIOSCIENCE INC      | Common equity shares         | 416906105 | 1413    | 374548   | SH | DEFINED 1,2              |
| HAVERTY FURNITURE           | Common equity shares         | 419596101 | 4925    | 441093   | SH | DEFINED 1,2,6,8          |
| HAWAIIAN HOLDINGS INC       | Common Stock                 | 419879101 | 6012    | 923266   | SH | DEFINED 1,2              |
| HAWAIIAN ELECTRIC INDS      | Common equity shares         | 419870100 | 67273   | 2358722  | SH | DEFINED 1,2,5,6,8,12     |
| HAWKINS INC                 | Common Stock                 | 420261109 | 6421    | 168195   | SH | DEFINED 1,2,6,8          |
| HEALTHCARE SERVICES GROUP   | Common equity shares         | 421906108 | 25158   | 1298144  | SH | DEFINED 1,2,6,8          |
| HCP INC                     | Real Estate Investment Trust | 40414L109 | 1194287 | 27050494 | SH | DEFINED 1,2,3,5,6,8,10,1 |
| HEALTHSOUTH CORP            | Common equity shares         | 421924309 | 43510   | 1870412  | SH | DEFINED 1,2,6,8          |
| HEALTHCARE REALTY TRUST INC | Real Estate Investment       |           |         |          |    |                          |

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

|                                 |                                     |           |        |          |    |                            |
|---------------------------------|-------------------------------------|-----------|--------|----------|----|----------------------------|
| HEADWATERS INC                  | Trust<br>Common<br>equity<br>shares | 421946104 | 63108  | 2647065  | SH | DEFINED 1,2,3,5,6,8        |
| HEALTH CARE REIT INC            | Real Estate<br>Investment<br>Trust  | 42210P102 | 6422   | 1247274  | SH | DEFINED 1,2,6              |
| HMS HOLDINGS CORP               | Common<br>equity<br>shares          | 42217K106 | 621239 | 10655889 | SH | DEFINED 1,2,3,5,6,8,10,11  |
| CATALYST HEALTH<br>SOLUTIONS    | Common<br>equity<br>shares          | 40425J101 | 88642  | 2661077  | SH | DEFINED 1,2,5,6,8,12       |
| HEALTHSTREAM INC                | Common<br>equity<br>shares          | 14888B103 | 109854 | 1175713  | SH | DEFINED 1,2,5,6,8,12       |
| HEARTLAND EXPRESS INC           | Common<br>equity<br>shares          | 42222N103 | 7897   | 303708   | SH | DEFINED 1,2,6,8            |
| HEARTLAND FINANCIAL<br>USA INC  | Common<br>equity<br>shares          | 422347104 | 17104  | 1195110  | SH | DEFINED 1,2,5,6,8          |
| HECLA MINING CO                 | Common<br>equity<br>shares          | 42234Q102 | 6689   | 278728   | SH | DEFINED 1,2,5,8            |
| HEICO CORP                      | Common<br>equity<br>shares          | 422704106 | 52121  | 10973115 | SH | DEFINED 1,2,5,6,8          |
| HEICO CORP NEW                  | Common<br>equity<br>shares          | 422806109 | 35681  | 902834   | SH | DEFINED 1,2,5,6,8          |
| HEIDRICK & STRUGGLES<br>INTL    | Common<br>equity<br>shares          | 422806208 | 1053   | 32661    | SH | DEFINED 1,6                |
| HELMERICH & PAYNE               | Common<br>equity<br>shares          | 422819102 | 6072   | 346831   | SH | DEFINED 1,2,5,8            |
| HEMISPHERX BIOPHARMA<br>INC     | Common<br>equity<br>shares          | 423452101 | 192975 | 4438337  | SH | DEFINED 1,2,5,6,8,10,12,13 |
| HENRY (JACK) &<br>ASSOCIATES    | Common<br>equity<br>shares          | 42366C103 | 24     | 87310    | SH | DEFINED 1                  |
| ENERGY TRANSFER<br>PARTNERS -LP | Limited<br>Partnership              | 426281101 | 63626  | 1843294  | SH | DEFINED 1,2,5,6,8,12       |
| HERITAGE COMMERCE<br>CORP       | Common<br>equity<br>shares          | 29273R109 | 8870   | 200712   | SH | DEFINED 1                  |
| HERITAGE FINANCIAL<br>CORP      | Common<br>equity<br>shares          | 426927109 | 1924   | 295603   | SH | DEFINED 1,2                |
| HERITAGE OAKS BANCORP           | Common<br>equity<br>shares          | 42722X106 | 3418   | 233436   | SH | DEFINED 1,2                |
| HERSHA HOSPITALITY<br>TRUST     | Common<br>equity<br>shares          | 42724R107 | 1368   | 245478   | SH | DEFINED 1,2                |
| HEXCEL CORP                     | Real Estate<br>Investment<br>Trust  | 427825104 | 27994  | 5302346  | SH | DEFINED 1,2,3,5,6,8        |
| HI TECH PHARMACAL CO<br>INC     | Common<br>equity<br>shares          | 428291108 | 47533  | 1843106  | SH | DEFINED 1,2,6,8,17         |
|                                 | Common<br>equity<br>shares          | 42840B101 | 10564  | 326180   | SH | DEFINED 1,2,6,8            |



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

|                             |                              |           |        |            |                          |
|-----------------------------|------------------------------|-----------|--------|------------|--------------------------|
| HIBBETT SPORTS INC          | Common equity shares         | 428567101 | 37945  | 657501 SH  | DEFINED 1,2,6,8          |
| HICKORY TECH CORP           | Common equity shares         | 429060106 | 2081   | 187279 SH  | DEFINED 1,2              |
| HIGHWOODS PROPERTIES INC    | Real Estate Investment Trust | 431284108 | 102108 | 3034421 SH | DEFINED 1,2,3,5,6,8,12   |
| HINGHAM INSTN FOR SAVINGS   | Common equity shares         | 433323102 | 870    | 14400 SH   | DEFINED 1,2              |
| HOLLYFRONTIER CORP          | Common equity shares         | 436106108 | 222253 | 6273166 SH | DEFINED 1,2,5,6,8,10,12, |
| HOLLYWOOD MEDIA CORP        | Common equity shares         | 436233100 | 12     | 10485 SH   | DEFINED 1                |
| HOLOGIC INC                 | Common equity shares         | 436440101 | 134815 | 7472972 SH | DEFINED 1,2,5,6,8,10,12, |
| HOME PROPERTIES INC         | Real Estate Investment Trust | 437306103 | 109349 | 1782094 SH | DEFINED 1,2,3,5,6,8,12   |
| MOVE INC                    | Common equity shares         | 62458M207 | 6750   | 740832 SH  | DEFINED 1,2,5,6,8        |
| HNI CORP                    | Common equity shares         | 404251100 | 35659  | 1384693 SH | DEFINED 1,2,5,6,8,12     |
| HOOKER FURNITURE CORP       | Common equity shares         | 439038100 | 1635   | 138600 SH  | DEFINED 1,2              |
| HOOPER HOLMES INC           | Common equity shares         | 439104100 | 34     | 59032 SH   | DEFINED 1                |
| HORACE MANN EDUCATORS CORP  | Common equity shares         | 440327104 | 16717  | 956452 SH  | DEFINED 1,2,6,8          |
| HORIZON BANCORP/IN          | Common equity shares         | 440407104 | 1161   | 44200 SH   | DEFINED 1,2              |
| HORMEL FOODS CORP           | Common equity shares         | 440452100 | 176078 | 5787990 SH | DEFINED 1,2,5,6,8,10,12, |
| HOT TOPIC INC               | Common equity shares         | 441339108 | 16435  | 1695834 SH | DEFINED 1,2,5,6,8        |
| HOVNANIAN ENTRPRS INC -CL A | Common equity shares         | 442487203 | 4666   | 1608236 SH | DEFINED 1,2,6,8          |
| ICAD INC                    | Common equity shares         | 44934S107 | 11     | 23500 SH   | DEFINED 1                |
| HUANENG POWER INTERNATIONAL | American Depository Receipt  | 443304100 | 325    | 10925 SH   | DEFINED 1,6              |
| HUB GROUP INC -CL A         | Common equity shares         | 443320106 | 29475  | 814260 SH  | DEFINED 1,2,5,6,8        |
| HUDSON CITY BANCORP INC     | Common equity                |           |        |            |                          |

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

|                             |                                   |           |        |          |    |         |                  |
|-----------------------------|-----------------------------------|-----------|--------|----------|----|---------|------------------|
| HUDSON VALLEY HOLDING CORP  | shares<br>Common<br>Stock         | 443683107 | 166453 | 26130398 | SH | DEFINED | 1,2,5,6,8,10,12, |
| HUMAN GENOME SCIENCES INC   | Common<br>Stock                   | 444172100 | 4531   | 250285   | SH | DEFINED | 1,2              |
| HUNT (JB) TRANSPRT SVCS INC | Common<br>equity<br>shares        | 444903108 | 53681  | 4088431  | SH | DEFINED | 1,2,5,6,8,12     |
| HURCO COMPANIES INC         | Common<br>equity<br>shares        | 445658107 | 148356 | 2489116  | SH | DEFINED | 1,2,5,6,8,10,12, |
| HUTCHINSON TECHNOLOGY INC   | Common<br>equity<br>shares        | 447324104 | 1917   | 93752    | SH | DEFINED | 1,2              |
| IDERA PHARMACEUTICALS INC   | Common<br>equity<br>shares        | 448407106 | 27     | 18318    | SH | DEFINED | 1                |
| HYPERDYNAMICS CORP          | Common<br>Stock                   | 45168K306 | 18     | 17900    | SH | DEFINED | 1                |
| ICU MEDICAL INC             | Common<br>equity<br>shares        | 448954107 | 141    | 167804   | SH | DEFINED | 1,6,8            |
| IGI LABORATORIES INC        | Common<br>equity<br>shares        | 44930G107 | 13527  | 253451   | SH | DEFINED | 1,2,6,8          |
| DINEEQUITY INC              | Common<br>equity<br>shares        | 449575109 | 10     | 10100    | SH | DEFINED | 1                |
| MOSAIC CO                   | Common<br>equity<br>shares        | 254423106 | 13594  | 304507   | SH | DEFINED | 1,2,6,8          |
| MIDWESTONE FINANCIAL GROUP  | Common<br>equity<br>shares        | 61945C103 | 652318 | 11912312 | SH | DEFINED | 1,2,5,6,8,10,12, |
| IXIA                        | Common<br>equity<br>shares        | 598511103 | 1872   | 87095    | SH | DEFINED | 1,2              |
| IBERIABANK CORP             | Common<br>equity<br>shares        | 45071R109 | 9113   | 758395   | SH | DEFINED | 1,2,6,8          |
| ICON PLC                    | American<br>Depository<br>Receipt | 450828108 | 45430  | 900490   | SH | DEFINED | 1,2,5,6,8        |
| ICICI BANK LTD              | American<br>Depository<br>Receipt | 45103T107 | 10859  | 481883   | SH | DEFINED | 1,5,19           |
| IDACORP INC                 | Common<br>equity<br>shares        | 45104G104 | 29841  | 920787   | SH | DEFINED | 1,2,5,6,8,10     |
| GENERAL MOLY INC            | Common<br>equity<br>shares        | 451107106 | 69503  | 1651661  | SH | DEFINED | 1,2,5,6,8,12     |
| IDEXX LABS INC              | Common<br>equity<br>shares        | 370373102 | 3741   | 1191594  | SH | DEFINED | 1,2,6,8          |
| IGATE CORP                  | Common<br>Stock                   | 45168D104 | 121759 | 1266607  | SH | DEFINED | 1,2,5,6,8,12     |
| ILLUMINA INC                | Common<br>equity<br>shares        | 45169U105 | 9857   | 578921   | SH | DEFINED | 1,2,6,8          |
| IMATION CORP                | Common<br>equity<br>shares        | 452327109 | 78729  | 1949293  | SH | DEFINED | 1,2,5,6,8,10,12, |

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

|                               |                            |           |        |         |    |                      |
|-------------------------------|----------------------------|-----------|--------|---------|----|----------------------|
| IMMERSION CORP                | shares<br>Common           | 45245A107 | 3243   | 549116  | SH | DEFINED 1,2,5,6,8    |
| IMMUNOGEN INC                 | Stock<br>Common            | 452521107 | 2743   | 487118  | SH | DEFINED 1,2,5        |
| FUEL SYSTEMS SOLUTIONS<br>INC | Stock<br>Common            | 45253H101 | 32397  | 1930676 | SH | DEFINED 1,2,5,6,8    |
| IMPAX LABORATORIES INC        | Stock<br>Common            | 35952W103 | 4710   | 282165  | SH | DEFINED 1,2,6,8      |
| IMMUNOMEDICS INC              | Stock<br>Common            | 45256B101 | 34094  | 1682019 | SH | DEFINED 1,2,5,6,8    |
| IMPERIAL OIL LTD              | equity<br>shares<br>Common | 452907108 | 4277   | 1197959 | SH | DEFINED 1,2,5,6,8    |
| INCYTE CORP                   | equity<br>shares<br>Common | 453038408 | 644    | 15422   | SH | DEFINED 1            |
| INDEPENDENCE HOLDING<br>CO    | Stock<br>Common            | 45337C102 | 44281  | 1950659 | SH | DEFINED 1,2,5,6,8    |
| INDEPENDENT BANK CORP/<br>MA  | equity<br>shares<br>Common | 453440307 | 1049   | 106588  | SH | DEFINED 1,2          |
| MIDDLEBURG FINANCIAL<br>CORP  | equity<br>shares<br>Common | 453836108 | 15664  | 536249  | SH | DEFINED 1,2,5,6,8    |
| MAINSOURCE FINL GROUP<br>INC  | equity<br>shares<br>Common | 596094102 | 1063   | 62500   | SH | DEFINED 1,2          |
| WISDOMTREE<br>INVESTMENTS INC | equity<br>shares<br>Common | 56062Y102 | 4754   | 402058  | SH | DEFINED 1,2          |
| ENGLOBAL CORP                 | Stock<br>Common            | 97717P104 | 6076   | 925200  | SH | DEFINED 1,2,6,8      |
| INFORMATICA CORP              | equity<br>shares<br>Common | 293306106 | 20     | 13350   | SH | DEFINED 1            |
| INGLES MARKETS INC -CL<br>A   | equity<br>shares<br>Common | 45666Q102 | 101518 | 2396639 | SH | DEFINED 1,2,5,6,8,12 |
| INGRAM MICRO INC              | equity<br>shares<br>Common | 457030104 | 5039   | 314339  | SH | DEFINED 1,2,5,8,17   |
| NEKTAR THERAPEUTICS           | equity<br>shares<br>Common | 457153104 | 61386  | 3513728 | SH | DEFINED 1,2,5,6,8,12 |
| INNODATA INC                  | equity<br>shares<br>Common | 640268108 | 28030  | 3473679 | SH | DEFINED 1,2,5,6,8    |
| ION GEOPHYSICAL CORP          | equity<br>shares<br>Common | 457642205 | 1969   | 288000  | SH | DEFINED 1,2          |
| INSIGHT ENTERPRISES INC       | equity<br>shares<br>Common | 462044108 | 22251  | 3377007 | SH | DEFINED 1,2,5,6,8    |
| AEGION CORP                   | equity<br>shares<br>Common | 45765U103 | 19267  | 1144738 | SH | DEFINED 1,2,5,6,8    |
| PURE BIOSCIENCE INC           | equity<br>shares<br>Common | 00770F104 | 15573  | 870643  | SH | DEFINED 1,2,5,6,8    |
| INSTEEL INDUSTRIES            | equity<br>shares<br>Common | 74621T100 | 8      | 17800   | SH | DEFINED 1            |

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

|                              |                      |           |       |         |    |                         |
|------------------------------|----------------------|-----------|-------|---------|----|-------------------------|
| JOE`S JEANS INC              | equity shares        | 45774W108 | 3568  | 319973  | SH | DEFINED 1,2             |
|                              | Common equity shares |           |       |         |    |                         |
| INTEGRA LIFESCIENCES HLDGS   | Common equity shares | 47777N101 | 30    | 28157   | SH | DEFINED 1               |
| INTEGRAMED AMERICA INC       | Common equity shares | 457985208 | 14801 | 398026  | SH | DEFINED 1,2,6,8         |
| INTEGRATED DEVICE TECH INC   | Common equity shares | 45810N302 | 1533  | 110600  | SH | DEFINED 1,2             |
| INTEGRATED SILICON SOLUTION  | Common equity shares | 458118106 | 27353 | 4866646 | SH | DEFINED 1,2,5,6,8,12    |
| INTER PARFUMS INC            | Stock                | 45812P107 | 7561  | 749665  | SH | DEFINED 1,2             |
|                              | Common equity shares |           |       |         |    |                         |
| INTERACTIVE INTELLIGENCE GRP | Common equity shares | 458334109 | 5182  | 300006  | SH | DEFINED 1,2,6,8         |
| INTERFACE INC                | Stock                | 45841V109 | 7581  | 268668  | SH | DEFINED 1,2,5,6,8       |
|                              | Common Stock         |           |       |         |    |                         |
| INTERDIGITAL INC             | Common equity shares | 458665304 | 15131 | 1109974 | SH | DEFINED 1,2,6,8         |
|                              | Common equity shares |           |       |         |    |                         |
| INTERNAP NETWORK SVCS CORP   | Common equity shares | 45867G101 | 27455 | 930377  | SH | DEFINED 1,2,5,6,8       |
| INTERMUNE INC                | Common equity shares | 45885A300 | 6332  | 972721  | SH | DEFINED 1,2,5,6,8       |
|                              | Common equity shares |           |       |         |    |                         |
| INTL FCSTONE INC             | Common equity shares | 45884X103 | 33779 | 2826784 | SH | DEFINED 1,2,5,6,8       |
|                              | Common Stock         |           |       |         |    |                         |
| INTL BANCSHARES CORP         | Common equity shares | 46116V105 | 4879  | 252057  | SH | DEFINED 1,2,6,8         |
|                              | Common equity shares |           |       |         |    |                         |
| INTL RECTIFIER CORP          | Common equity shares | 459044103 | 44622 | 2286007 | SH | DEFINED 1,2,5,6,8,12    |
|                              | Common equity shares |           |       |         |    |                         |
| IRIS INTERNATIONAL INC       | Common equity shares | 460254105 | 44508 | 2226380 | SH | DEFINED 1,2,5,6,8,12    |
|                              | Common Stock         |           |       |         |    |                         |
| INTL SHIPHOLDING CORP        | Common equity shares | 46270W105 | 3094  | 273763  | SH | DEFINED 1,2             |
|                              | Common equity shares |           |       |         |    |                         |
| INTL SPEEDWAY CORP -CL A     | Common equity shares | 460321201 | 2029  | 107499  | SH | DEFINED 1,2,17          |
|                              | Common equity shares |           |       |         |    |                         |
| ICG GROUP INC                | Common equity shares | 460335201 | 22907 | 874890  | SH | DEFINED 1,2,5,6,8,12    |
|                              | Common Stock         |           |       |         |    |                         |
| EASYLINK SERVICES INTL CORP  | Common equity shares | 44928D108 | 6410  | 692514  | SH | DEFINED 1,2,6,8         |
|                              | Common equity shares |           |       |         |    |                         |
| INTERSIL CORP -CL A          | Common equity shares | 277858106 | 2898  | 400450  | SH | DEFINED 1,2             |
|                              | Common equity shares |           |       |         |    |                         |
| INTEVAC INC                  | Common equity shares | 46069S109 | 44416 | 4169923 | SH | DEFINED 1,2,5,6,8,10,12 |
|                              | Common Stock         |           |       |         |    |                         |
| INVACARE CORP                | Common equity shares | 461148108 | 3348  | 444978  | SH | DEFINED 1,2,5,6,8       |
|                              | Common equity shares |           |       |         |    |                         |
| INTUITIVE SURGICAL INC       | Common equity shares | 461203101 | 10466 | 678475  | SH | DEFINED 1,2,5,6,8       |
|                              | Common               |           |       |         |    |                         |

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

|                              |                                       |           |        |         |    |                          |
|------------------------------|---------------------------------------|-----------|--------|---------|----|--------------------------|
| INVESTMENT TECHNOLOGY GP INC | equity shares<br>Common equity shares | 46120E602 | 807619 | 1458351 | SH | DEFINED 1,2,5,6,8,10,12, |
| INVESTORS REAL ESTATE TRUST  | Real Estate Investment Trust          | 46145F105 | 9073   | 985929  | SH | DEFINED 1,2,5,6,8        |
| INVESTORS TITLE CO           | Common equity shares                  | 461730103 | 13636  | 1725565 | SH | DEFINED 1,2,3,5,6,8      |
| IRON MOUNTAIN INC            | Common equity shares                  | 461804106 | 815    | 14300   | SH | DEFINED 1,2              |
| ISIS PHARMACEUTICALS INC     | Common equity shares                  | 462846106 | 198099 | 6010322 | SH | DEFINED 1,2,5,6,8,10,12, |
| ISLE OF CAPRI CASINOS INC    | Common Stock                          | 464330109 | 32775  | 2730953 | SH | DEFINED 1,2,5,6,8        |
| ISRAMCO INC                  | Common equity shares                  | 464592104 | 2194   | 356133  | SH | DEFINED 1,2,5,6          |
| ITRON INC                    | Common equity shares                  | 465141406 | 1808   | 16436   | SH | DEFINED 1,2              |
| IXYS CORP                    | Common equity shares                  | 465741106 | 38329  | 929452  | SH | DEFINED 1,2,5,6,8,12     |
| J & J SNACK FOODS CORP       | Common Stock                          | 46600W106 | 5867   | 525448  | SH | DEFINED 1,2,5,6,8        |
| JDA SOFTWARE GROUP INC       | Common equity shares                  | 466032109 | 17323  | 293132  | SH | DEFINED 1,2,6,8          |
| EPOCH HOLDING CORP           | Common Stock                          | 46612K108 | 24663  | 830681  | SH | DEFINED 1,2,5,6,8        |
| J2 GLOBAL INC                | Common Stock                          | 29428R103 | 5860   | 257307  | SH | DEFINED 1,2,6,8          |
| JACK IN THE BOX INC          | Common equity shares                  | 48123V102 | 25149  | 951899  | SH | DEFINED 1,2,5,6,8        |
| JACOBS ENGINEERING GROUP INC | Common equity shares                  | 466367109 | 27190  | 975315  | SH | DEFINED 1,2,5,6,8        |
| JAKKS PACIFIC INC            | Common equity shares                  | 469814107 | 176813 | 4670377 | SH | DEFINED 1,2,5,6,8,10,12, |
| JOHNSON OUTDOORS INC -CL A   | Common equity shares                  | 47012E106 | 8789   | 548967  | SH | DEFINED 1,2,6,8          |
| JONES LANG LASALLE INC       | Common equity shares                  | 479167108 | 1770   | 85978   | SH | DEFINED 1,2              |
| JOS A BANK CLOTHIERS INC     | Common equity shares                  | 48020Q107 | 68127  | 968118  | SH | DEFINED 1,2,5,6,8,12     |
| KMG CHEMICALS INC            | Common equity shares                  | 480838101 | 30738  | 723965  | SH | DEFINED 1,2,5,6,8        |
| K-SWISS INC -CL A            | Common Stock                          | 482564101 | 2128   | 110354  | SH | DEFINED 1,2              |
| KVH INDUSTRIES INC           | Common equity shares                  | 482686102 | 1476   | 479077  | SH | DEFINED 1,2,6            |
|                              | Common Stock                          | 482738101 | 3070   | 245164  | SH | DEFINED 1,2              |

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

|                          |                      |           |       |            |                         |
|--------------------------|----------------------|-----------|-------|------------|-------------------------|
| K V PHARMACEUTICAL -CL A | Common equity shares | 482740206 | 21    | 39488 SH   | DEFINED 1               |
| KAMAN CORP               | Common Stock         | 483548103 | 16525 | 534052 SH  | DEFINED 1,2,5,6,8       |
| FURMANITE CORP           | Common equity shares | 361086101 | 3027  | 623152 SH  | DEFINED 1,2,6           |
| KANSAS CITY LIFE INS CO  | Common equity shares | 484836101 | 3812  | 108367 SH  | DEFINED 1,2,8,17        |
| GREAT PLAINS ENERGY INC  | Common equity shares | 391164100 | 66633 | 3112297 SH | DEFINED 1,2,5,6,8,12,17 |

| ISSUER                       | CLASS                        | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION             | MANAGERS |
|------------------------------|------------------------------|-----------|--------|-------------|-------------------|-------------------------|----------|
| KANSAS CITY SOUTHERN         | Common equity shares         | 485170302 | 197608 | 2840823 SH  |                   | DEFINED 1,2,5,6,8,10,12 |          |
| KAYDON CORP                  | Common equity shares         | 486587108 | 13885  | 649159 SH   |                   | DEFINED 1,2,5,6,8       |          |
| KELLY SERVICES INC -CL A     | Common equity shares         | 488152208 | 7706   | 597121 SH   |                   | DEFINED 1,2,5,6,8       |          |
| KEMET CORP                   | Common Stock                 | 488360207 | 5065   | 842772 SH   |                   | DEFINED 1,2,6,8         |          |
| KENNAMETAL INC               | Common equity shares         | 489170100 | 60781  | 1833486 SH  |                   | DEFINED 1,2,5,6,8,12    |          |
| KENNEDY-WILSON HOLDINGS INC  | Common Stock                 | 489398107 | 7931   | 566092 SH   |                   | DEFINED 1,2,6,8         |          |
| KERYX BIOPHARMACEUTICALS INC | Common equity shares         | 492515101 | 2107   | 1171161 SH  |                   | DEFINED 1,2,6           |          |
| KEY TRONIC CORP              | Common equity shares         | 493144109 | 1105   | 134154 SH   |                   | DEFINED 1,2             |          |
| KEYNOTE SYSTEMS INC          | Common Stock                 | 493308100 | 4614   | 310833 SH   |                   | DEFINED 1,2,6,8         |          |
| KFORCE INC                   | Common equity shares         | 493732101 | 7616   | 565845 SH   |                   | DEFINED 1,2,5,6,8       |          |
| MAGNUM HUNTER RESOURCES CORP | Common Stock                 | 55973B102 | 22307  | 5336712 SH  |                   | DEFINED 1,2,6,8         |          |
| KIMBALL INTERNATIONAL -CL B  | Common equity shares         | 494274103 | 4737   | 615115 SH   |                   | DEFINED 1,2,8           |          |
| KILROY REALTY CORP           | Real Estate Investment Trust | 49427F108 | 87345  | 1804267 SH  |                   | DEFINED 1,2,3,5,6,8     |          |
| KINDER MORGAN ENERGY -LP     | Limited Partnership          | 494550106 | 19322  | 245886 SH   |                   | DEFINED 1               |          |
| KIRBY CORP                   | Common                       |           |        |             |                   |                         |          |

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

|                       |             |           |       |         |    |         |                   |
|-----------------------|-------------|-----------|-------|---------|----|---------|-------------------|
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 497266106 | 59731 | 1268749 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| KNIGHT CAPITAL GROUP  | Common      |           |       |         |    |         |                   |
| INC                   | Stock       | 499005106 | 25779 | 2159136 | SH | DEFINED | 1, 2, 5, 6, 8     |
| KNIGHT TRANSPORTATION | Common      |           |       |         |    |         |                   |
| INC                   | equity      |           |       |         |    |         |                   |
|                       | shares      | 499064103 | 21023 | 1314641 | SH | DEFINED | 1, 2, 5, 6, 8     |
| XO GROUP INC          | Common      |           |       |         |    |         |                   |
|                       | Stock       | 983772104 | 5294  | 596665  | SH | DEFINED | 1, 2, 5, 6, 8     |
| KOPIN CORP            | Common      |           |       |         |    |         |                   |
|                       | Stock       | 500600101 | 4269  | 1240418 | SH | DEFINED | 1, 2, 6, 8        |
| KT CORP               | American    |           |       |         |    |         |                   |
|                       | Depository  |           |       |         |    |         |                   |
|                       | Receipt     | 48268K101 | 3865  | 293228  | SH | DEFINED | 1, 2, 5, 6        |
| KORN/FERRY            | Common      |           |       |         |    |         |                   |
| INTERNATIONAL         | equity      |           |       |         |    |         |                   |
|                       | shares      | 500643200 | 19322 | 1346555 | SH | DEFINED | 1, 2, 5, 6, 8, 12 |
| KRISPY KREME          | Common      |           |       |         |    |         |                   |
| DOUGHNUTS INC         | equity      |           |       |         |    |         |                   |
|                       | shares      | 501014104 | 6656  | 1041320 | SH | DEFINED | 1, 2, 6, 8        |
| SUNLINK HEALTH        | Common      |           |       |         |    |         |                   |
| SYSTEMS INC           | equity      |           |       |         |    |         |                   |
|                       | shares      | 86737U102 | 14    | 11500   | SH | DEFINED | 1                 |
| KULICKE & SOFFA       | Common      |           |       |         |    |         |                   |
| INDUSTRIES            | Stock       | 501242101 | 1549  | 173916  | SH | DEFINED | 1, 2, 8           |
| LATAM AIRLINES GROUP  | American    |           |       |         |    |         |                   |
| SA                    | Depository  |           |       |         |    |         |                   |
|                       | Receipt     | 501723100 | 20128 | 771106  | SH | DEFINED | 1, 2, 5, 6, 10    |
| LCA VISION INC        | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 501803308 | 46    | 10935   | SH | DEFINED | 1                 |
| LMI AEROSPACE INC     | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 502079106 | 2714  | 156170  | SH | DEFINED | 1, 2              |
| NEWBRIDGE BANCORP     | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 65080T102 | 58    | 13538   | SH | DEFINED | 1                 |
| LSB INDUSTRIES INC    | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 502160104 | 10862 | 351379  | SH | DEFINED | 1, 2, 6, 8        |
| LSI INDUSTRIES INC    | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 50216C108 | 2294  | 322272  | SH | DEFINED | 1, 2              |
| LTC PROPERTIES INC    | Real Estate |           |       |         |    |         |                   |
|                       | Investment  |           |       |         |    |         |                   |
|                       | Trust       | 502175102 | 34293 | 945226  | SH | DEFINED | 1, 2, 3, 5, 6, 8  |
| LA-Z-BOY INC          | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 505336107 | 29716 | 2417870 | SH | DEFINED | 1, 2, 6, 8, 17    |
| TRUEBLUE INC          | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 89785X101 | 16577 | 1070872 | SH | DEFINED | 1, 2, 5, 6, 8     |
| LACLEDE GROUP INC     | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 505597104 | 20907 | 525154  | SH | DEFINED | 1, 2, 5, 6, 8     |
| ENBRIDGE ENERGY       | Limited     |           |       |         |    |         |                   |
| PRTNRS -LP            | Partnership | 29250R106 | 5543  | 180132  | SH | DEFINED | 1                 |
| LAKELAND BANCORP INC  | Common      |           |       |         |    |         |                   |
|                       | equity      |           |       |         |    |         |                   |
|                       | shares      | 511637100 | 4422  | 420246  | SH | DEFINED | 1, 2, 8           |
| LAKELAND FINANCIAL    | Common      |           |       |         |    |         |                   |
| CORP                  | equity      |           |       |         |    |         |                   |

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

|                                |                                    |           |        |         |    |                         |
|--------------------------------|------------------------------------|-----------|--------|---------|----|-------------------------|
| LAKES ENTERTAINMENT<br>INC     | shares<br>Common<br>equity         | 511656100 | 7379   | 275081  | SH | DEFINED 1,2,8           |
| LAMAR ADVERTISING CO<br>-CL A  | shares<br>Common<br>equity         | 51206P109 | 30     | 10600   | SH | DEFINED 1               |
| SNYDERS-LANCE INC              | shares<br>Common<br>equity         | 512815101 | 43745  | 1529719 | SH | DEFINED 1,2,5,6,8,12    |
| LANDEC CORP                    | shares<br>Common<br>equity         | 833551104 | 22512  | 892127  | SH | DEFINED 1,2,6,8         |
| LANDAUER INC                   | shares<br>Common<br>equity         | 514766104 | 3772   | 441119  | SH | DEFINED 1,2             |
| LANDSTAR SYSTEM INC            | shares<br>Common<br>equity         | 51476K103 | 12578  | 219392  | SH | DEFINED 1,2,6,8         |
| LANNETT CO INC                 | shares<br>Common<br>equity         | 515098101 | 57944  | 1120350 | SH | DEFINED 1,2,5,6,8,12    |
| LATTICE SEMICONDUCTOR<br>CORP  | shares<br>Common<br>Stock          | 516012101 | 858    | 202598  | SH | DEFINED 1,2,6           |
| LAYNE CHRISTENSEN CO           | shares<br>Common<br>equity         | 518415104 | 9998   | 2652263 | SH | DEFINED 1,2,6,8         |
| LECROY CORP                    | shares<br>Common<br>equity         | 521050104 | 8151   | 394073  | SH | DEFINED 1,2,6,8         |
| LENNOX INTERNATIONAL<br>INC    | shares<br>Common<br>equity         | 52324W109 | 3563   | 249822  | SH | DEFINED 1,2             |
| LEUCADIA NATIONAL<br>CORP      | shares<br>Common<br>equity         | 526107107 | 100929 | 2164485 | SH | DEFINED 1,2,5,6,8,12,17 |
| LEXICON<br>PHARMACEUTICALS INC | shares<br>Common<br>Stock          | 527288104 | 157480 | 7403139 | SH | DEFINED 1,2,5,6,8,10,12 |
| LEXINGTON REALTY<br>TRUST      | Real Estate<br>Investment<br>Trust | 528872104 | 7184   | 3193989 | SH | DEFINED 1,2,6,8         |
| LIBBEY INC                     | Common<br>Stock                    | 529043101 | 27959  | 3300906 | SH | DEFINED 1,2,3,5,6,8,17  |
| FIRST ACCEPTANCE CORP          | Common<br>equity<br>shares         | 529898108 | 5186   | 337558  | SH | DEFINED 1,2,6,8         |
| LIFEWAY FOODS INC              | Common<br>equity<br>shares         | 318457108 | 15     | 11846   | SH | DEFINED 1               |
| LIFETIME BRANDS INC            | Common<br>equity<br>shares         | 531914109 | 726    | 70328   | SH | DEFINED 1,2             |
| LIFEPOINT HOSPITALS INC        | Common<br>equity<br>shares         | 53222Q103 | 2215   | 177583  | SH | DEFINED 1,2             |
| LIGAND PHARMACEUTICAL<br>INC   | Common<br>equity<br>shares         | 53219L109 | 48524  | 1184080 | SH | DEFINED 1,2,5,6,8,12    |
| LIMONEIRA CO                   | Common<br>equity<br>shares         | 53220K504 | 6144   | 362699  | SH | DEFINED 1,2,6,8         |
| LINCOLN ELECTRIC HLDGS         | Common<br>equity<br>shares         | 532746104 | 1932   | 119069  | SH | DEFINED 1,2             |



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

|                             |                      |           |        |         |    |         |                       |
|-----------------------------|----------------------|-----------|--------|---------|----|---------|-----------------------|
| INC                         | equity shares        | 533900106 | 83823  | 1914191 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| LINDSAY CORP                | Common equity shares | 535555106 | 16579  | 255500  | SH | DEFINED | 1, 2, 5, 6, 8, 17     |
| LIONS GATE ENTERTAINMENT CP | Common equity shares | 535919203 | 22356  | 1516732 | SH | DEFINED | 1, 2, 6, 8            |
| LIONBRIDGE TECHNOLOGIES INC | Common equity shares | 536252109 | 3363   | 1067186 | SH | DEFINED | 1, 2                  |
| LITHIA MOTORS INC -CL A     | Common equity shares | 536797103 | 16402  | 711536  | SH | DEFINED | 1, 2, 6, 8            |
| LITTELFUSE INC              | Common equity shares | 537008104 | 28726  | 504848  | SH | DEFINED | 1, 2, 5, 6, 8         |
| LIVEPERSON INC              | Common Stock         | 538146101 | 19529  | 1024527 | SH | DEFINED | 1, 2, 5, 6, 8         |
| LOJACK CORP                 | Common equity shares | 539451104 | 33     | 11169   | SH | DEFINED | 1                     |
| LODGENET INTERACTIVE CORP   | Common equity shares | 540211109 | 21     | 16589   | SH | DEFINED | 1                     |
| LUBYS INC                   | Common equity shares | 549282101 | 1643   | 245061  | SH | DEFINED | 1, 2                  |
| LUFKIN INDUSTRIES INC       | Common equity shares | 549764108 | 45587  | 839208  | SH | DEFINED | 1, 2, 5, 6, 8         |
| LUMINEX CORP                | Common Stock         | 55027E102 | 19028  | 777034  | SH | DEFINED | 1, 2, 5, 6, 8         |
| LYDALL INC                  | Common equity shares | 550819106 | 4158   | 307544  | SH | DEFINED | 1, 2                  |
| MB FINANCIAL INC/MD         | Common equity shares | 55264U108 | 33518  | 1556236 | SH | DEFINED | 1, 2, 6, 8            |
| MDC HOLDINGS INC            | Common equity shares | 552676108 | 89060  | 2726188 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| MDC PARTNERS INC            | Common Stock         | 552697104 | 4555   | 401564  | SH | DEFINED | 1, 2, 6               |
| MDU RESOURCES GROUP INC     | Common equity shares | 552690109 | 113126 | 5234775 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| ENCORE CAPITAL GROUP INC    | Common equity shares | 292554102 | 11405  | 384800  | SH | DEFINED | 1, 2, 6, 8            |
| MGM RESORTS INTERNATIONAL   | Common equity shares | 552953101 | 64165  | 5749826 | SH | DEFINED | 1, 2, 5, 8, 10, 12, 1 |
| BIOSCRIP INC                | Common Stock         | 09069N108 | 5515   | 741890  | SH | DEFINED | 1, 2, 6, 8            |
| M/I HOMES INC               | Common equity shares | 55305B101 | 6195   | 357691  | SH | DEFINED | 1, 2, 6, 8            |
| MKS INSTRUMENTS INC         | Common equity shares | 55306N104 | 30714  | 1061774 | SH | DEFINED | 1, 2, 5, 6, 8         |
| MSC INDUSTRIAL DIRECT       | Common               |           |        |         |    |         |                       |

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

|                              |                              |           |       |         |    |                         |
|------------------------------|------------------------------|-----------|-------|---------|----|-------------------------|
| -CL A                        | equity shares                | 553530106 | 70719 | 1078730 | SH | DEFINED 1,2,5,6,8,12    |
| MTR GAMING GROUP INC         | Common equity shares         | 553769100 | 1417  | 297739  | SH | DEFINED 1,2             |
| MTS SYSTEMS CORP             | Common equity shares         | 553777103 | 12092 | 313676  | SH | DEFINED 1,2,6,8         |
| MAC-GRAY CORP                | Common equity shares         | 554153106 | 2526  | 179327  | SH | DEFINED 1,2             |
| MACATAWA BANK CORP           | Common equity shares         | 554225102 | 48    | 13822   | SH | DEFINED 1               |
| MACK-CALI REALTY CORP        | Real Estate Investment Trust | 554489104 | 88163 | 3032613 | SH | DEFINED 1,2,3,5,6,8,12  |
| ROVI CORP                    | Common equity shares         | 779376102 | 50660 | 2581802 | SH | DEFINED 1,2,5,6,8,12    |
| MADDEN STEVEN LTD            | Common equity shares         | 556269108 | 26867 | 846204  | SH | DEFINED 1,2,5,6,8       |
| MGE ENERGY INC               | Common equity shares         | 55277P104 | 20905 | 441952  | SH | DEFINED 1,2,6,8,17      |
| MAGELLAN HEALTH SERVICES INC | Common equity shares         | 559079207 | 29983 | 661349  | SH | DEFINED 1,2,5,6,8       |
| MAGELLAN PETROLEUM CORP      | Common equity shares         | 559091301 | 21    | 19023   | SH | DEFINED 1               |
| CENVEO INC                   | Common equity shares         | 15670S105 | 1979  | 1024553 | SH | DEFINED 1,2,5,8         |
| MANITOWOC CO                 | Common equity shares         | 563571108 | 21777 | 1860822 | SH | DEFINED 1,2,5,6,8,10    |
| EQUITY LIFESTYLE PROPERTIES  | Real Estate Investment Trust | 29472R108 | 71364 | 1034679 | SH | DEFINED 1,2,3,5,6,8     |
| MARCUS CORP                  | Common equity shares         | 566330106 | 5968  | 433863  | SH | DEFINED 1,2,8           |
| MARINEMAX INC                | Common equity shares         | 567908108 | 3703  | 389176  | SH | DEFINED 1,2             |
| MARINE PRODUCTS CORP         | Common equity shares         | 568427108 | 983   | 161643  | SH | DEFINED 1,2             |
| MARKEL CORP                  | Common equity shares         | 570535104 | 65608 | 148537  | SH | DEFINED 1,2,5,6,8,12    |
| MARTEN TRANSPORT LTD         | Common equity shares         | 573075108 | 6294  | 296019  | SH | DEFINED 1,2,8           |
| MARTHA STEWART LIVING OMNIMD | Common equity shares         | 573083102 | 1665  | 489195  | SH | DEFINED 1,2,6           |
| MARTIN MARIETTA MATERIALS    | Common equity shares         | 573284106 | 95272 | 1208636 | SH | DEFINED 1,2,5,6,8,10,12 |

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

|                              |                      |           |       |         |    |                               |
|------------------------------|----------------------|-----------|-------|---------|----|-------------------------------|
| MASTEC INC                   | Common equity shares | 576323109 | 15958 | 1060872 | SH | DEFINED 1, 2, 5, 6, 8         |
| MATRIX SERVICE CO            | Common Stock         | 576853105 | 6183  | 545016  | SH | DEFINED 1, 2, 5, 6, 8         |
| MATTHEWS INTL CORP -CL A     | Common equity shares | 577128101 | 26918 | 828744  | SH | DEFINED 1, 2, 5, 6, 8, 12     |
| MATTSON TECHNOLOGY INC       | Common equity shares | 577223100 | 1201  | 686794  | SH | DEFINED 1, 2                  |
| MAXWELL TECHNOLOGIES INC     | Common Stock         | 577767106 | 3294  | 502378  | SH | DEFINED 1, 2, 6, 8            |
| MAXYGEN INC                  | Common Stock         | 577776107 | 3613  | 605545  | SH | DEFINED 1, 2, 6               |
| MAXIMUS INC                  | Common equity shares | 577933104 | 35901 | 693733  | SH | DEFINED 1, 2, 5, 6, 8, 17     |
| MBT FINANCIAL CORP           | Common equity shares | 578877102 | 40    | 14467   | SH | DEFINED 1                     |
| MCCLATCHY CO -CL A           | Common equity shares | 579489105 | 2312  | 1050497 | SH | DEFINED 1, 2, 8               |
| MCDERMOTT INTL INC           | Common equity shares | 580037109 | 38982 | 3499195 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| MCGRATH RENTCORP             | Common equity shares | 580589109 | 11964 | 451372  | SH | DEFINED 1, 2, 6, 8            |
| MCMORAN EXPLORATION CO       | Common equity shares | 582411104 | 39588 | 3124550 | SH | DEFINED 1, 2, 5, 6, 8         |
| MEADOWBROOK INS GROUP INC    | Common equity shares | 58319P108 | 11453 | 1302874 | SH | DEFINED 1, 2, 6, 8            |
| MEASUREMENT SPECIALTIES INC  | Common equity shares | 583421102 | 9331  | 286952  | SH | DEFINED 1, 2, 6, 8            |
| MEDALLION FINANCIAL CORP     | Common equity shares | 583928106 | 3004  | 282989  | SH | DEFINED 1, 2                  |
| MEDICAL ACTION INDUSTRIES    | Common equity shares | 58449L100 | 42    | 12200   | SH | DEFINED 1                     |
| PROASSURANCE CORP            | Common equity shares | 74267C106 | 40487 | 454486  | SH | DEFINED 1, 2, 5, 6, 8         |
| MEDICINES CO                 | Common equity shares | 584688105 | 31921 | 1391433 | SH | DEFINED 1, 2, 5, 6, 8         |
| MEDICIS PHARMACEUT CP -CL A  | Common equity shares | 584690309 | 76478 | 2239486 | SH | DEFINED 1, 2, 5, 6, 8, 12     |
| MEDIFAST INC                 | Common equity shares | 58470H101 | 5476  | 278182  | SH | DEFINED 1, 2, 6, 8            |
| MEDIWARE INFORMATION SYSTEMS | Common equity shares | 584946107 | 573   | 39318   | SH | DEFINED 1, 2                  |
| MEDTOX SCIENTIFIC INC        | Common equity        |           |       |         |    |                               |

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

|                                 |                            |           |       |         |    |                      |
|---------------------------------|----------------------------|-----------|-------|---------|----|----------------------|
| MENS WEARHOUSE INC              | shares<br>Common<br>equity | 584977201 | 3099  | 115013  | SH | DEFINED 1,2          |
| MENTOR GRAPHICS CORP            | shares<br>Common<br>equity | 587118100 | 40069 | 1423909 | SH | DEFINED 1,2,5,6,8    |
| MERCANTILE BANK CORP            | shares<br>Common<br>equity | 587200106 | 45593 | 3038930 | SH | DEFINED 1,2,5,6,8,12 |
| MERCER INTL INC                 | shares<br>Common<br>Stock  | 587376104 | 2012  | 109022  | SH | DEFINED 1,2          |
| MERCHANTS BANCSHARES<br>INC/VT  | Common<br>Stock            | 588056101 | 67    | 11714   | SH | DEFINED 1,8          |
| MERCURY COMPUTER<br>SYSTEMS INC | Common<br>equity<br>shares | 588448100 | 2185  | 79108   | SH | DEFINED 1,2,6,17     |
| MERCURY GENERAL CORP            | Common<br>equity<br>shares | 589378108 | 7394  | 571624  | SH | DEFINED 1,2,6,8      |
| MERIDIAN BIOSCIENCE INC         | Common<br>equity<br>shares | 589400100 | 96446 | 2314540 | SH | DEFINED 1,2,5,6,8,12 |
| MERIT MEDICAL SYSTEMS<br>INC    | Common<br>equity<br>shares | 589584101 | 16336 | 798413  | SH | DEFINED 1,2,6,8      |
| MERGE HEALTHCARE INC            | Common<br>Stock            | 589889104 | 10824 | 783684  | SH | DEFINED 1,2,6,8      |
| MERITAGE HOMES CORP             | Common<br>equity<br>shares | 589499102 | 2508  | 876686  | SH | DEFINED 1,2,6,8      |
| MESA LABORATORIES INC           | Common<br>equity<br>shares | 59001A102 | 19047 | 561179  | SH | DEFINED 1,2,6,8      |
| MET-PRO CORP                    | Common<br>equity<br>shares | 59064R109 | 1562  | 33590   | SH | DEFINED 1,2          |
| SILVER BULL RESOURCES<br>INC    | Common<br>equity<br>shares | 590876306 | 2212  | 239844  | SH | DEFINED 1,2          |
| METHODE ELECTRONICS<br>INC      | Common<br>equity<br>shares | 827458100 | 25    | 56400   | SH | DEFINED 1            |
| POWERSECURE INTL INC            | Common<br>equity<br>shares | 591520200 | 6851  | 804792  | SH | DEFINED 1,2,5,8      |
| METROCORP BANCSHARES<br>INC     | Common<br>equity<br>shares | 73936N105 | 74    | 15100   | SH | DEFINED 1            |
| METROPOLITAN HLTH<br>NTWRKS INC | Common<br>Stock            | 591650106 | 2200  | 206414  | SH | DEFINED 1,2          |
| MICREL INC                      | Common<br>equity<br>shares | 592142103 | 7399  | 772988  | SH | DEFINED 1,2,5,6      |
| MICROVISION INC                 | Common<br>equity<br>shares | 594793101 | 10172 | 1067406 | SH | DEFINED 1,2,5,6,8    |
| MICROSTRATEGY INC               | Common<br>equity<br>shares | 594960304 | 212   | 131659  | SH | DEFINED 1            |
| MICROFINANCIAL INC              | Common<br>equity           | 594972408 | 21585 | 166200  | SH | DEFINED 1,2,5,6,8,17 |

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

|                                |  |           |       |         |    |                      |
|--------------------------------|--|-----------|-------|---------|----|----------------------|
| MICROSEMI CORP                 | shares<br>Common<br>equity                   | 595072109 | 738   | 91100   | SH | DEFINED 1,2          |
| MID-AMERICA APT<br>CMNTYS INC  | shares<br>Real Estate<br>Investment<br>Trust | 595137100 | 36995 | 2000803 | SH | DEFINED 1,2,5,6,8    |
| MIDDLEBY CORP                  | shares<br>Common<br>equity                   | 59522J103 | 74178 | 1087008 | SH | DEFINED 1,2,3,6,8    |
| MIDDLESEX WATER CO             | shares<br>Common<br>equity                   | 596278101 | 38609 | 387582  | SH | DEFINED 1,2,5,6,8    |
| MIDSOUTH BANCORP INC           | shares<br>Common<br>equity                   | 596680108 | 5258  | 276614  | SH | DEFINED 1,2,5,8      |
| MILLER (HERMAN) INC            | shares<br>Common<br>equity                   | 598039105 | 1660  | 117937  | SH | DEFINED 1,2          |
| MILLER INDUSTRIES INC/<br>TN   | shares<br>Common<br>equity                   | 600544100 | 30513 | 1647496 | SH | DEFINED 1,2,5,6,8,12 |
| MILLER ENERGY<br>RESOURCES INC | shares<br>Common<br>equity                   | 600551204 | 3433  | 215421  | SH | DEFINED 1,2          |
| MINE SAFETY APPLIANCES<br>CO   | shares<br>Common<br>equity                   | 600527105 | 2239  | 446996  | SH | DEFINED 1,2          |
| MINERALS TECHNOLOGIES<br>INC   | shares<br>Common<br>equity                   | 602720104 | 36686 | 911834  | SH | DEFINED 1,2,5,6,8,12 |
| MINES MANAGEMENT INC           | shares<br>Common<br>equity                   | 603158106 | 36689 | 575276  | SH | DEFINED 1,2,5,6,8,12 |
| MIPS TECHNOLOGIES INC          | shares<br>Common<br>equity                   | 603432105 | 20    | 14300   | SH | DEFINED 1            |
| MISSION WEST PROPERTIES<br>INC | shares<br>Real Estate<br>Investment<br>Trust | 604567107 | 6316  | 947395  | SH | DEFINED 1,2,6,8      |
| MITCHAM INDUSTRIES INC         | shares<br>Common<br>equity                   | 605203108 | 3019  | 350597  | SH | DEFINED 1,2,5        |
| MITEK SYSTEMS INC              | shares<br>Common<br>Stock                    | 606501104 | 3951  | 232970  | SH | DEFINED 1,2          |
| MOBILE MINI INC                | shares<br>Common<br>equity                   | 606710200 | 48    | 12300   | SH | DEFINED 1            |
| IGO INC                        | shares<br>Common<br>equity                   | 60740F105 | 10574 | 734348  | SH | DEFINED 1,2,5,6,8    |
| MODINE MANUFACTURING<br>CO     | shares<br>Common<br>equity                   | 449593102 | 8     | 20476   | SH | DEFINED 1            |
| MOLEX INC                      | shares<br>Common<br>equity                   | 607828100 | 7094  | 1024046 | SH | DEFINED 1,2,6,8      |
| MONARCH CASINO &<br>RESORT INC | shares<br>Common<br>equity                   | 608554200 | 4069  | 201119  | SH | DEFINED 1,2,5,8,12   |
| MONMOUTH RE<br>INVESTMENT CP   | shares<br>REIT                               | 609027107 | 1935  | 211300  | SH | DEFINED 1,2          |
|                                |  | 609720107 | 8081  | 689652  | SH | DEFINED 1,2,5,6,8    |

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

|                                |                                   |           |        |         |    |                               |
|--------------------------------|-----------------------------------|-----------|--------|---------|----|-------------------------------|
| MONRO MUFFLER BRAKE<br>INC     | Common<br>equity<br>shares        | 610236101 | 27105  | 815489  | SH | DEFINED 1, 2, 5, 6, 8         |
| MOOG INC -CL A                 | Common<br>equity<br>shares        | 615394202 | 41593  | 1005901 | SH | DEFINED 1, 2, 5, 6, 8         |
| DESTINATION MATERNITY<br>CORP  | Common<br>Stock                   | 25065D100 | 5372   | 248676  | SH | DEFINED 1, 2, 5               |
| MOVADO GROUP INC               | Common<br>equity<br>shares        | 624580106 | 8257   | 329789  | SH | DEFINED 1, 2, 8               |
| MUELLER INDUSTRIES             | Common<br>equity<br>shares        | 624756102 | 28052  | 658619  | SH | DEFINED 1, 2, 5, 6, 8         |
| MULTI-COLOR CORP               | Common<br>equity<br>shares        | 625383104 | 4734   | 212867  | SH | DEFINED 1, 2, 6, 8            |
| MULTIMEDIA GAMES<br>HOLDING CO | Common<br>equity<br>shares        | 625453105 | 7895   | 563824  | SH | DEFINED 1, 2, 6               |
| MURPHY OIL CORP                | Common<br>equity<br>shares        | 626717102 | 425509 | 8461322 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| MYERS INDUSTRIES INC           | Common<br>equity<br>shares        | 628464109 | 12836  | 748174  | SH | DEFINED 1, 2, 8               |
| N B T BANCORP INC              | Common<br>equity<br>shares        | 628778102 | 20367  | 943431  | SH | DEFINED 1, 2, 5, 6, 8         |
| NCI BUILDING SYSTEMS<br>INC    | Common<br>equity<br>shares        | 628852204 | 4493   | 415224  | SH | DEFINED 1, 2                  |
| NASB FINANCIAL INC             | Common<br>equity<br>shares        | 628968109 | 946    | 47616   | SH | DEFINED 1, 2                  |
| NL INDUSTRIES                  | Common<br>equity<br>shares        | 629156407 | 2244   | 179918  | SH | DEFINED 1, 2                  |
| NN INC                         | Common<br>equity<br>shares        | 629337106 | 2513   | 246348  | SH | DEFINED 1, 2, 6               |
| NTT DOCOMO INC                 | American<br>Depository<br>Receipt | 62942M201 | 502    | 30110   | SH | DEFINED 1, 2                  |
| NVE CORP                       | Common<br>equity<br>shares        | 629445206 | 4408   | 82009   | SH | DEFINED 1, 2, 8               |
| NACCO INDUSTRIES -CL A         | Common<br>equity<br>shares        | 629579103 | 14893  | 128100  | SH | DEFINED 1, 2, 6, 8            |
| NAM TAI ELECTRONIC             | Common<br>equity<br>shares        | 629865205 | 61     | 10586   | SH | DEFINED 1                     |
| NANOMETRICS INC                | Common<br>Stock                   | 630077105 | 6420   | 417938  | SH | DEFINED 1, 2, 6, 8            |
| NAPCO SECURITY TECH<br>INC     | Common<br>equity<br>shares        | 630402105 | 36     | 12100   | SH | DEFINED 1                     |
| BBCN BANCORP INC               | Common<br>equity<br>shares        | 073295107 | 25178  | 2311895 | SH | DEFINED 1, 2, 6, 8            |
| NASH FINCH CO                  | Common                            |           |        |         |    |                               |

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

|                              |                              |           |         |          |    |                         |
|------------------------------|------------------------------|-----------|---------|----------|----|-------------------------|
| NATHAN`S FAMOUS INC          | equity shares                | 631158102 | 7014    | 326453   | SH | DEFINED 1,2,5,8,17      |
|                              | Common equity shares         |           |         |          |    |                         |
| NATIONAL BANK OF GREECE      | American Depository Receipt  | 632347100 | 946     | 32063    | SH | DEFINED 1,2             |
| NATIONAL BANKSHARES INC VA   | Common equity shares         | 633643606 | 53      | 31066    | SH | DEFINED 1,2             |
| NATIONAL BEVERAGE CORP       | Common equity shares         | 634865109 | 3539    | 117549   | SH | DEFINED 1,2,17          |
| NATIONAL HEALTHCARE CORP     | Common equity shares         | 635017106 | 3025    | 202711   | SH | DEFINED 1,2,6,8         |
| NATIONAL FUEL GAS CO         | Common equity shares         | 635906100 | 9622    | 212737   | SH | DEFINED 1,2,5,6,8,17    |
| NATIONAL HEALTH INVESTORS    | Real Estate Investment Trust | 636180101 | 269749  | 5741897  | SH | DEFINED 1,2,5,6,8,12,18 |
| NIC INC                      | Common equity shares         | 63633D104 | 25944   | 509557   | SH | DEFINED 1,2,3,6,8       |
| FIRST CALIF FINL GROUP INC   | Common equity shares         | 62914B100 | 15129   | 1191130  | SH | DEFINED 1,2,6,8         |
| NATIONAL OILWELL VARCO INC   | Common equity shares         | 319395109 | 1984    | 288521   | SH | DEFINED 1,2             |
| NATIONAL PENN BANCSHARES INC | Common equity shares         | 637071101 | 1146636 | 17793889 | SH | DEFINED 1,2,5,6,8,10,12 |
| NATIONAL PRESTO INDS INC     | Common equity shares         | 637138108 | 43519   | 4547454  | SH | DEFINED 1,2,5,6,8       |
| NATIONAL RESEARCH CORP       | Common equity shares         | 637215104 | 8360    | 119794   | SH | DEFINED 1,2,5,6,8,17    |
| NATIONAL TECHNICAL SYS INC   | Common equity shares         | 637372103 | 1626    | 31059    | SH | DEFINED 1,2             |
| NATIONAL WESTERN LIFE -CL A  | Common equity shares         | 638104109 | 102     | 16211    | SH | DEFINED 1,17            |
| NAVIGATORS GROUP INC         | Common equity shares         | 638522102 | 6035    | 42550    | SH | DEFINED 1,2,8           |
| NATURES SUNSHINE PRODS INC   | Common Stock                 | 638904102 | 10948   | 218746   | SH | DEFINED 1,2,6,8         |
| NAVARRE CORP                 | Common equity shares         | 639027101 | 2526    | 167207   | SH | DEFINED 1,2,6           |
| BPZ RESOURCES INC            | Common Stock                 | 639208107 | 39      | 24656    | SH | DEFINED 1               |
| NAVIGANT CONSULTING INC      | Common equity shares         | 055639108 | 15244   | 6024984  | SH | DEFINED 1,2,5,6,8       |
| NEOGEN CORP                  | Common equity                | 63935N107 | 12886   | 1019218  | SH | DEFINED 1,2,6,8         |

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

|                                    |  |           |        |         |    |                         |
|------------------------------------|--|-----------|--------|---------|----|-------------------------|
| NAVIDEA                            | shares<br>Common                           | 640491106 | 21596  | 467451  | SH | DEFINED 1,2,6,8         |
| BIOPHARMACEUTICALS<br>SPECTRUM     | Stock<br>Common                            | 63937X103 | 5180   | 1392457 | SH | DEFINED 1,2,6           |
| PHARMACEUTICALS INC<br>NETEASE INC | Stock<br>American<br>Depository<br>Receipt | 84763A108 | 41082  | 2640078 | SH | DEFINED 1,2,6,8         |
| 8X8 INC                            | Common<br>equity<br>shares                 | 64110W102 | 12753  | 216690  | SH | DEFINED 1,2             |
| NETSOL TECHNOLOGIES<br>INC         | Common<br>equity<br>shares                 | 282914100 | 4332   | 1031504 | SH | DEFINED 1,2,8           |
| NETSCOUT SYSTEMS INC               | Common<br>equity<br>shares                 | 64115A204 | 10     | 23960   | SH | DEFINED 1               |
| NETWORK EQUIPMENT<br>TECH INC      | Common<br>Stock                            | 64115T104 | 15042  | 696722  | SH | DEFINED 1,2,6,8         |
| NETWORK ENGINES INC                | Common<br>equity<br>shares                 | 641208103 | 27     | 20181   | SH | DEFINED 1               |
| FALCONSTOR SOFTWARE<br>INC         | Common<br>equity<br>shares                 | 64121A107 | 33     | 23619   | SH | DEFINED 1               |
| UNITED ONLINE INC                  | Common<br>equity<br>shares                 | 306137100 | 1420   | 543216  | SH | DEFINED 1,2             |
| NEUROCRINE BIOSCIENCES<br>INC      | Common<br>equity<br>shares                 | 911268100 | 8560   | 2028878 | SH | DEFINED 1,2,6,8         |
| NEVADA GOLD & CASINOS<br>INC       | Common<br>equity<br>shares                 | 64125C109 | 16593  | 2097861 | SH | DEFINED 1,2,6,8         |
| NEW FRONTIER MEDIA INC             | Common<br>equity<br>shares                 | 64126Q206 | 17     | 14982   | SH | DEFINED 1               |
| NEW JERSEY RESOURCES<br>CORP       | Common<br>equity<br>shares                 | 644398109 | 22     | 13539   | SH | DEFINED 1               |
| EINSTEIN NOAH<br>RESTAURANT GRP    | Common<br>equity<br>shares                 | 646025106 | 37701  | 864499  | SH | DEFINED 1,2,5,6,8       |
| NEWFIELD EXPLORATION<br>CO         | Common<br>equity<br>shares                 | 28257U104 | 2045   | 116457  | SH | DEFINED 1,2             |
| NEWPARK RESOURCES                  | Common<br>equity<br>shares                 | 651290108 | 170022 | 5800535 | SH | DEFINED 1,2,5,6,8,10,12 |
| NEWPORT CORP                       | Common<br>equity<br>shares                 | 651718504 | 14734  | 2497657 | SH | DEFINED 1,2,5,6,8       |
| APRICUS BIOSCIENCES INC            | Common<br>equity<br>shares                 | 651824104 | 9213   | 766221  | SH | DEFINED 1,2,6,8         |
| NICE SYSTEMS LTD                   | American<br>Depository<br>Receipt          | 03832V109 | 39     | 11498   | SH | DEFINED 1               |
| NICHOLAS FINANCIAL INC             | Common<br>equity<br>shares                 | 653656108 | 363    | 9925    | SH | DEFINED 1               |
| NOBLE ENERGY INC                   | Common<br>equity<br>shares                 | 65373J209 | 1607   | 125276  | SH | DEFINED 1,2             |



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

|                          |  |           |        |         |    |         |                       |
|--------------------------|--|-----------|--------|---------|----|---------|-----------------------|
| NOKIA CORP               | equity shares                                    | 655044105 | 627598 | 7399272 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12 |
| NORDSON CORP             | American Depository Receipt Common equity shares | 654902204 | 1919   | 926927  | SH | DEFINED | 1, 2                  |
| ONEOK PARTNERS -LP       | Limited Partnership                              | 655663102 | 68745  | 1340351 | SH | DEFINED | 1, 2, 5, 6, 8, 12     |
| NORTHRIM BANCORP INC     | Common equity shares                             | 68268N103 | 7634   | 142035  | SH | DEFINED | 1                     |
| NORTHWEST NATURAL GAS CO | Common equity shares                             | 666762109 | 1765   | 82169   | SH | DEFINED | 1, 2                  |
| NORTHWEST PIPE CO        | Common equity shares                             | 667655104 | 79613  | 1672564 | SH | DEFINED | 1, 2, 5, 6, 8, 17     |
| NOVATEL WIRELESS INC     | Common equity shares                             | 667746101 | 3831   | 157961  | SH | DEFINED | 1, 2, 5, 8            |
|                          | Common equity shares                             | 66987M604 | 149    | 59933   | SH | DEFINED | 1, 2, 5               |

| ISSUER                    | CLASS                       | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS              |
|---------------------------|-----------------------------|-----------|--------|-------------|-------------------|-------------|-----------------------|
| NOVARTIS AG               | American Depository Receipt | 66987V109 | 1745   | 31215       | SH                | DEFINED     | 1, 5, 12              |
| NOVAVAX INC               | Common equity shares        | 670002104 | 2743   | 1757931     | SH                | DEFINED     | 1, 2, 6               |
| NU SKIN ENTERPRISES -CL A | Common equity shares        | 67018T105 | 33178  | 707482      | SH                | DEFINED     | 1, 2, 5, 6, 8         |
| NUMEREX CORP -CL A        | Common equity shares        | 67053A102 | 1146   | 123237      | SH                | DEFINED     | 1, 2                  |
| NUTRACEUTICAL INTL CORP   | Common equity shares        | 67060Y101 | 2653   | 173831      | SH                | DEFINED     | 1, 2                  |
| NUTRISYSTEM INC           | Common equity shares        | 67069D108 | 6483   | 561002      | SH                | DEFINED     | 1, 2, 5, 8            |
| OGE ENERGY CORP           | Common equity shares        | 670837103 | 112553 | 2173256     | SH                | DEFINED     | 1, 2, 5, 6, 8, 12, 18 |
| OM GROUP INC              | Common equity shares        | 670872100 | 14025  | 738031      | SH                | DEFINED     | 1, 2, 5, 6, 8         |
| OSI SYSTEMS INC           | Common Stock                | 671044105 | 25475  | 402102      | SH                | DEFINED     | 1, 2, 6, 8            |
| OYO GEOSPACE CORP         | Common equity shares        | 671074102 | 12597  | 140016      | SH                | DEFINED     | 1, 2, 6, 8, 17        |
| STERLING CONSTRUCTION     | Common                      |           |        |             |                   |             |                       |

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

|                             |                              |           |        |         |    |                         |
|-----------------------------|------------------------------|-----------|--------|---------|----|-------------------------|
| CO INC                      | equity shares                | 859241101 | 2988   | 292717  | SH | DEFINED 1,2,8           |
| OCEANEERING INTERNATIONAL   | Common equity shares         | 675232102 | 121674 | 2542256 | SH | DEFINED 1,2,5,6,8,12,18 |
| OCEANFIRST FINANCIAL CORP   | Common equity shares         | 675234108 | 3877   | 269986  | SH | DEFINED 1,2             |
| INNOSPEC INC                | Common equity shares         | 45768S105 | 14323  | 483679  | SH | DEFINED 1,2,6,8         |
| OCWEN FINANCIAL CORP        | Common equity shares         | 675746309 | 42608  | 2268813 | SH | DEFINED 1,2,6,8         |
| ITERIS INC                  | Common equity shares         | 46564T107 | 15     | 11165   | SH | DEFINED 1               |
| ODYSSEY MARINE EXPLORATION  | Common equity shares         | 676118102 | 3875   | 1036050 | SH | DEFINED 1,2,6           |
| BRISTOW GROUP INC           | Common equity shares         | 110394103 | 35719  | 878402  | SH | DEFINED 1,2,5,6,8       |
| OIL DRI CORP AMERICA        | Common equity shares         | 677864100 | 1854   | 84685   | SH | DEFINED 1,2             |
| OIL STATES INTL INC         | Common equity shares         | 678026105 | 82206  | 1241807 | SH | DEFINED 1,2,5,6,8,12    |
| OLD DOMINION FREIGHT        | Common equity shares         | 679580100 | 46030  | 1063231 | SH | DEFINED 1,2,5,6,8       |
| OLD NATIONAL BANCORP        | Common equity shares         | 680033107 | 40107  | 3339435 | SH | DEFINED 1,2,5,6,8       |
| OLIN CORP                   | Common equity shares         | 680665205 | 131183 | 6279503 | SH | DEFINED 1,2,5,6,8,12    |
| OLYMPIC STEEL INC           | Common equity shares         | 68162K106 | 3982   | 242348  | SH | DEFINED 1,2,5,8         |
| OMEGA HEALTHCARE INVS INC   | Real Estate Investment Trust | 681936100 | 81899  | 3639586 | SH | DEFINED 1,2,3,5,6,8,12  |
| OMEGA PROTEIN CORP          | Common equity shares         | 68210P107 | 2440   | 331531  | SH | DEFINED 1,2             |
| OMNIVISION TECHNOLOGIES INC | Common equity shares         | 682128103 | 14424  | 1079449 | SH | DEFINED 1,2,5,6,8       |
| OMNOVA SOLUTIONS INC        | Common equity shares         | 682129101 | 7955   | 1054754 | SH | DEFINED 1,2,6,8         |
| ON ASSIGNMENT INC           | Common Stock                 | 682159108 | 12877  | 806919  | SH | DEFINED 1,2,6,8         |
| ON SEMICONDUCTOR CORP       | Common equity shares         | 682189105 | 37429  | 5271613 | SH | DEFINED 1,2,5,6,8       |
| ONE LIBERTY PROPERTIES INC  | Real Estate Investment Trust | 682406103 | 3145   | 166976  | SH | DEFINED 1,2             |
| 1-800-FLOWERS.COM           | Common                       |           |        |         |    |                         |

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

|                              |                      |           |        |          |    |                         |
|------------------------------|----------------------|-----------|--------|----------|----|-------------------------|
| ONEOK INC                    | equity shares        | 68243Q106 | 2183   | 625756   | SH | DEFINED 1,2             |
| ONLINE RESOURCES CORP        | Common equity shares | 682680103 | 435606 | 10295514 | SH | DEFINED 1,2,5,6,8,10,12 |
| ONYX PHARMACEUTICALS INC     | Common equity shares | 68273G101 | 40     | 16363    | SH | DEFINED 1               |
| OPEN TEXT CORP               | Common Stock         | 683399109 | 77048  | 1159462  | SH | DEFINED 1,2,5,6,8       |
| UNWIRED PLANET INC           | Common Stock         | 683715106 | 231    | 4639     | SH | DEFINED 1,2             |
| OPNET TECHNOLOGIES INC       | Common equity shares | 91531F103 | 3433   | 1491465  | SH | DEFINED 1,2             |
| OPLINK COMMUNICATIONS INC    | Common equity shares | 683757108 | 7423   | 279042   | SH | DEFINED 1,2,5,6,8       |
| ORASURE TECHNOLOGIES INC     | Common Stock         | 68375Q403 | 6329   | 467771   | SH | DEFINED 1,2,6,8         |
| ORBITAL SCIENCES CORP        | Common Stock         | 68554V108 | 9446   | 840462   | SH | DEFINED 1,2,6,8         |
| MEDIVATION INC               | Common equity shares | 685564106 | 17851  | 1381579  | SH | DEFINED 1,2,6,8         |
| O'REILLY AUTOMOTIVE INC      | Common equity shares | 58501N101 | 58812  | 643456   | SH | DEFINED 1,2,5,6,8,17    |
| ORIENTAL FINANCIAL GROUP INC | Common equity shares | 67103H107 | 413137 | 4931789  | SH | DEFINED 1,2,5,6,8,10,12 |
| OTTER TAIL CORP              | Common equity shares | 68618W100 | 17253  | 1557201  | SH | DEFINED 1,2,6,8         |
| OVERSEAS SHIPHOLDING GROUP   | Common equity shares | 689648103 | 15145  | 662262   | SH | DEFINED 1,2,5,6,8       |
| OWENS & MINOR INC            | Common equity shares | 690368105 | 6013   | 541404   | SH | DEFINED 1,2,5,6,8       |
| OWENS-ILLINOIS INC           | Common equity shares | 690732102 | 63004  | 2056850  | SH | DEFINED 1,2,5,6,8,12    |
| OXFORD INDUSTRIES INC        | Common equity shares | 690768403 | 134293 | 7005239  | SH | DEFINED 1,2,5,6,8,10,12 |
| VIRNETX HOLDING CORP         | Common equity shares | 691497309 | 12619  | 282339   | SH | DEFINED 1,2,6,8         |
| PC CONNECTION INC            | Common equity shares | 92823T108 | 26875  | 762533   | SH | DEFINED 1,2,6,8         |
| PCTEL INC                    | Common equity shares | 69318J100 | 3051   | 287328   | SH | DEFINED 1,2             |
| ACADIA HEALTHCARE CO INC     | Common equity shares | 69325Q105 | 1775   | 274197   | SH | DEFINED 1,2             |
| PICO HOLDINGS INC            | Common Stock         | 00404A109 | 6233   | 355425   | SH | DEFINED 1,2,6           |
|                              | Common Stock         | 693366205 | 9177   | 409609   | SH | DEFINED 1,2,6,8         |

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

|                              |                              |           |        |         |    |                               |
|------------------------------|------------------------------|-----------|--------|---------|----|-------------------------------|
| PLX TECHNOLOGY INC           | Common equity shares         | 693417107 | 5057   | 795861  | SH | DEFINED 1, 2                  |
| ERESEARCHTECHNOLOGY INC      | Common equity shares         | 29481V108 | 8246   | 1032355 | SH | DEFINED 1, 2, 6, 8            |
| PS BUSINESS PARKS            | Real Estate Investment Trust | 69360J107 | 39994  | 590609  | SH | DEFINED 1, 2, 3, 5, 6, 8, 17, |
| PVF CAPITAL CORP             | Common equity shares         | 693654105 | 43     | 21290   | SH | DEFINED 1                     |
| PSS WORLD MEDICAL INC        | Common equity shares         | 69366A100 | 22253  | 1060234 | SH | DEFINED 1, 2, 5, 6, 8         |
| PREMIERE GLOBAL SERVICES INC | Common equity shares         | 740585104 | 8777   | 1045943 | SH | DEFINED 1, 2, 6, 8            |
| PACIFIC CAPITAL BANCORP      | Common equity shares         | 69404P200 | 3341   | 72994   | SH | DEFINED 1, 2                  |
| BANK OF HAWAII CORP          | Common equity shares         | 062540109 | 108135 | 2353363 | SH | DEFINED 1, 2, 5, 6, 8, 12     |
| PACIFIC CONTINENTAL CORP     | Common equity shares         | 69412V108 | 2586   | 291601  | SH | DEFINED 1, 2                  |
| PACIFIC MERCANTILE BANCORP   | Common equity shares         | 694552100 | 847    | 122400  | SH | DEFINED 1, 2                  |
| PACIFIC SUNWEAR CALIF INC    | Common equity shares         | 694873100 | 110    | 60075   | SH | DEFINED 1, 5                  |
| PAIN THERAPEUTICS INC        | Common Stock                 | 69562K100 | 2886   | 614592  | SH | DEFINED 1, 2, 6               |
| PALATIN TECHNOLOGIES INC     | Common equity shares         | 696077403 | 10     | 20020   | SH | DEFINED 1                     |
| PALOMAR MED TECHNOLOGIES INC | Common equity shares         | 697529303 | 3090   | 363823  | SH | DEFINED 1, 2, 6, 8            |
| PARAMOUNT GOLD AND SILVER    | Common equity shares         | 69924P102 | 5006   | 2086511 | SH | DEFINED 1, 2, 6               |
| PANHANDLE OIL & GAS INC      | Common equity shares         | 698477106 | 3521   | 116892  | SH | DEFINED 1, 2                  |
| PANTRY INC                   | Common equity shares         | 698657103 | 6764   | 460296  | SH | DEFINED 1, 2, 5, 6, 8         |
| PAPA JOHNS INTERNATIONAL INC | Common equity shares         | 698813102 | 21302  | 447727  | SH | DEFINED 1, 2, 6, 8            |
| PAREXEL INTERNATIONAL CORP   | Common equity shares         | 699462107 | 32998  | 1168746 | SH | DEFINED 1, 2, 6, 8            |
| PARK ELECTROCHEMICAL CORP    | Common equity shares         | 700416209 | 10807  | 417593  | SH | DEFINED 1, 2, 6, 8            |
| PARK NATIONAL CORP           | Common equity shares         | 700658107 | 24260  | 347743  | SH | DEFINED 1, 2, 5, 6, 8, 17     |

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

|                                 |                                    |           |        |          |    |                         |
|---------------------------------|------------------------------------|-----------|--------|----------|----|-------------------------|
| PARK OHIO HOLDINGS<br>CORP      | Common<br>equity<br>shares         | 700666100 | 2704   | 141866   | SH | DEFINED 1,2             |
| PARKER DRILLING CO              | Common<br>equity<br>shares         | 701081101 | 15041  | 3335265  | SH | DEFINED 1,2,5,6,8       |
| PARKERVISION INC                | Common<br>Stock                    | 701354102 | 2293   | 963332   | SH | DEFINED 1,2             |
| PARKWAY PROPERTIES INC          | Real Estate<br>Investment<br>Trust | 70159Q104 | 8392   | 733620   | SH | DEFINED 1,2,3,6,8       |
| PATRICK INDUSTRIES INC          | Common<br>equity<br>shares         | 703343103 | 843    | 66025    | SH | DEFINED 1,2             |
| PATRIOT NATIONAL<br>BANCORP INC | Common<br>equity<br>shares         | 70336F104 | 40     | 26176    | SH | DEFINED 1,2             |
| PATRIOT TRANSN HOLDING<br>INC   | Common<br>equity<br>shares         | 70337B102 | 2185   | 92803    | SH | DEFINED 1,2,6           |
| COLLECTIVE BRANDS INC           | Common<br>equity<br>shares         | 19421W100 | 48722  | 2274441  | SH | DEFINED 1,2,5,6,8,12    |
| PEAPACK-GLADSTONE<br>FINL CORP  | Common<br>equity<br>shares         | 704699107 | 1761   | 113371   | SH | DEFINED 1,2             |
| MEDNAX INC                      | Common<br>equity<br>shares         | 58502B106 | 80861  | 1179738  | SH | DEFINED 1,2,5,6,8,12    |
| PMFG INC                        | Common<br>Stock                    | 69345P103 | 2599   | 332939   | SH | DEFINED 1,2,6,8         |
| PEET`S COFFEE & TEA INC         | Common<br>equity<br>shares         | 705560100 | 15300  | 254806   | SH | DEFINED 1,2,6,8         |
| PEGASYSTEMS INC                 | Common<br>equity<br>shares         | 705573103 | 9987   | 302805   | SH | DEFINED 1,2,6,8         |
| PENN NATIONAL GAMING<br>INC     | Common<br>equity<br>shares         | 707569109 | 34640  | 776879   | SH | DEFINED 1,2,5,6,8,12,17 |
| PENN VIRGINIA CORP              | Common<br>equity<br>shares         | 707882106 | 7872   | 1072625  | SH | DEFINED 1,2,6,8         |
| PENNS WOODS BANCORP<br>INC      | Common<br>equity<br>shares         | 708430103 | 2276   | 57103    | SH | DEFINED 1,2             |
| METRO BANCORP INC               | Common<br>equity<br>shares         | 59161R101 | 2750   | 228768   | SH | DEFINED 1,2             |
| PENNSYLVANIA RE INVS<br>TRUST   | Real Estate<br>Investment<br>Trust | 709102107 | 26576  | 1774327  | SH | DEFINED 1,2,3,6,8       |
| PEOPLES BANCORP INC/OH          | Common<br>equity<br>shares         | 709789101 | 4409   | 200435   | SH | DEFINED 1,2,8           |
| PEOPLE`S UNITED FINL INC        | Common<br>equity<br>shares         | 712704105 | 199857 | 17214535 | SH | DEFINED 1,2,5,6,8,10,12 |
| RENASANT CORP                   | Common<br>equity<br>shares         | 75970E107 | 7590   | 483143   | SH | DEFINED 1,2,8           |
| PEP BOYS-MANNY MOE &            | Common                             |           |        |          |    |                         |

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

|                               |                             |           |        |         |    |                               |
|-------------------------------|-----------------------------|-----------|--------|---------|----|-------------------------------|
| JACK                          | equity shares               | 713278109 | 18229  | 1841134 | SH | DEFINED 1, 2, 6, 8            |
| BRF--BRASIL FOODS SA          | American Depository Receipt | 10552T107 | 13938  | 917738  | SH | DEFINED 1, 2, 5, 6, 10        |
| PEREGRINE PHARMACEUTICALS INC | Common equity shares        | 713661304 | 29     | 53319   | SH | DEFINED 1, 5                  |
| PERFICIENT INC                | Common equity shares        | 71375U101 | 6703   | 596868  | SH | DEFINED 1, 2, 5, 6, 8         |
| PERFORMANCE TECHNOLOGIES INC  | Common equity shares        | 71376K102 | 31     | 13957   | SH | DEFINED 1                     |
| PERICOM SEMICONDUCTOR CORP    | Common equity shares        | 713831105 | 4969   | 551997  | SH | DEFINED 1, 2, 6, 8            |
| TUTOR PERINI CORP             | Common equity shares        | 901109108 | 8751   | 690478  | SH | DEFINED 1, 2, 5, 6, 8         |
| PERMA-FIX ENVIRONMENTAL SVCS  | Common equity shares        | 714157104 | 40     | 33700   | SH | DEFINED 1                     |
| PERRIGO CO                    | Common equity shares        | 714290103 | 424772 | 3601878 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| TELEKOMUNIKASI INDONESIA      | American Depository Receipt | 715684106 | 5864   | 168423  | SH | DEFINED 1, 2, 6               |
| PERVASIVE SOFTWARE INC        | Common equity shares        | 715710109 | 1160   | 154800  | SH | DEFINED 1, 2                  |
| PETMED EXPRESS INC            | Common equity shares        | 716382106 | 5309   | 436464  | SH | DEFINED 1, 2, 5, 8            |
| PETROCHINA CO LTD             | American Depository Receipt | 71646E100 | 2328   | 18022   | SH | DEFINED 1, 6                  |
| PETROLEO BRASILEIRO SA PETRO  | American Depository Receipt | 71654V101 | 153913 | 8484636 | SH | DEFINED 1, 2, 4, 5, 6, 8, 10, |
| PETROBRAS-PETROLEO BRASILIER  | American Depository Receipt | 71654V408 | 158451 | 8441751 | SH | DEFINED 1, 2, 4, 5, 6, 8, 10, |
| PDC ENERGY INC                | Common equity shares        | 69327R101 | 25773  | 1051124 | SH | DEFINED 1, 2, 5, 6, 8         |
| PHI INC                       | Common equity shares        | 69336T205 | 6669   | 239967  | SH | DEFINED 1, 2, 6, 8            |
| PETROQUEST ENERGY INC         | Common equity shares        | 716748108 | 5421   | 1083098 | SH | DEFINED 1, 2, 6, 8            |
| PHARMACYCLICS INC             | Common Stock                | 716933106 | 74991  | 1373181 | SH | DEFINED 1, 2, 6, 8, 17        |
| PAR PHARMACEUTICAL COS INC    | Common equity shares        | 69888P106 | 44661  | 1235726 | SH | DEFINED 1, 2, 5, 6, 8         |
| ACCELRYX INC                  | Common Stock                | 00430U103 | 8070   | 997548  | SH | DEFINED 1, 2, 6, 8            |
| AQUA AMERICA INC              | Common equity               |           |        |         |    |                               |

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

|                                 |   |           |        |         |    |                         |
|---------------------------------|---|-----------|--------|---------|----|-------------------------|
| PLDT-PHILIPPINE LNG DIST<br>TEL | shares<br>American<br>Depository<br>Receipt | 03836W103 | 79008  | 3165597 | SH | DEFINED 1,2,5,6,8,10,12 |
| PVH CORP                        | Common<br>equity<br>shares                  | 718252604 | 25335  | 398320  | SH | DEFINED 1,2,5,6,18      |
| PHOTOMEDEX INC                  | Common<br>Stock                             | 693656100 | 141170 | 1814762 | SH | DEFINED 1,2,5,6,8,10,12 |
| PHOTRONICS INC                  | Common<br>equity<br>shares                  | 719358301 | 2180   | 179176  | SH | DEFINED 1,2             |
| PIEDMONT NATURAL GAS<br>CO      | Common<br>equity<br>shares                  | 719405102 | 6054   | 992477  | SH | DEFINED 1,2,6,8         |
| PIER 1 IMPORTS INC/DE           | Common<br>equity<br>shares                  | 720186105 | 166339 | 5167310 | SH | DEFINED 1,2,5,6,8       |
| PINNACLE<br>ENTERTAINMENT INC   | Common<br>equity<br>shares                  | 720279108 | 75329  | 4584708 | SH | DEFINED 1,2,6,8         |
| EDELMAN FINANCIAL<br>GROUP INC  | Common<br>equity<br>shares                  | 723456109 | 13219  | 1374143 | SH | DEFINED 1,2,5,6,8       |
| PINNACLE FINL PARTNERS<br>INC   | Common<br>equity<br>shares                  | 27943Q105 | 2748   | 315929  | SH | DEFINED 1,2             |
| AGILYSYS INC                    | Common<br>equity<br>shares                  | 72346Q104 | 19477  | 998298  | SH | DEFINED 1,2,6,8         |
| BRINKS CO                       | Common<br>equity<br>shares                  | 00847J105 | 3197   | 368846  | SH | DEFINED 1,2,6           |
| PIXELWORKS INC                  | Common<br>equity<br>shares                  | 109696104 | 35779  | 1543697 | SH | DEFINED 1,2,5,6,8,12,17 |
| PLAINS ALL AMER PIPELNE<br>-LP  | Limited<br>Partnership                      | 72581M305 | 31     | 13163   | SH | DEFINED 1               |
| PLANAR SYSTEMS INC              | Common<br>equity<br>shares                  | 726503105 | 12887  | 159466  | SH | DEFINED 1               |
| PLANTRONICS INC                 | Common<br>equity<br>shares                  | 726900103 | 26     | 15500   | SH | DEFINED 1               |
| POLARIS INDUSTRIES INC          | Common<br>equity<br>shares                  | 727493108 | 42255  | 1265091 | SH | DEFINED 1,2,5,6,8,12    |
| RALPH LAUREN CORP               | Common<br>equity<br>shares                  | 731068102 | 107803 | 1508142 | SH | DEFINED 1,2,5,6,8,12,17 |
| POLYCOM INC                     | Common<br>equity<br>shares                  | 751212101 | 330986 | 2363275 | SH | DEFINED 1,2,5,6,8,10,12 |
| POLYONE CORP                    | Common<br>equity<br>shares                  | 73172K104 | 40402  | 3840965 | SH | DEFINED 1,2,5,6,8,12    |
| INVENTURE FOODS INC             | Common<br>Stock                             | 73179P106 | 26533  | 1939389 | SH | DEFINED 1,2,5,6,8       |
| POST PROPERTIES INC             | Real Estate<br>Investment<br>Trust          | 461212102 | 1060   | 168185  | SH | DEFINED 1,2             |
| POTASH CORP SASK INC            | Common                                      | 737464107 | 69522  | 1420246 | SH | DEFINED 1,2,3,5,6,8     |

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

|                        |        |           |         |         |    |                               |
|------------------------|--------|-----------|---------|---------|----|-------------------------------|
|                        | equity |           |         |         |    |                               |
|                        | shares | 73755L107 | 11151   | 255226  | SH | DEFINED 2, 5, 17              |
| POTLATCH CORP          | REIT   | 737630103 | 36858   | 1153978 | SH | DEFINED 1, 2, 5, 6, 8, 12     |
| POWELL INDUSTRIES INC  | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 739128106 | 6081    | 162693  | SH | DEFINED 1, 2, 6, 8            |
| POWER INTEGRATIONS INC | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 739276103 | 20998   | 562996  | SH | DEFINED 1, 2, 6, 8            |
| POWERWAVE              | Common |           |         |         |    |                               |
| TECHNOLOGIES INC       | equity |           |         |         |    |                               |
|                        | shares | 739363307 | 17      | 24744   | SH | DEFINED 1                     |
| POZEN INC              | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 73941U102 | 3498    | 560691  | SH | DEFINED 1, 2, 5, 6            |
| PREFORMED LINE         | Common |           |         |         |    |                               |
| PRODUCTS CO            | Stock  | 740444104 | 3255    | 56170   | SH | DEFINED 1, 2                  |
| PRESIDENTIAL LIFE CORP | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 740884101 | 5015    | 509965  | SH | DEFINED 1, 2                  |
| PRESSTEK INC           | Common |           |         |         |    |                               |
|                        | Stock  | 741113104 | 8       | 17624   | SH | DEFINED 1                     |
| PRICELINE.COM INC      | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 741503403 | 1230824 | 1852210 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| PRICESMART INC         | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 741511109 | 29871   | 442416  | SH | DEFINED 1, 2, 6, 8            |
| RADNET INC             | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 750491102 | 50      | 19000   | SH | DEFINED 1                     |
| PRIVATEBANCORP INC     | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 742962103 | 34133   | 2312621 | SH | DEFINED 1, 2, 5, 6, 8         |
| PDI INC                | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 69329V100 | 954     | 115841  | SH | DEFINED 1, 2                  |
| PRGX GLOBAL INC        | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 69357C503 | 2300    | 289111  | SH | DEFINED 1, 2                  |
| PROGENICS              | Common |           |         |         |    |                               |
| PHARMACEUTICAL INC     | Stock  | 743187106 | 5647    | 577083  | SH | DEFINED 1, 2, 6, 8            |
| PROGRESS SOFTWARE      | Common |           |         |         |    |                               |
| CORP                   | equity |           |         |         |    |                               |
|                        | shares | 743312100 | 26735   | 1281270 | SH | DEFINED 1, 2, 5, 6, 8         |
| PROSPERITY BANCSHARES  | Common |           |         |         |    |                               |
| INC                    | Stock  | 743606105 | 119748  | 2849178 | SH | DEFINED 1, 2, 5, 6, 8, 12, 17 |
| PROTECTIVE LIFE CORP   | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 743674103 | 65399   | 2223681 | SH | DEFINED 1, 2, 5, 6, 8, 12, 17 |
| PDL BIOPHARMA INC      | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 69329Y104 | 22744   | 3430858 | SH | DEFINED 1, 2, 6, 8, 17        |
| PROVIDENT NEW YORK     | Common |           |         |         |    |                               |
| BANCORP                | Stock  | 744028101 | 4844    | 638094  | SH | DEFINED 1, 2, 8               |
| PROVIDENT FINANCIAL    | Common |           |         |         |    |                               |
| HOLDINGS               | equity |           |         |         |    |                               |
|                        | shares | 743868101 | 1310    | 113525  | SH | DEFINED 1, 2                  |
| PNM RESOURCES INC      | Common |           |         |         |    |                               |
|                        | equity |           |         |         |    |                               |
|                        | shares | 69349H107 | 52186   | 2670596 | SH | DEFINED 1, 2, 5, 6, 8, 12, 17 |
| ARGAN INC              | Common |           |         |         |    |                               |



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

|                              |                                       |           |        |          |    |                         |
|------------------------------|---------------------------------------|-----------|--------|----------|----|-------------------------|
| QUAKER CHEMICAL CORP         | equity shares<br>Common equity shares | 04010E109 | 1859   | 133109   | SH | DEFINED 1,2             |
| QUALITY SYSTEMS INC          | Common equity shares                  | 747316107 | 12332  | 266840   | SH | DEFINED 1,2,8           |
| QUANEX BUILDING PRODUCTS     | Common equity shares                  | 747582104 | 24578  | 893208   | SH | DEFINED 1,2,5,6,8       |
| QUANTA SERVICES INC          | Common equity shares                  | 747619104 | 28056  | 1568891  | SH | DEFINED 1,2,6,8         |
| QUANTUM CORP                 | Common equity shares                  | 74762E102 | 189269 | 7863548  | SH | DEFINED 1,2,5,6,8,10,12 |
| MEETME INC                   | Common Stock                          | 747906204 | 8568   | 4219777  | SH | DEFINED 1,2,6,8         |
| QUEST SOFTWARE INC           | Common equity shares                  | 585141104 | 394    | 168109   | SH | DEFINED 1,2             |
| QUESTAR CORP                 | Common equity shares                  | 74834T103 | 46245  | 1660455  | SH | DEFINED 1,2,5,6,8,12    |
| QUESTCOR PHARMACEUTICALS INC | Common Stock                          | 748356102 | 254872 | 12218422 | SH | DEFINED 1,2,5,6,8,12    |
| QUICKLOGIC CORP              | Common equity shares                  | 74835Y101 | 87332  | 1640353  | SH | DEFINED 1,2,5,6,8       |
| QUICKSILVER RESOURCES INC    | Common equity shares                  | 74837P108 | 1227   | 488017   | SH | DEFINED 1,2             |
| QUIKSILVER INC               | Common equity shares                  | 74837R104 | 37043  | 6833657  | SH | DEFINED 1,2,5,6,8,10,12 |
| QUIDEL CORP                  | Common Stock                          | 74838C106 | 5874   | 2521174  | SH | DEFINED 1,2,5,6,8       |
| DORMAN PRODUCTS INC          | Common equity shares                  | 74838J101 | 7782   | 496168   | SH | DEFINED 1,2,5,6,8       |
| RAIT FINANCIAL TRUST         | Real Estate Investment Trust          | 258278100 | 9668   | 385452   | SH | DEFINED 1,2,6,8         |
| RLI CORP                     | Common equity shares                  | 749227609 | 3743   | 810306   | SH | DEFINED 1,2,6,8         |
| PREMIER EXHIBITIONS INC      | Common equity shares                  | 749607107 | 142598 | 2090876  | SH | DEFINED 1,2,5,6,8,17    |
| RPC INC                      | Common equity shares                  | 74051E102 | 811    | 300000   | SH | DEFINED 1,2             |
| RPM INTERNATIONAL INC        | Common equity shares                  | 749660106 | 15736  | 1323206  | SH | DEFINED 1,2,6,8         |
| RTI INTL METALS INC          | Common equity shares                  | 749685103 | 264524 | 9725181  | SH | DEFINED 1,2,5,6,8,12    |
| RF MICRO DEVICES INC         | Common equity shares                  | 74973W107 | 32928  | 1454907  | SH | DEFINED 1,2,6,8         |
|                              | equity shares                         | 749941100 | 37149  | 8740069  | SH | DEFINED 1,2,5,6,8,12    |

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

|                              |                              |           |        |         |    |                               |
|------------------------------|------------------------------|-----------|--------|---------|----|-------------------------------|
| ENDOLOGIX INC                | Common Stock                 | 29266S106 | 14304  | 926228  | SH | DEFINED 1, 2, 6, 8            |
| RADIO ONE INC                | Common equity shares         | 75040P405 | 24     | 26403   | SH | DEFINED 1                     |
| RADISYS CORP                 | Common equity shares         | 750459109 | 2806   | 446617  | SH | DEFINED 1, 2, 5               |
| RALCORP HOLDINGS INC         | Common equity shares         | 751028101 | 104073 | 1559448 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| RAMTRON INTERNATIONAL CORP   | Common equity shares         | 751907304 | 53     | 17500   | SH | DEFINED 1                     |
| RANGE RESOURCES CORP         | Common equity shares         | 75281A109 | 438677 | 7090435 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| RAVEN INDUSTRIES INC         | Common equity shares         | 754212108 | 22968  | 330027  | SH | DEFINED 1, 2, 6, 8            |
| RAYMOND JAMES FINANCIAL CORP | Common equity shares         | 754730109 | 83662  | 2443350 | SH | DEFINED 1, 2, 5, 6, 8, 12     |
| EVOLUTION PETROLEUM CORP     | Common equity shares         | 30049A107 | 1903   | 227746  | SH | DEFINED 1, 2                  |
| REALNETWORKS INC             | Common equity shares         | 75605L708 | 3358   | 388473  | SH | DEFINED 1, 2, 6, 8            |
| REALTY INCOME CORP           | Real Estate Investment Trust | 756109104 | 138906 | 3325395 | SH | DEFINED 1, 2, 3, 5, 6, 8, 12  |
| MIDWAY GOLD CORP             | Common equity shares         | 598153104 | 2022   | 1454679 | SH | DEFINED 1, 2, 6               |
| RED HAT INC                  | Common equity shares         | 756577102 | 403344 | 7141384 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| CRAFT BREW ALLIANCE INC      | Common equity shares         | 224122101 | 1081   | 132200  | SH | DEFINED 1, 2                  |
| REDWOOD TRUST INC            | Real Estate Investment Trust | 758075402 | 20287  | 1625587 | SH | DEFINED 1, 2, 5, 6, 8         |
| REGAL-BELOIT CORP            | Common equity shares         | 758750103 | 59956  | 962981  | SH | DEFINED 1, 2, 5, 6, 8, 12     |
| REGENERON PHARMACEUT         | Common Stock                 | 75886F107 | 243447 | 2131413 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12 |
| RTI BIOLOGICS INC            | Common Stock                 | 74975N105 | 4725   | 1256546 | SH | DEFINED 1, 2, 6, 8            |
| RELIANCE STEEL & ALUMINUM CO | Common equity shares         | 759509102 | 105724 | 2093577 | SH | DEFINED 1, 2, 5, 6, 8, 12     |
| REPLIGEN CORP                | Common equity shares         | 759916109 | 1992   | 463598  | SH | DEFINED 1, 2                  |
| RENTECH INC                  | Common equity shares         | 760112102 | 17916  | 8696408 | SH | DEFINED 1, 2, 5, 6, 8         |
| RENTRAK CORP                 | Common equity                |           |        |         |    |                               |

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

|                                 |                            |           |       |          |    |                         |
|---------------------------------|----------------------------|-----------|-------|----------|----|-------------------------|
| REPUBLIC BANCORP INC/<br>KY     | shares<br>Common<br>equity | 760174102 | 3259  | 157934   | SH | DEFINED 1,2,5           |
| REPUBLIC FIRST BANCORP<br>INC   | shares<br>Common<br>equity | 760281204 | 4537  | 203972   | SH | DEFINED 1,2,6,8         |
| RESEARCH FRONTIERS INC          | shares<br>Common<br>equity | 760416107 | 29    | 13749    | SH | DEFINED 1               |
| RESEARCH IN MOTION LTD          | shares<br>Common<br>Stock  | 760911107 | 42    | 13270    | SH | DEFINED 1               |
| RESMED INC                      | shares<br>Common<br>equity | 760975102 | 1005  | 135963   | SH | DEFINED 1,2,5,8         |
| RESOURCE AMERICA INC            | shares<br>Common<br>equity | 761152107 | 99790 | 3198333  | SH | DEFINED 1,2,5,6,8,12    |
| RESOURCES CONNECTION<br>INC     | shares<br>Common<br>equity | 761195205 | 912   | 142801   | SH | DEFINED 1,2             |
| REX AMERICAN<br>RESOURCES CORP  | shares<br>Common<br>equity | 761220105 | 14209 | 1155142  | SH | DEFINED 1,2,5,6,8       |
| RICHARDSON<br>ELECTRONICS LTD   | shares<br>Common<br>Stock  | 761624105 | 4677  | 239420   | SH | DEFINED 1,2             |
| RIGEL PHARMACEUTICALS<br>INC    | shares<br>Common<br>Stock  | 763165107 | 3109  | 252062   | SH | DEFINED 1,2,6           |
| RITCHIE BROS<br>AUCTIONEERS INC | shares<br>Common<br>equity | 766559603 | 15021 | 1615004  | SH | DEFINED 1,2,5,6,8       |
| RITE AID CORP                   | shares<br>Common<br>equity | 767744105 | 281   | 13200    | SH | DEFINED 1               |
| RIVERVIEW BANCORP INC           | shares<br>Common<br>equity | 767754104 | 30920 | 22088599 | SH | DEFINED 1,2,5,6,8,12,17 |
| ROBBINS & MYERS INC             | shares<br>Common<br>equity | 769397100 | 16    | 12835    | SH | DEFINED 1               |
| ROCHESTER MEDICAL<br>CORP       | shares<br>Common<br>equity | 770196103 | 36400 | 870460   | SH | DEFINED 1,2,5,6,8       |
| ROCK-TENN CO                    | shares<br>Common<br>equity | 771497104 | 1345  | 125087   | SH | DEFINED 1,2             |
| ROCKWELL MEDICAL INC            | shares<br>Common<br>equity | 772739207 | 98375 | 1803413  | SH | DEFINED 1,2,5,6,8,10,12 |
| ROFIN SINAR<br>TECHNOLOGIES INC | shares<br>Common<br>equity | 774374102 | 2666  | 286061   | SH | DEFINED 1,2             |
| ROGERS<br>COMMUNICATIONS -CL B  | shares<br>Common<br>equity | 775043102 | 10716 | 565932   | SH | DEFINED 1,2,5,6,8       |
| ROGERS CORP                     | shares<br>Common<br>equity | 775109200 | 679   | 18769    | SH | DEFINED 1,2             |
| ROLLINS INC                     | shares<br>Common<br>equity | 775133101 | 12231 | 308809   | SH | DEFINED 1,2,6,8         |
| SUREWEST                        | shares<br>Common           | 775711104 | 29843 | 1334119  | SH | DEFINED 1,2,5,6,8,12    |

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

|  |                                     |           |        |         |    |                         |
|--|-------------------------------------|-----------|--------|---------|----|-------------------------|
| COMMUNICATIONS<br>ROYAL BANK OF CANADA | Stock<br>Common<br>equity<br>shares | 868733106 | 4696   | 222811  | SH | DEFINED 1,2             |
| ROYAL GOLD INC                         | Common<br>equity<br>shares          | 780087102 | 493    | 9637    | SH | DEFINED 1               |
| HARRIS TEETER<br>SUPERMARKETS          | Common<br>equity<br>shares          | 780287108 | 127512 | 1626467 | SH | DEFINED 1,2,5,6,8,12    |
| RUDOLPH TECHNOLOGIES<br>INC            | Common<br>equity<br>shares          | 414585109 | 66529  | 1622959 | SH | DEFINED 1,2,5,6,8,12    |
| KID BRANDS INC                         | Common<br>equity<br>shares          | 781270103 | 7373   | 845808  | SH | DEFINED 1,2             |
| S & T BANCORP INC                      | Common<br>equity<br>shares          | 49375T100 | 36     | 17747   | SH | DEFINED 1               |
| NEONODE INC                            | Common<br>Stock                     | 783859101 | 13857  | 750236  | SH | DEFINED 1,2,5,6,8       |
| SBA COMMUNICATIONS<br>CORP             | Common<br>equity<br>shares          | 64051M402 | 1798   | 292300  | SH | DEFINED 1,2             |
| IDENTIVE GROUP INC                     | Common<br>equity<br>shares          | 78388J106 | 121745 | 2134005 | SH | DEFINED 1,2,5,6,8,10,12 |
| POOL CORP                              | Common<br>equity<br>shares          | 45170X106 | 25     | 26565   | SH | DEFINED 1               |
|  | Common<br>equity<br>shares          | 73278L105 | 43979  | 1087013 | SH | DEFINED 1,2,5,6,8       |

| ISSUER                         | CLASS                      | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION         | MANAGERS |
|--------------------------------|----------------------------|-----------|-------|----------------|------------|--------------|-------------------------|----------|
| SJW CORP                       | Common<br>equity<br>shares | 784305104 | 6020  | 250799         | SH         |              | DEFINED 1,2,8           |          |
| SRS LABS INC                   | Common<br>equity<br>shares | 78464M106 | 1670  | 185365         | SH         |              | DEFINED 1,2             |          |
| SABA SOFTWARE INC              | Common<br>equity<br>shares | 784932600 | 4424  | 476653         | SH         |              | DEFINED 1,2,5           |          |
| S Y BANCORP INC                | Common<br>equity<br>shares | 785060104 | 4969  | 207326         | SH         |              | DEFINED 1,2,8,17        |          |
| SMITH & WESSON<br>HOLDING CORP | Common<br>equity<br>shares | 831756101 | 10787 | 1298952        | SH         |              | DEFINED 1,2,5,6,8       |          |
| SAFEGUARD<br>SCIENTIFICS INC   | Common<br>equity<br>shares | 786449207 | 5609  | 362272         | SH         |              | DEFINED 1,2,5,6,8       |          |
| SM ENERGY CO                   | Common<br>equity<br>shares | 78454L100 | 80793 | 1645077        | SH         |              | DEFINED 1,2,5,6,8,12,18 |          |
| SALEM                          | Common                     |           |       |                |            |              |                         |          |

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

|                                 |                                    |           |        |         |    |                            |
|---------------------------------|------------------------------------|-----------|--------|---------|----|----------------------------|
| COMMUNICATIONS<br>CORP          | equity<br>shares                   | 794093104 | 664    | 121258  | SH | DEFINED 1,2                |
| GASCO ENERGY INC                | Common<br>equity<br>shares         | 367220100 | 15     | 85700   | SH | DEFINED 1                  |
| SANDERSON FARMS<br>INC          | Common<br>equity<br>shares         | 800013104 | 20348  | 444126  | SH | DEFINED 1,2,6,8            |
| SANDY SPRING<br>BANCORP INC     | Common<br>equity<br>shares         | 800363103 | 7750   | 430425  | SH | DEFINED 1,2,6,8            |
| SANFILIPPO JOHN<br>B&SON        | Common<br>equity<br>shares         | 800422107 | 1923   | 107683  | SH | DEFINED 1,2                |
| SANGAMO<br>BIOSCIENCES INC      | Common<br>equity<br>shares         | 800677106 | 4845   | 877242  | SH | DEFINED 1,2,6,8            |
| SAPIENT CORP                    | Common<br>equity<br>shares         | 803062108 | 21741  | 2158921 | SH | DEFINED 1,2,5,6,8          |
| SAPPI LTD                       | American<br>Depository<br>Receipt  | 803069202 | 128    | 40156   | SH | DEFINED 1,6                |
| SASOL LTD                       | American<br>Depository<br>Receipt  | 803866300 | 10722  | 252590  | SH | DEFINED 1,6                |
| SATCON TECHNOLOGY<br>CORP       | Common<br>equity<br>shares         | 803893106 | 17     | 74033   | SH | DEFINED 1                  |
| SAUER-DANFOSS INC               | Common<br>equity<br>shares         | 804137107 | 9123   | 261203  | SH | DEFINED 1,2,6,8            |
| SAUL CENTERS INC                | Real Estate<br>Investment<br>Trust | 804395101 | 11392  | 265687  | SH | DEFINED 1,2,3,5,8          |
| SCANSOURCE INC                  | Common<br>equity<br>shares         | 806037107 | 16115  | 525956  | SH | DEFINED 1,2,6,8            |
| NUANCE<br>COMMUNICATIONS<br>INC | Common<br>equity<br>shares         | 67020Y100 | 96845  | 4065796 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SCHAWK INC -CL A                | Common<br>equity<br>shares         | 806373106 | 3376   | 265949  | SH | DEFINED 1,2,8              |
| SCHEIN (HENRY) INC              | Common<br>equity<br>shares         | 806407102 | 202103 | 2574937 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SIRONA DENTAL<br>SYSTEMS INC    | Common<br>equity<br>shares         | 82966C103 | 31543  | 700591  | SH | DEFINED 1,2,5,6,8          |
| SCHNITZER STEEL<br>INDS -CL A   | Common<br>equity<br>shares         | 806882106 | 39467  | 1408435 | SH | DEFINED 1,2,5,6,8          |
| SCHOLASTIC CORP                 | Common<br>equity<br>shares         | 807066105 | 24413  | 867061  | SH | DEFINED 1,2,5,6,8,12       |
| SCHOOL SPECIALTY<br>INC         | Common<br>equity<br>shares         | 807863105 | 49     | 15049   | SH | DEFINED 1                  |
| SCHULMAN (A.) INC               | Common<br>equity<br>shares         | 808194104 | 14126  | 711579  | SH | DEFINED 1,2,6,8            |

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

|                                    |                                    |           |        |         |    |                         |
|------------------------------------|------------------------------------|-----------|--------|---------|----|-------------------------|
| SCHWEITZER-<br>MAUDUIT INTL INC    | Common<br>equity<br>shares         | 808541106 | 19149  | 281024  | SH | DEFINED 1,2,6           |
| SCICLONE<br>PHARMACEUTICALS<br>INC | Common<br>Stock                    | 80862K104 | 6484   | 925217  | SH | DEFINED 1,2,6           |
| SCOTTS MIRACLE-GRO<br>CO           | Common<br>equity<br>shares         | 810186106 | 41894  | 1018911 | SH | DEFINED 1,2,5,6,8,12    |
| SEABOARD CORP                      | Common<br>equity<br>shares         | 811543107 | 12160  | 5701    | SH | DEFINED 1,2,6,8         |
| SEACHANGE<br>INTERNATIONAL INC     | Common<br>Stock                    | 811699107 | 4073   | 494904  | SH | DEFINED 1,2,5,6         |
| SEACOAST BANKING<br>CORP/FL        | Common<br>equity<br>shares         | 811707306 | 1502   | 993729  | SH | DEFINED 1,2             |
| SEACOR HOLDINGS<br>INC             | Common<br>equity<br>shares         | 811904101 | 34873  | 390130  | SH | DEFINED 1,2,5,6,8,17    |
| SELECT COMFORT<br>CORP             | Common<br>equity<br>shares         | 81616X103 | 60354  | 2885059 | SH | DEFINED 1,2,6,8         |
| SELECTIVE INS GROUP<br>INC         | Common<br>equity<br>shares         | 816300107 | 21336  | 1225644 | SH | DEFINED 1,2,5,6,8       |
| SEMTECH CORP                       | Common<br>equity<br>shares         | 816850101 | 50993  | 2096862 | SH | DEFINED 1,2,5,6,8,12    |
| SENECA FOODS CORP                  | Common<br>Stock                    | 817070501 | 4436   | 164956  | SH | DEFINED 1,2             |
| SENESCO<br>TECHNOLOGIES INC        | Common<br>equity<br>shares         | 817208408 | 7      | 33100   | SH | DEFINED 1               |
| SENIOR HOUSING<br>PPTYS TRUST      | Real Estate<br>Investment<br>Trust | 81721M109 | 138913 | 6223820 | SH | DEFINED 1,2,3,5,6,8,12  |
| SENSIENT<br>TECHNOLOGIES<br>CORP   | Common<br>equity<br>shares         | 81725T100 | 57267  | 1559199 | SH | DEFINED 1,2,5,6,8,12,17 |
| SEQUENOM INC                       | Common<br>Stock                    | 817337405 | 8141   | 2005507 | SH | DEFINED 1,2,6,8         |
| SERVICE CORP<br>INTERNATIONAL      | Common<br>equity<br>shares         | 817565104 | 69037  | 5581084 | SH | DEFINED 1,2,5,6,8,12    |
| SHAW GROUP INC                     | Common<br>equity<br>shares         | 820280105 | 108072 | 3957390 | SH | DEFINED 1,2,5,6,8,12,19 |
| SHENANDOAH<br>TELECOMMUN CO        | Common<br>equity<br>shares         | 82312B106 | 5600   | 411314  | SH | DEFINED 1,2,8           |
| SHILOH INDUSTRIES<br>INC           | Common<br>equity<br>shares         | 824543102 | 850    | 73669   | SH | DEFINED 1,2,6           |
| SHOE CARNIVAL INC                  | Common<br>equity<br>shares         | 824889109 | 5398   | 251232  | SH | DEFINED 1,2,5,8         |
| SHUFFLE MASTER INC                 | Common<br>equity<br>shares         | 825549108 | 15326  | 1110525 | SH | DEFINED 1,2,6,8         |
| NV ENERGY INC                      | Common<br>equity                   |           |        |         |    |                         |

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

|                                 |                                   |           |        |         |    |         |                     |
|---------------------------------|-----------------------------------|-----------|--------|---------|----|---------|---------------------|
| SIFCO INDUSTRIES                | shares<br>Common<br>equity        | 67073Y106 | 96128  | 5468083 | SH | DEFINED | 1,2,5,6,8,12        |
| SIGMA DESIGNS INC               | shares<br>Common<br>Stock         | 826546103 | 618    | 26900   | SH | DEFINED | 1,2                 |
| SIGA TECHNOLOGIES<br>INC        | Common<br>Stock                   | 826565103 | 4003   | 627740  | SH | DEFINED | 1,2,5,6,8           |
| SILICON<br>LABORATORIES INC     | Common<br>equity<br>shares        | 826917106 | 1844   | 642827  | SH | DEFINED | 1,2,6,8             |
| SILGAN HOLDINGS INC             | Common<br>equity<br>shares        | 826919102 | 39112  | 1031919 | SH | DEFINED | 1,2,5,6,8,12        |
| SILICON IMAGE INC               | Common<br>equity<br>shares        | 827048109 | 44043  | 1031644 | SH | DEFINED | 1,2,5,6,8,12        |
| SVB FINANCIAL<br>GROUP          | Common<br>equity<br>shares        | 82705T102 | 6260   | 1511769 | SH | DEFINED | 1,2,6,8             |
| SILICONWARE<br>PRECISION INDS   | American<br>Depository<br>Receipt | 78486Q101 | 117504 | 2001134 | SH | DEFINED | 1,2,5,6,8,12,17     |
| SIMMONS FIRST NATL<br>CP -CL A  | Common<br>equity<br>shares        | 827084864 | 4015   | 773244  | SH | DEFINED | 1,2,4,5,6,8         |
| STEC INC                        | Common<br>equity<br>shares        | 828730200 | 7832   | 336878  | SH | DEFINED | 1,2,6,8,17          |
| SIMPSON<br>MANUFACTURING<br>INC | Common<br>equity<br>shares        | 784774101 | 5497   | 705178  | SH | DEFINED | 1,2,5,6,8           |
| SINCLAIR BROADCAST<br>GP -CL A  | Common<br>equity<br>shares        | 829073105 | 42441  | 1438123 | SH | DEFINED | 1,2,5,6,8           |
| SINOPEC SHANGHAI<br>PETROCHEM   | American<br>Depository<br>Receipt | 829226109 | 9769   | 1077990 | SH | DEFINED | 1,2,6,8             |
| SKECHERS U S A INC              | Common<br>equity<br>shares        | 82935M109 | 319    | 11232   | SH | DEFINED | 1,6                 |
| SKYWEST INC                     | Common<br>equity<br>shares        | 830566105 | 14736  | 723475  | SH | DEFINED | 1,2,6,8             |
| SMITH (A O) CORP                | Common<br>equity<br>shares        | 830879102 | 6956   | 1065068 | SH | DEFINED | 1,2,5,6,8,17        |
| SMITH MICRO<br>SOFTWARE INC     | Common<br>equity<br>shares        | 831865209 | 80765  | 1651916 | SH | DEFINED | 1,2,5,6,8,17        |
| SMITHFIELD FOODS<br>INC         | Common<br>equity<br>shares        | 832154108 | 50     | 27498   | SH | DEFINED | 1,2                 |
| SMUCKER (JM) CO                 | Common<br>equity<br>shares        | 832248108 | 103596 | 4789380 | SH | DEFINED | 1,2,5,6,8,12        |
| SOC QUIMICA Y<br>MINERA DE CHI  | American<br>Depository<br>Receipt | 832696405 | 336861 | 4460404 | SH | DEFINED | 1,2,5,6,8,10,12,17, |
| SOHU.COM INC                    | Common<br>equity<br>shares        | 833635105 | 37599  | 675394  | SH | DEFINED | 1,2,5,6             |
|                                 | shares                            | 83408W103 | 2685   | 60164   | SH | DEFINED | 1,2                 |

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

|   |                                    |           |        |          |    |                            |
|---|------------------------------------|-----------|--------|----------|----|----------------------------|
| SOLITARIO<br>EXPLORATION &<br>RLTY        | Common<br>equity<br>shares         | 8342EP107 | 19     | 14685    | SH | DEFINED 1                  |
| SONIC CORP                                | Common<br>equity<br>shares         | 835451105 | 12609  | 1258416  | SH | DEFINED 1,2,5,6,8          |
| SONIC AUTOMOTIVE<br>INC -CL A             | Common<br>equity<br>shares         | 83545G102 | 17864  | 1306941  | SH | DEFINED 1,2,5,6,8          |
| SONOCO PRODUCTS<br>CO                     | Common<br>equity<br>shares         | 835495102 | 209971 | 6964365  | SH | DEFINED 1,2,5,6,8,12       |
| ONCOGENEX<br>PHARMACEUTICALS<br>SOTHEBY'S | Common<br>Stock                    | 68230A106 | 2897   | 215572   | SH | DEFINED 1,2                |
| SONUS NETWORKS INC                        | Common<br>equity<br>shares         | 835898107 | 68986  | 2067957  | SH | DEFINED 1,2,5,6,8,12       |
| BANCTRUST<br>FINANCIAL GRP INC            | Common<br>equity<br>shares         | 835916107 | 8574   | 3989184  | SH | DEFINED 1,2,5,6,8          |
| SOUTH JERSEY<br>INDUSTRIES INC            | Common<br>equity<br>shares         | 05978R107 | 56     | 18848    | SH | DEFINED 1                  |
| PIONEER DRILLING CO                       | Common<br>Stock                    | 838518108 | 34293  | 672860   | SH | DEFINED 1,2,6,8,17         |
| SOUTHERN CMNTY<br>FINL CORP               | Common<br>equity<br>shares         | 723655106 | 13166  | 1651678  | SH | DEFINED 1,2,5,6,8          |
| SOUTHERN COPPER<br>CORP                   | Common<br>equity<br>shares         | 842632101 | 49     | 15900    | SH | DEFINED 1                  |
| SOUTHSIDE<br>BANCSHARES INC               | Common<br>equity<br>shares         | 84265V105 | 193695 | 6147057  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SOUTHWEST BANCORP<br>INC                  | Common<br>equity<br>shares         | 84470P109 | 6782   | 301622   | SH | DEFINED 1,2,8              |
| SOUTHWEST GAS CORP                        | Common<br>equity<br>shares         | 844767103 | 3417   | 362830   | SH | DEFINED 1,2                |
| SWS GROUP INC                             | Common<br>equity<br>shares         | 844895102 | 49527  | 1134666  | SH | DEFINED 1,2,5,6,8          |
| SOUTHWESTERN<br>ENERGY CO                 | Common<br>equity<br>shares         | 78503N107 | 3778   | 708174   | SH | DEFINED 1,2,8              |
| SOVRAN SELF<br>STORAGE INC                | Real Estate<br>Investment<br>Trust | 845467109 | 464170 | 14536797 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SPARTAN MOTORS INC                        | Common<br>equity<br>shares         | 84610H108 | 44129  | 881072   | SH | DEFINED 1,2,3,5,6,8        |
| SPARTAN STORES INC                        | Common<br>equity<br>shares         | 846819100 | 3325   | 634435   | SH | DEFINED 1,2,8              |
| SPECTRANETICS CORP                        | Common<br>Stock                    | 846822104 | 8148   | 449267   | SH | DEFINED 1,2,8              |
| SPEEDWAY<br>MOTORSPORTS INC               | Common<br>equity                   | 84760C107 | 7380   | 645851   | SH | DEFINED 1,2                |



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

|                                    |                            |           |        |          |    |                            |
|------------------------------------|----------------------------|-----------|--------|----------|----|----------------------------|
| STAAR SURGICAL CO                  | shares<br>Common<br>equity | 847788106 | 3910   | 231365   | SH | DEFINED 1,2,8,17           |
| STAMPS.COM INC                     | shares<br>Common<br>Stock  | 852312305 | 4687   | 603030   | SH | DEFINED 1,2,6              |
| STANDARD<br>MICROSYSTEMS<br>CORP   | Common<br>equity<br>shares | 852857200 | 6139   | 248925   | SH | DEFINED 1,2,6              |
| STANDARD MOTOR<br>PRODS            | Common<br>equity<br>shares | 853626109 | 17404  | 471761   | SH | DEFINED 1,2,6,8            |
| STANDARD PACIFIC<br>CORP           | Common<br>equity<br>shares | 853666105 | 6264   | 444857   | SH | DEFINED 1,2,6,8            |
| STANDARD REGISTER<br>CO            | Common<br>equity<br>shares | 85375C101 | 62784  | 10142738 | SH | DEFINED 1,2,6,8            |
| STANDEX<br>INTERNATIONAL<br>CORP   | Common<br>equity<br>shares | 853887107 | 6      | 10386    | SH | DEFINED 1                  |
| STAR SCIENTIFIC INC                | Common<br>equity<br>shares | 854231107 | 10760  | 252720   | SH | DEFINED 1,2,8              |
| STATE AUTO<br>FINANCIAL CORP       | Common<br>equity<br>shares | 85517P101 | 9320   | 2043817  | SH | DEFINED 1,2,6              |
| ELEPHANT TALK<br>COMM INC          | Common<br>Stock            | 855707105 | 3604   | 256645   | SH | DEFINED 1,2,8              |
| STEEL DYNAMICS INC                 | Common<br>equity<br>shares | 286202205 | 105    | 62800    | SH | DEFINED 1                  |
| STEELCASE INC                      | Common<br>equity<br>shares | 858119100 | 84010  | 7149535  | SH | DEFINED 1,2,5,6,8,10,12    |
| STEIN MART INC                     | Common<br>equity<br>shares | 858155203 | 13270  | 1469099  | SH | DEFINED 1,2,5,6,8          |
| STEINWAY MUSICAL<br>INSTRS INC     | Common<br>equity<br>shares | 858375108 | 4456   | 560371   | SH | DEFINED 1,2,8              |
| STEPAN CO                          | Common<br>equity<br>shares | 858495104 | 2943   | 120065   | SH | DEFINED 1,2                |
| STERICYCLE INC                     | Common<br>equity<br>shares | 858586100 | 16000  | 169889   | SH | DEFINED 1,2,5,6,8          |
| STERIS CORP                        | Common<br>equity<br>shares | 858912108 | 296636 | 3235734  | SH | DEFINED 1,2,5,6,8,10,12,18 |
| STERLING BANCORP/<br>NY            | Common<br>equity<br>shares | 859152100 | 52643  | 1678178  | SH | DEFINED 1,2,5,6,8,12       |
| STERLING FINANCIAL<br>CORP/WA      | Common<br>Stock            | 859158107 | 5839   | 584931   | SH | DEFINED 1,2,8              |
| STEWART<br>ENTERPRISES -CL A       | Common<br>equity<br>shares | 859319303 | 13657  | 723069   | SH | DEFINED 1,2,6,8            |
| STEWART<br>INFORMATION<br>SERVICES | Common<br>equity<br>shares | 860370105 | 12178  | 1705455  | SH | DEFINED 1,2,5,6,8          |
| STIFEL FINANCIAL                   | Common<br>equity<br>shares | 860372101 | 5867   | 382178   | SH | DEFINED 1,2,8              |

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

|                              |                                     |           |       |         |    |                             |
|------------------------------|-------------------------------------|-----------|-------|---------|----|-----------------------------|
| CORP                         | equity shares                       | 860630102 | 36472 | 1180510 | SH | DEFINED 1,2,6,8             |
| STILLWATER MINING CO         | Common equity shares                | 86074Q102 | 41293 | 4835500 | SH | DEFINED 1,2,5,6,8           |
| STONE ENERGY CORP            | Common equity shares                | 861642106 | 39610 | 1563234 | SH | DEFINED 1,2,5,6,8           |
| STONERIDGE INC               | Common equity shares                | 86183P102 | 2756  | 404888  | SH | DEFINED 1,2,6               |
| STRATASYS INC                | Common equity shares                | 862685104 | 20986 | 423535  | SH | DEFINED 1,2,5,6,8           |
| STRAYER EDUCATION INC        | Common equity shares                | 863236105 | 42774 | 392352  | SH | DEFINED 1,2,5,6,8,12        |
| STURM RUGER & CO INC         | Common equity shares                | 864159108 | 15228 | 379360  | SH | DEFINED 1,2,6,8             |
| SUBURBAN PROPANE PRTNRS -LP  | Composition of more than 1 security | 864482104 | 1890  | 45790   | SH | DEFINED 1                   |
| SUFFOLK BANCORP              | Common equity shares                | 864739107 | 2606  | 201023  | SH | DEFINED 1,2                 |
| SUN BANCORP INC/NJ           | Common equity shares                | 86663B102 | 1492  | 551446  | SH | DEFINED 1,2,8               |
| SUN COMMUNITIES INC          | Real Estate Investment Trust        | 866674104 | 33776 | 763368  | SH | DEFINED 1,2,3,5,6,8         |
| SUN HYDRAULICS CORP          | Common equity shares                | 866942105 | 8634  | 355529  | SH | DEFINED 1,2,6,8             |
| SUNRISE SENIOR LIVING INC    | Common equity shares                | 86768K106 | 7411  | 1016960 | SH | DEFINED 1,2,6,8             |
| SUPERCONDUCTOR TECHNOLOGIES  | Common equity shares                | 867931305 | 9     | 15480   | SH | DEFINED 1                   |
| ASTEX PHARMACEUTICALS INC    | Common Stock                        | 04624B103 | 3083  | 1475427 | SH | DEFINED 1,2                 |
| SUPERIOR ENERGY SERVICES INC | Common equity shares                | 868157108 | 90853 | 4491379 | SH | DEFINED 1,2,5,6,8,10,12,17, |
| SUPERIOR INDUSTRIES INTL     | Common equity shares                | 868168105 | 8047  | 491510  | SH | DEFINED 1,2,6,8             |
| SUPERTEX INC                 | Common equity shares                | 868532102 | 3764  | 199638  | SH | DEFINED 1,2,8               |
| SUPPORT.COM INC              | Common equity shares                | 86858W101 | 2538  | 795417  | SH | DEFINED 1,2                 |
| SURMODICS INC                | Common equity shares                | 868873100 | 5641  | 325954  | SH | DEFINED 1,2,6,8             |
| SUSQUEHANNA BANCSHARES INC   | Common equity shares                | 869099101 | 67775 | 6579819 | SH | DEFINED 1,2,5,6,8           |

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

|                            |                              |           |        |         |    |                         |
|----------------------------|------------------------------|-----------|--------|---------|----|-------------------------|
| SWIFT ENERGY CO            | Common equity shares         | 870738101 | 27432  | 1474012 | SH | DEFINED 1,2,6,8         |
| SYKES ENTERPRISES INC      | Common equity shares         | 871237103 | 14282  | 894609  | SH | DEFINED 1,2,6,8         |
| SYMMETRICOM INC            | Common Stock                 | 871543104 | 5918   | 988248  | SH | DEFINED 1,2,5,8         |
| SYNTEL INC                 | Common equity shares         | 87162H103 | 17142  | 282411  | SH | DEFINED 1,2,6,8         |
| OXYGEN BIOTHERAPEUTICS INC | Common equity shares         | 69207P209 | 19     | 12300   | SH | DEFINED 1               |
| SYNTROLEUM CORP            | Common equity shares         | 871630109 | 50     | 73975   | SH | DEFINED 1,5             |
| SYPRIS SOLUTIONS INC       | Common equity shares         | 871655106 | 878    | 125876  | SH | DEFINED 1,2             |
| SYSTEMAX INC               | Common equity shares         | 871851101 | 2587   | 218979  | SH | DEFINED 1,2             |
| CATAMARAN CORP             | Common Stock                 | 148887102 | 61956  | 624482  | SH | DEFINED 1,2,6           |
| TC PIPELINES LP            | Misc Equity                  | 87233Q108 | 1838   | 42638   | SH | DEFINED 1               |
| TESSCO TECHNOLOGIES INC    | Common equity shares         | 872386107 | 1370   | 62124   | SH | DEFINED 1,2             |
| TGC INDUSTRIES INC         | Common equity shares         | 872417308 | 2128   | 219107  | SH | DEFINED 1,2             |
| THQ INC                    | Common equity shares         | 872443601 | 36     | 57746   | SH | DEFINED 1               |
| TRC COS INC                | Common equity shares         | 872625108 | 1498   | 246446  | SH | DEFINED 1,2             |
| TTM TECHNOLOGIES INC       | Common equity shares         | 87305R109 | 9965   | 1058633 | SH | DEFINED 1,2,6,8         |
| TAKE-TWO INTERACTIVE SFTWR | Common equity shares         | 874054109 | 16871  | 1783325 | SH | DEFINED 1,2,5,6,8       |
| TALBOTS INC                | Common equity shares         | 874161102 | 3130   | 1240693 | SH | DEFINED 1,2,6,8         |
| TAUBMAN CENTERS INC        | Real Estate Investment Trust | 876664103 | 157489 | 2040999 | SH | DEFINED 1,2,3,5,6,8,12  |
| TEAM INC                   | Common Stock                 | 878155100 | 11383  | 365089  | SH | DEFINED 1,2,6,8         |
| TECH DATA CORP             | Common equity shares         | 878237106 | 44974  | 933563  | SH | DEFINED 1,2,5,6,8,12,17 |
| TECHNE CORP                | Common equity shares         | 878377100 | 66464  | 895753  | SH | DEFINED 1,2,5,6,8,12    |
| PULSE ELECTRONICS CORP     | Common equity shares         | 74586W106 | 161    | 81443   | SH | DEFINED 1,2             |
| TECUMSEH PRODUCTS          | Common                       |           |        |         |    |                         |

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

|                              |                                     |           |        |         |    |                         |
|------------------------------|-------------------------------------|-----------|--------|---------|----|-------------------------|
| CO -CL A<br>TEJON RANCH CO   | Stock<br>Common<br>equity<br>shares | 878895200 | 88     | 17476   | SH | DEFINED 1,2             |
| TIM PARTICIPACOES<br>SA      | American<br>Depository<br>Receipt   | 879080109 | 7365   | 257449  | SH | DEFINED 1,2,6,8         |
| TELEFONICA BRASIL<br>SA      | American<br>Depository<br>Receipt   | 88706P205 | 4201   | 152943  | SH | DEFINED 1,2,5,6,10      |
| TELECOMMUNICATION<br>SYS INC | Common<br>Stock                     | 87936R106 | 14104  | 570115  | SH | DEFINED 1,2,4,5,6,10    |
| TELEDYNE<br>TECHNOLOGIES INC | Common<br>equity<br>shares          | 87929J103 | 82     | 68504   | SH | DEFINED 1               |
| TELULAR CORP                 | Common<br>equity<br>shares          | 879360105 | 49984  | 810822  | SH | DEFINED 1,2,5,6,8       |
| TELUS CORP                   | Common<br>equity<br>shares          | 87970T208 | 1929   | 208677  | SH | DEFINED 1,2             |
| TELETECH HOLDINGS<br>INC     | Common<br>equity<br>shares          | 87971M202 | 258    | 4419    | SH | DEFINED 2               |
| TENGASCO INC                 | Common<br>equity<br>shares          | 879939106 | 9204   | 575298  | SH | DEFINED 1,2,6,8         |
| TENNANT CO                   | Common<br>equity<br>shares          | 88033R205 | 8      | 10300   | SH | DEFINED 1               |
| TENNECO INC                  | Common<br>equity<br>shares          | 880345103 | 14508  | 363151  | SH | DEFINED 1,2,6,8         |
| TEREX CORP                   | Common<br>equity<br>shares          | 880349105 | 34234  | 1276369 | SH | DEFINED 1,2,5,6,8       |
| TESCO CORP                   | Common<br>equity<br>shares          | 880779103 | 47516  | 2664936 | SH | DEFINED 1,2,5,6,8,10,12 |
| TESORO CORP                  | Common<br>equity<br>shares          | 88157K101 | 6552   | 546168  | SH | DEFINED 1,2,5,6,8       |
| TEVA<br>PHARMACEUTICALS      | Depository<br>Receipt               | 881609101 | 180708 | 7240254 | SH | DEFINED 1,2,5,6,8,10,12 |
| TETRA TECHNOLOGIES<br>INC/DE | Common<br>equity<br>shares          | 881624209 | 23703  | 600986  | SH | DEFINED 1,2,6,10,19     |
| TETRA TECH INC               | Common<br>equity<br>shares          | 88162F105 | 14873  | 2085537 | SH | DEFINED 1,2,6,8         |
| TEXAS INDUSTRIES<br>INC      | Common<br>equity<br>shares          | 88162G103 | 36581  | 1402762 | SH | DEFINED 1,2,5,6,8       |
| THERAGENICS CORP             | Common<br>equity<br>shares          | 882491103 | 19480  | 499384  | SH | DEFINED 1,2,6,8         |
| KADANT INC                   | Common<br>equity<br>shares          | 883375107 | 61     | 30281   | SH | DEFINED 1               |
| THESTREET INC                | Common<br>equity<br>shares          | 48282T104 | 6854   | 292316  | SH | DEFINED 1,2,8           |
|                              | Common<br>equity<br>shares          | 88368Q103 | 26     | 16700   | SH | DEFINED 1               |

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

|                             |                      |           |        |         |    |                            |
|-----------------------------|----------------------|-----------|--------|---------|----|----------------------------|
| THOR INDUSTRIES INC         | Common equity shares | 885160101 | 23882  | 871382  | SH | DEFINED 1,2,5,6,8,12       |
| THORATEC CORP               | Common equity shares | 885175307 | 48967  | 1458257 | SH | DEFINED 1,2,5,6,8,12       |
| 3D SYSTEMS CORP             | Common Stock         | 88554D205 | 27765  | 813316  | SH | DEFINED 1,2,6,8            |
| TIBCO SOFTWARE INC          | Common equity shares | 88632Q103 | 102294 | 3418918 | SH | DEFINED 1,2,5,6,8,12       |
| TIDEWATER INC               | Common equity shares | 886423102 | 58434  | 1260449 | SH | DEFINED 1,2,5,6,8,12       |
| OFFICIAL PAYMENTS HLDGS INC | Common equity shares | 67623R106 | 49     | 12300   | SH | DEFINED 1                  |
| TIMKEN CO                   | Common equity shares | 887389104 | 91674  | 2002025 | SH | DEFINED 1,2,5,6,8,12       |
| TITAN INTERNATIONAL INC     | Common equity shares | 88830M102 | 20231  | 824702  | SH | DEFINED 1,2,6,8            |
| TITANIUM METALS CORP        | Common equity shares | 888339207 | 57500  | 5083575 | SH | DEFINED 1,2,5,6,8,10,12    |
| TIVO INC                    | Common Stock         | 888706108 | 22286  | 2694711 | SH | DEFINED 1,2,5,6,8          |
| TOLL BROTHERS INC           | Common equity shares | 889478103 | 160136 | 5386085 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| TOMPKINS FINANCIAL CORP     | Common equity shares | 890110109 | 6720   | 178352  | SH | DEFINED 1,2,5,8,17         |
| TOOTSIE ROLL INDUSTRIES INC | Common equity shares | 890516107 | 17505  | 733696  | SH | DEFINED 1,2,5,6,8,12,17    |
| ZAZA ENERGY CORP            | Common equity shares | 98919T100 | 1741   | 384832  | SH | DEFINED 1,2                |
| TORO CO                     | Common equity shares | 891092108 | 35100  | 478892  | SH | DEFINED 1,2,5,6,8          |
| TOWNEBANK                   | Common equity shares | 89214P109 | 6036   | 431270  | SH | DEFINED 1,2,6,8            |
| TRACTOR SUPPLY CO           | Common equity shares | 892356106 | 156802 | 1887777 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| ACI WORLDWIDE INC           | Common equity shares | 004498101 | 54379  | 1230091 | SH | DEFINED 1,2,5,6,8,12       |
| TREDEGAR CORP               | Common equity shares | 894650100 | 6546   | 449428  | SH | DEFINED 1,2,5,6,8          |
| TREX CO INC                 | Common equity shares | 89531P105 | 25952  | 862517  | SH | DEFINED 1,2,6,8            |
| TRI-VALLEY CORP             | Common Stock         | 895735108 | 1      | 20800   | SH | DEFINED 1                  |
| WENDY`S CO                  | Common Stock         | 95058W100 | 33461  | 7089424 | SH | DEFINED 1,2,5,6,8,12       |

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

|                            |                             |           |        |         |    |                            |
|----------------------------|-----------------------------|-----------|--------|---------|----|----------------------------|
| TRICO BANCSHARES           | Common equity shares        | 896095106 | 3943   | 256018  | SH | DEFINED 1,2                |
| TRIMBLE NAVIGATION LTD     | Common equity shares        | 896239100 | 151395 | 3290402 | SH | DEFINED 1,2,5,6,8,10,12,18 |
| SYNAGEVA BIOPHARMA CORP    | Common equity shares        | 87159A103 | 5291   | 130546  | SH | DEFINED 1,2,6              |
| TRINITY INDUSTRIES         | Common equity shares        | 896522109 | 47753  | 1911927 | SH | DEFINED 1,2,5,6,8,12       |
| TRIQUINT SEMICONDUCTOR INC | Common equity shares        | 89674K103 | 21651  | 3936476 | SH | DEFINED 1,2,5,6,8          |
| TRIUMPH GROUP INC          | Common equity shares        | 896818101 | 62252  | 1106343 | SH | DEFINED 1,2,5,6,8,12       |
| TRUSTCO BANK CORP/ NY      | Common equity shares        | 898349105 | 9360   | 1714291 | SH | DEFINED 1,2,5,6,8          |
| TRUSTMARK CORP             | Common equity shares        | 898402102 | 64936  | 2652529 | SH | DEFINED 1,2,5,6,8,12       |
| TUESDAY MORNING CORP       | Common equity shares        | 899035505 | 3307   | 771333  | SH | DEFINED 1,2                |
| TUPPERWARE BRANDS CORP     | Common equity shares        | 899896104 | 66742  | 1218742 | SH | DEFINED 1,2,5,6,8,12       |
| TURKCELL ILETISIM HIZMET   | American Depository Receipt | 900111204 | 1391   | 110846  | SH | DEFINED 1,6                |
| TWIN DISC INC              | Common equity shares        | 901476101 | 2571   | 138986  | SH | DEFINED 1,2,6,8            |
| II-VI INC                  | Common equity shares        | 902104108 | 16752  | 1004794 | SH | DEFINED 1,2,6,8            |
| TYLER TECHNOLOGIES INC     | Common equity shares        | 902252105 | 24160  | 598748  | SH | DEFINED 1,2,5,6,8          |
| GRAFTECH INTERNATIONAL LTD | Common equity shares        | 384313102 | 16214  | 1680297 | SH | DEFINED 1,2,5,6,8          |
| UFP TECHNOLOGIES INC       | Common equity shares        | 902673102 | 1080   | 63925   | SH | DEFINED 1,2                |
| UGI CORP                   | Common equity shares        | 902681105 | 78808  | 2677902 | SH | DEFINED 1,2,5,6,8,12       |
| UIL HOLDINGS CORP          | Common equity shares        | 902748102 | 43687  | 1218327 | SH | DEFINED 1,2,5,6,8          |
| UMB FINANCIAL CORP         | Common equity shares        | 902788108 | 57582  | 1124027 | SH | DEFINED 1,2,5,6,8          |
| U S GLOBAL INVESTORS INC   | Common equity shares        | 902952100 | 44     | 10140   | SH | DEFINED 1                  |
| UQM TECHNOLOGIES INC       | Common equity               |           |        |         |    |                            |

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

|                                 |                                   |           |       |         |    |         |                    |
|---------------------------------|-----------------------------------|-----------|-------|---------|----|---------|--------------------|
| URS CORP                        | shares<br>Common<br>equity        | 903213106 | 18    | 21076   | SH | DEFINED | 1                  |
| USANA HEALTH<br>SCIENCES INC    | shares<br>Common<br>Stock         | 903236107 | 77493 | 2221977 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| USA TECHNOLOGIES<br>INC         | Common<br>equity<br>shares        | 90328M107 | 5079  | 123618  | SH | DEFINED | 1,2,6,8            |
| USG CORP                        | Common<br>equity<br>shares        | 90328S500 | 17    | 11800   | SH | DEFINED | 1                  |
| CHINDEX INTL INC                | Common<br>Stock                   | 903293405 | 78402 | 4115409 | SH | DEFINED | 1,2,5,6,8          |
| USEC INC                        | Common<br>equity<br>shares        | 169467107 | 2248  | 229403  | SH | DEFINED | 1,2                |
| U S PHYSICAL<br>THERAPY INC     | Common<br>equity<br>shares        | 90333E108 | 171   | 173830  | SH | DEFINED | 1,5                |
| ULTIMATE SOFTWARE<br>GROUP INC  | Common<br>Stock                   | 90337L108 | 6351  | 249688  | SH | DEFINED | 1,2,5,8            |
| ULTRALIFE CORP                  | Common<br>equity<br>shares        | 90385D107 | 48676 | 546188  | SH | DEFINED | 1,2,5,6,8          |
| ULTRA PETROLEUM<br>CORP         | Common<br>equity<br>shares        | 903899102 | 62    | 15976   | SH | DEFINED | 1                  |
| ULTRAPAR<br>PARTICIPACOES SA    | American<br>Depository<br>Receipt | 903914109 | 70138 | 3040184 | SH | DEFINED | 1,2,5,6,8,10,12,18 |
| ULTRATECH INC                   | Common<br>Stock                   | 90400P101 | 5768  | 254335  | SH | DEFINED | 1,2,4,5,6,10       |
| UMPQUA HOLDINGS<br>CORP         | Common<br>equity<br>shares        | 904034105 | 16227 | 515136  | SH | DEFINED | 1,2,6,8            |
| UNIFI INC                       | Common<br>equity<br>shares        | 904214103 | 56514 | 4294334 | SH | DEFINED | 1,2,5,6,8          |
| UNIFIRST CORP                   | Common<br>equity<br>shares        | 904677200 | 2830  | 249731  | SH | DEFINED | 1,2                |
| UNION FIRST MARKET<br>BANKSHARS | Common<br>equity<br>shares        | 904708104 | 18590 | 291597  | SH | DEFINED | 1,2,5,6,8          |
|                                 |                                   | 90662P104 | 5132  | 355291  | SH | DEFINED | 1,2,8              |

| ISSUER            | CLASS                      | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGERS     |
|-------------------|----------------------------|-----------|-------|----------------|------------|--------------|-----------------|--------------|
| UNS ENERGY CORP   | Common<br>equity<br>shares | 903119105 | 39036 | 1016263        | SH         |              | DEFINED         | 1,2,5,6,8    |
| UNIT CORP         | Common<br>equity<br>shares | 909218109 | 41927 | 1136656        | SH         |              | DEFINED         | 1,2,5,6,8,12 |
| PENSKE AUTOMOTIVE | Common                     |           |       |                |            |              |                 |              |

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

|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
| GROUP INC                    | equity shares                | 70959W103 | 23924  | 1126571 | SH | DEFINED 1,2,5,6,8         |
| UNITED COMMUNITY FINL CORP   | Common equity shares         | 909839102 | 77     | 26008   | SH | DEFINED 1                 |
| UNITED BANKSHARES INC/WV     | Common equity shares         | 909907107 | 138917 | 5367790 | SH | DEFINED 1,2,5,6,8         |
| UDR INC                      | Real Estate Investment Trust | 902653104 | 237087 | 9175235 | SH | DEFINED 1,2,3,5,6,8,10,12 |
| UNITED FIRE GROUP INC        | Common equity shares         | 910340108 | 8926   | 418464  | SH | DEFINED 1,2,6,8           |
| UNITED MICROELECTRONICS CORP | American Depository Receipt  | 910873405 | 6895   | 3178001 | SH | DEFINED 1,2,5,6,8         |
| UMH PROPERTIES INC           | REIT                         | 903002103 | 1988   | 185359  | SH | DEFINED 1,2,6             |
| UNITED NATURAL FOODS INC     | Common equity shares         | 911163103 | 58855  | 1072916 | SH | DEFINED 1,2,5,6,8         |
| UNITED RENTALS INC           | Common equity shares         | 911363109 | 67151  | 1972775 | SH | DEFINED 1,2,5,6,8,12      |
| U S ANTIMONY CORP            | Common Stock                 | 911549103 | 2765   | 684400  | SH | DEFINED 1,2               |
| US CELLULAR CORP             | Common equity shares         | 911684108 | 7792   | 201769  | SH | DEFINED 1,2,5,8           |
| U S ENERGY CORP/WY           | Common equity shares         | 911805109 | 49     | 20700   | SH | DEFINED 1                 |
| U S LIME & MINERALS          | Common equity shares         | 911922102 | 1796   | 38464   | SH | DEFINED 1,2,6             |
| MCEWEN MINING INC            | Common Stock                 | 58039P107 | 27131  | 9013588 | SH | DEFINED 1,2,6,8           |
| UNITED STATIONERS INC        | Common equity shares         | 913004107 | 26765  | 993125  | SH | DEFINED 1,2,5,6,8         |
| UNITED THERAPEUTICS CORP     | Common equity shares         | 91307C102 | 76142  | 1541950 | SH | DEFINED 1,2,5,6,8,12      |
| UNITIL CORP                  | Common equity shares         | 913259107 | 6382   | 240747  | SH | DEFINED 1,2               |
| KEMPER CORP/DE               | Common equity shares         | 488401100 | 36252  | 1178989 | SH | DEFINED 1,2,5,6,8,12      |
| UNIVERSAL AMERICAN CORP      | Common equity shares         | 91338E101 | 6794   | 645165  | SH | DEFINED 1,2,5,6,8,17      |
| UNIVERSAL CORP/VA            | Common equity shares         | 913456109 | 34435  | 743362  | SH | DEFINED 1,2,5,6,17        |
| UNIVERSAL DISPLAY CORP       | Common Stock                 | 91347P105 | 29603  | 823653  | SH | DEFINED 1,2,5,6,8         |
| UNIVERSAL ELECTRONICS INC    | Common equity shares         | 913483103 | 3983   | 302193  | SH | DEFINED 1,2,5,8           |
| UNIVERSAL FOREST PRODS INC   | Common equity                |           |        |         |    |                           |



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

|                                 |  |           |       |         |    |                         |
|---------------------------------|--|-----------|-------|---------|----|-------------------------|
| UNIVERSAL HEALTH<br>RLTY INCOME | shares<br>Real Estate<br>Investment<br>Trust | 913543104 | 25150 | 645190  | SH | DEFINED 1,2,6,8         |
| UNIVERSAL INSURANCE<br>HLDGS    | Common<br>equity<br>shares                   | 91359E105 | 15419 | 371388  | SH | DEFINED 1,2,3,8         |
| UNVL STAINLESS &<br>ALLOY PRODS | Common<br>equity<br>shares                   | 91359V107 | 1201  | 352364  | SH | DEFINED 1,2             |
| UNIVERSAL HEALTH<br>SVCS INC    | Common<br>equity<br>shares                   | 913837100 | 4838  | 117778  | SH | DEFINED 1,2,5,6         |
| UNIVEST CORP OF<br>PENNSYLVANIA | Common<br>equity<br>shares                   | 913903100 | 93395 | 2163838 | SH | DEFINED 1,2,5,6,8,12    |
| INTERMEC INC                    | Common<br>equity<br>shares                   | 915271100 | 4964  | 300203  | SH | DEFINED 1,2,8           |
| URANIUM RESOURCES<br>INC        | Common<br>Stock                              | 458786100 | 6918  | 1115295 | SH | DEFINED 1,2,5,6,8       |
| OILSANDS QUEST INC              | Common<br>Stock                              | 916901507 | 35    | 54530   | SH | DEFINED 1               |
| UROPLASTY INC                   | Common<br>equity<br>shares                   | 678046103 | 38    | 875904  | SH | DEFINED 1,2,8           |
| URSTADT BIDDLE<br>PROPERTIES    | Real Estate<br>Investment<br>Trust           | 917277204 | 51    | 11100   | SH | DEFINED 1               |
| UTAH MEDICAL<br>PRODUCTS INC    | Common<br>equity<br>shares                   | 917286205 | 9729  | 491924  | SH | DEFINED 1,2,3,8         |
| GEEKNET INC                     | Common<br>equity<br>shares                   | 917488108 | 1349  | 40299   | SH | DEFINED 1,2             |
| VSE CORP                        | Common<br>Stock                              | 36846Q203 | 1265  | 63769   | SH | DEFINED 1,2             |
| VAALCO ENERGY INC               | Common<br>equity<br>shares                   | 918284100 | 1879  | 78995   | SH | DEFINED 1,2             |
| VAIL RESORTS INC                | Common<br>equity<br>shares                   | 91851C201 | 21068 | 2440834 | SH | DEFINED 1,2,6,8         |
| VALASSIS<br>COMMUNICATIONS INC  | Common<br>equity<br>shares                   | 91879Q109 | 37343 | 745776  | SH | DEFINED 1,2,6,8,17      |
| VALHI INC                       | Common<br>equity<br>shares                   | 918866104 | 32242 | 1482259 | SH | DEFINED 1,2,5,6,8,12    |
| VALENCE TECHNOLOGY<br>INC       | Common<br>equity<br>shares                   | 918905100 | 310   | 24861   | SH | DEFINED 1               |
| SYNERGETICS USA INC             | Common<br>equity<br>shares                   | 918914102 | 35    | 56724   | SH | DEFINED 1               |
| VALLEY NATIONAL<br>BANCORP      | Common<br>equity<br>shares                   | 87160G107 | 74    | 16600   | SH | DEFINED 1               |
| VALMONT INDUSTRIES<br>INC       | Common<br>equity<br>shares                   | 919794107 | 95349 | 8995545 | SH | DEFINED 1,2,5,6,8,12    |
| VALSPAR CORP                    | Common<br>equity<br>shares                   | 920253101 | 61036 | 504565  | SH | DEFINED 1,2,5,6,8,12,17 |

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

|                             |                              |           |        |          |    |         |                          |
|-----------------------------|------------------------------|-----------|--------|----------|----|---------|--------------------------|
| VALUE LINE INC              | equity shares                | 920355104 | 101945 | 1942227  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 18    |
| VALUECLICK INC              | Common equity shares         | 920437100 | 215    | 18376    | SH | DEFINED | 1, 2                     |
| VALUEVISION MEDIA INC -CL A | Common equity shares         | 92046N102 | 41229  | 2515811  | SH | DEFINED | 1, 2, 5, 6, 8, 12, 17    |
| VASCO DATA SEC INTL INC     | Common equity shares         | 92047K107 | 54     | 26260    | SH | DEFINED | 1                        |
| VASCULAR SOLUTIONS INC      | Common Stock                 | 92230Y104 | 4305   | 526334   | SH | DEFINED | 1, 2, 6, 8               |
| VECTREN CORP                | Common equity shares         | 92231M109 | 3335   | 265254   | SH | DEFINED | 1, 2                     |
| VECTOR GROUP LTD            | Common equity shares         | 92240G101 | 155194 | 5257236  | SH | DEFINED | 1, 2, 5, 6, 8, 12        |
| VEECO INSTRUMENTS INC       | Common equity shares         | 92240M108 | 16649  | 978132   | SH | DEFINED | 1, 2, 6, 17              |
| VENTAS INC                  | Real Estate Investment Trust | 922417100 | 31227  | 908911   | SH | DEFINED | 1, 2, 5, 6, 8            |
| VERTEX PHARMACEUTICALS INC  | Common equity shares         | 92276F100 | 896647 | 14205538 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 10, 12 |
| VIAD CORP                   | Common equity shares         | 92532F100 | 323706 | 5788866  | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, 1 |
| VIASAT INC                  | Common equity shares         | 92552R406 | 7950   | 397292   | SH | DEFINED | 1, 2, 5, 6, 8            |
| VICAL INC                   | Common equity shares         | 92552V100 | 32232  | 853439   | SH | DEFINED | 1, 2, 5, 6, 8            |
| MULTIBAND CORP              | Common equity shares         | 925602104 | 4873   | 1354677  | SH | DEFINED | 1, 2, 6                  |
| VICOR CORP                  | Common equity shares         | 62544X209 | 29     | 12300    | SH | DEFINED | 1                        |
| TATA COMMUNICATIONS LTD     | American Depository Receipt  | 925815102 | 2629   | 378383   | SH | DEFINED | 1, 2, 6, 8               |
| VILLAGE SUPER MARKET -CL A  | Common equity shares         | 876564105 | 113    | 13644    | SH | DEFINED | 1, 8                     |
| VINA CONCHA Y TORO SA       | American Depository Receipt  | 927107409 | 5945   | 182355   | SH | DEFINED | 1, 2, 17                 |
| VIRCO MFG. CORP             | Common equity shares         | 927191106 | 2806   | 70302    | SH | DEFINED | 1, 2, 5, 6               |
| VIRGINIA COMM BANCORP INC   | Common equity shares         | 927651109 | 17     | 11061    | SH | DEFINED | 1                        |
| STELLARONE CORP             | Common equity shares         | 92778Q109 | 3632   | 430925   | SH | DEFINED | 1, 2                     |

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

|                             |                              |           |        |         |    |                            |
|-----------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| VISION-SCIENCES INC         | equity shares                | 85856G100 | 4794   | 384014  | SH | DEFINED 1,2,8              |
| VISTA GOLD CORP             | Common equity shares         | 927912105 | 17     | 11100   | SH | DEFINED 1                  |
| KIT DIGITAL INC             | Common equity shares         | 927926303 | 2954   | 1014508 | SH | DEFINED 1,2,6              |
| VIROPHARMA INC              | Common Stock                 | 482470200 | 3190   | 744120  | SH | DEFINED 1,2,6,8            |
| VITESSE SEMICONDUCTOR CORP  | Common equity shares         | 928241108 | 57236  | 2415050 | SH | DEFINED 1,2,5,6,8          |
| VIVUS INC                   | Common equity shares         | 928497304 | 34     | 12919   | SH | DEFINED 1                  |
| VODAFONE GROUP PLC          | Common Stock                 | 928551100 | 73671  | 2581279 | SH | DEFINED 1,2,5,6,8          |
| ALUMINA LTD                 | Depository Receipt           | 92857W209 | 7925   | 281195  | SH | DEFINED 1                  |
| FIBRIA CELULOSE SA          | American Depository Receipt  | 022205108 | 54     | 16423   | SH | DEFINED 1                  |
| WD-40 CO                    | American Depository Receipt  | 31573A109 | 2013   | 269001  | SH | DEFINED 1,2,5,6,10         |
| WGL HOLDINGS INC            | Common equity shares         | 929236107 | 17864  | 358599  | SH | DEFINED 1,2,5,6,8          |
| INTEGRYS ENERGY GROUP INC   | Common equity shares         | 92924F106 | 193484 | 4867502 | SH | DEFINED 1,2,5,6,8,12,17    |
| WSFS FINANCIAL CORP         | Common equity shares         | 45822P105 | 234606 | 4125426 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| WABASH NATIONAL CORP        | Common equity shares         | 929328102 | 5039   | 124805  | SH | DEFINED 1,2,5,8            |
| WABTEC CORP                 | Common equity shares         | 929566107 | 8130   | 1227845 | SH | DEFINED 1,2,6,8            |
| GEO GROUP INC               | Common equity shares         | 929740108 | 86357  | 1107033 | SH | DEFINED 1,2,5,6,8,12,17    |
| WADDELL&REED FINL INC -CL A | Common equity shares         | 36159R103 | 31132  | 1370429 | SH | DEFINED 1,2,5,6,8          |
| WALTER ENERGY INC           | Common equity shares         | 930059100 | 60535  | 1999285 | SH | DEFINED 1,2,5,6,8,12       |
| WASHINGTON BANKING CO       | Common equity shares         | 93317Q105 | 63970  | 1448477 | SH | DEFINED 1,2,5,6,8,10,12,17 |
| WASHINGTON FEDERAL INC      | Common equity shares         | 937303105 | 3419   | 245983  | SH | DEFINED 1,2                |
| WASHINGTON REIT             | Real Estate Investment Trust | 938824109 | 42209  | 2499108 | SH | DEFINED 1,2,5,6,8,12       |
|                             |                              | 939653101 | 63772  | 2241565 | SH | DEFINED 1,2,3,5,6,8        |

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

|                                 |                                    |           |        |         |    |                         |
|---------------------------------|------------------------------------|-----------|--------|---------|----|-------------------------|
| WASHINGTON TR<br>BANCORP INC    | Common<br>equity<br>shares         | 940610108 | 5868   | 240650  | SH | DEFINED 1,2,8           |
| WASTE CONNECTIONS<br>INC        | Common<br>equity<br>shares         | 941053100 | 83850  | 2802461 | SH | DEFINED 1,2,5,6,8,12    |
| WATSCO INC                      | Common<br>equity<br>shares         | 942622200 | 67056  | 908580  | SH | DEFINED 1,2,5,6,8,12    |
| WATTS WATER<br>TECHNOLOGIES INC | Common<br>equity<br>shares         | 942749102 | 19103  | 572976  | SH | DEFINED 1,2,6,8         |
| WAUSAU PAPER CORP               | Common<br>equity<br>shares         | 943315101 | 9632   | 989688  | SH | DEFINED 1,2,8           |
| WAVE SYSTEMS CORP -CL<br>A      | Common<br>Stock                    | 943526301 | 37     | 53329   | SH | DEFINED 1               |
| WEBSense INC                    | Common<br>equity<br>shares         | 947684106 | 14592  | 779104  | SH | DEFINED 1,2,5,6,8       |
| WEBSTER FINANCIAL<br>CORP       | Common<br>equity<br>shares         | 947890109 | 70803  | 3268917 | SH | DEFINED 1,2,5,6,8,12    |
| SCHIFF NUTRITION INTL<br>INC    | Common<br>equity<br>shares         | 806693107 | 3771   | 210042  | SH | DEFINED 1,2,6           |
| WEINGARTEN REALTY<br>INVST      | Real Estate<br>Investment<br>Trust | 948741103 | 112257 | 4261880 | SH | DEFINED 1,2,3,5,6,8,12  |
| WEIS MARKETS INC                | Common<br>equity<br>shares         | 948849104 | 9879   | 221886  | SH | DEFINED 1,2,5,8,17      |
| WERNER ENTERPRISES<br>INC       | Common<br>equity<br>shares         | 950755108 | 35154  | 1471472 | SH | DEFINED 1,2,5,6,8,12    |
| WESBANCO INC                    | Common<br>equity<br>shares         | 950810101 | 10534  | 495301  | SH | DEFINED 1,2,8           |
| WESCO INTL INC                  | Common<br>equity<br>shares         | 95082P105 | 32584  | 566227  | SH | DEFINED 1,2,5,6,8       |
| WEST BANCORPORATION<br>INC      | Common<br>equity<br>shares         | 95123P106 | 2388   | 250948  | SH | DEFINED 1,2             |
| WEST COAST BANCORP/<br>OR       | Common<br>equity<br>shares         | 952145209 | 6637   | 337677  | SH | DEFINED 1,2,8           |
| WEST MARINE INC                 | Common<br>Stock                    | 954235107 | 3186   | 271169  | SH | DEFINED 1,2             |
| WEST PHARMACEUTICAL<br>SVSC INC | Common<br>equity<br>shares         | 955306105 | 38590  | 764285  | SH | DEFINED 1,2,5,6,8       |
| WESTAMERICA<br>BANCORPORATION   | Common<br>equity<br>shares         | 957090103 | 55929  | 1185211 | SH | DEFINED 1,2,5,6,8,12,17 |
| RED LION HOTELS CORP            | Common<br>equity<br>shares         | 756764106 | 1935   | 223922  | SH | DEFINED 1,2             |
| WESTELL TECH INC -CL A          | Common<br>equity<br>shares         | 957541105 | 2083   | 875442  | SH | DEFINED 1,2             |
| WESTERN DIGITAL CORP            | Common                             |           |        |         |    |                         |

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

|                              |                             |           |        |          |    |                            |
|------------------------------|-----------------------------|-----------|--------|----------|----|----------------------------|
| WESTAR ENERGY INC            | Stock                       | 958102105 | 345624 | 11339724 | SH | DEFINED 1,2,5,6,8,10,12,17 |
|                              | Common equity shares        |           |        |          |    |                            |
| WESTMORELAND COAL CO         | Stock                       | 95709T100 | 88092  | 2941345  | SH | DEFINED 1,2,5,6,8,12,17    |
| DIAL GLOBAL INC              | Stock                       | 960878106 | 1090   | 135612   | SH | DEFINED 1,2,5              |
| WET SEAL INC                 | Stock                       | 25247X107 | 189    | 56280    | SH | DEFINED 1,2                |
| WEYCO GROUP INC              | Stock                       | 961840105 | 6342   | 2007812  | SH | DEFINED 1,2,6,8            |
|                              | Common equity shares        |           |        |          |    |                            |
| WIDEPOINT CORP               | Stock                       | 962149100 | 2603   | 112305   | SH | DEFINED 1,2                |
|                              | Common equity shares        |           |        |          |    |                            |
| WILLBROS GROUP INC           | Stock                       | 967590100 | 17     | 28400    | SH | DEFINED 1                  |
|                              | Common equity shares        |           |        |          |    |                            |
| CLAYTON WILLIAMS ENERGY INC  | Stock                       | 969203108 | 4657   | 720903   | SH | DEFINED 1,2,5,6,8          |
| MAGELLAN MIDSTREAM PRTNRS LP | Limited Partnership         | 969490101 | 11492  | 237465   | SH | DEFINED 1,2,6,8            |
| WILLIAMS-SONOMA INC          | Common equity shares        | 559080106 | 9563   | 135379   | SH | DEFINED 1                  |
|                              | Common equity shares        |           |        |          |    |                            |
| WILLIS LEASE FINANCE CORP    | Common equity shares        | 969904101 | 113329 | 3241087  | SH | DEFINED 1,2,5,6,8,10,12    |
| WILSHIRE BANCORP INC         | Common equity shares        | 970646105 | 791    | 64230    | SH | DEFINED 1,2                |
| WINNEBAGO INDUSTRIES         | Common equity shares        | 97186T108 | 6878   | 1255243  | SH | DEFINED 1,2,6,8            |
| WIPRO LTD                    | American Depository Receipt | 974637100 | 5681   | 557597   | SH | DEFINED 1,2,5,6,8          |
| GLOWPOINT INC                | Common Stock                | 97651M109 | 10607  | 1155258  | SH | DEFINED 1,2,5,6,8,10       |
| WIRELESS TELECOM GROUP INC   | Common equity shares        | 379887201 | 31     | 14900    | SH | DEFINED 1                  |
| KRATOS DEFENSE & SECURITY    | Common equity shares        | 976524108 | 12     | 10100    | SH | DEFINED 1                  |
| WOLVERINE WORLD WIDE         | Common equity shares        | 50077B207 | 3419   | 585611   | SH | DEFINED 1,2                |
| WOODWARD INC                 | Common equity shares        | 978097103 | 42361  | 1092388  | SH | DEFINED 1,2,5,6,8          |
| WORLD ACCEPTANCE CORP/DE     | Common equity shares        | 980745103 | 73021  | 1851449  | SH | DEFINED 1,2,5,6,8,12       |
| WORLD FUEL SERVICES CORP     | Common equity shares        | 981419104 | 16607  | 252412   | SH | DEFINED 1,2,6,8            |
| WORLD WRESTLING ENTMT INC    | Common equity shares        | 981475106 | 75181  | 1977085  | SH | DEFINED 1,2,5,6,8,12       |
| YADKIN VALLEY                | Common equity shares        | 98156Q108 | 3971   | 507788   | SH | DEFINED 1,2,6,8            |

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

|                             |                             |           |        |         |    |                                  |
|-----------------------------|-----------------------------|-----------|--------|---------|----|----------------------------------|
| FINANCIAL CORP              | equity shares               | 984314104 | 34     | 12579   | SH | DEFINED 1                        |
| YANZHOU COAL MINING CO LTD  | American Depository Receipt | 984846105 | 479    | 31230   | SH | DEFINED 1, 6                     |
| YORK WATER CO               | Common equity shares        | 987184108 | 3703   | 206965  | SH | DEFINED 1, 2, 5                  |
| YOUNG INNOVATIONS INC       | Common equity shares        | 987520103 | 4946   | 143462  | SH | DEFINED 1, 2, 6                  |
| ZALE CORP                   | Common equity shares        | 988858106 | 159    | 58941   | SH | DEFINED 1, 2                     |
| HARBINGER GROUP INC         | Common equity shares        | 41146A106 | 3799   | 487781  | SH | DEFINED 1, 2                     |
| ZEBRA TECHNOLOGIES CP -CL A | Common equity shares        | 989207105 | 40394  | 1175529 | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| ZIX CORP                    | Common equity shares        | 98974P100 | 2906   | 1116389 | SH | DEFINED 1, 2, 5                  |
| REPROS THERAPEUTICS INC     | Common Stock                | 76028H209 | 1734   | 191100  | SH | DEFINED 1, 2                     |
| ZOLTEK COS INC              | Common equity shares        | 98975W104 | 4467   | 494627  | SH | DEFINED 1, 2, 6, 8               |
| ZYGO CORP                   | Common equity shares        | 989855101 | 5035   | 281857  | SH | DEFINED 1, 2                     |
| AMDOCS LTD                  | Common equity shares        | G02602103 | 64269  | 2162553 | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| ARCH CAPITAL GROUP LTD      | Common equity shares        | G0450A105 | 100704 | 2537285 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| CENTRAL EUROPEAN MEDIA      | Common Stock                | G20045202 | 3155   | 620245  | SH | DEFINED 1, 2, 5, 6               |
| CHINA YUCHAI INTERNATIONAL  | Common equity shares        | G21082105 | 412    | 30152   | SH | DEFINED 1, 2                     |
| CONSOLIDATED WATER CO INC   | Common Stock                | G23773107 | 1965   | 236968  | SH | DEFINED 1, 2, 5                  |
| FRESH DEL MONTE PRODUCE INC | Common equity shares        | G36738105 | 21644  | 922229  | SH | DEFINED 1, 2, 5, 6, 8            |
| GARMIN LTD                  | Common equity shares        | H2906T109 | 73945  | 1931332 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| GLOBAL SOURCES LTD          | Common equity shares        | G39300101 | 1937   | 293553  | SH | DEFINED 1, 2                     |
| HELEN OF TROY LTD           | Common equity shares        | G4388N106 | 33447  | 986893  | SH | DEFINED 1, 2, 5, 6, 8            |
| NORDIC AMERICAN TANKERS LTD | Common equity shares        | G65773106 | 12017  | 885418  | SH | DEFINED 1, 2, 5, 6               |
| ORIENT-EXPRESS HOTELS       | Common equity shares        | G67743107 | 16383  | 1957283 | SH | DEFINED 1, 2, 6, 8               |

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

|                              |  |           |       |         |    |                           |
|------------------------------|--|-----------|-------|---------|----|---------------------------|
| PARTNERRE LTD                | Common equity shares                                     | G6852T105 | 89720 | 1185647 | SH | DEFINED 1,2,5,8,10,12,17, |
| ARGO GROUP INTL HOLDINGS LTD | Common equity shares                                     | G0464B107 | 17494 | 597795  | SH | DEFINED 1,2,6,8           |
| SALIX PHARMACEUTICALS LTD    | Common equity shares                                     | 795435106 | 63027 | 1157751 | SH | DEFINED 1,2,5,6,8         |
| SINA CORP                    | Common equity shares                                     | G81477104 | 5237  | 101078  | SH | DEFINED 1,2               |
| UTI WORLDWIDE INC            | Common Stock   | G87210103 | 35170 | 2407446 | SH | DEFINED 1,2,5,6,8,12      |
| WHITE MTNS INS GROUP LTD     | Common Stock   | G9618E107 | 42398 | 81263   | SH | DEFINED 1,2,5,6,8,10,12   |
| XOMA CORP                    | Common equity shares                                     | 98419J107 | 2528  | 842097  | SH | DEFINED 1,2               |
| UBS AG                       | Common equity shares                                     | H89231338 | 42800 | 3654969 | SH | DEFINED 1                 |
| AUDIOCODES LTD               | Common equity shares                                     | M15342104 | 56    | 32230   | SH | DEFINED 1                 |
| ALVARION LTD                 | Common Stock   | M0861T100 | 16    | 42391   | SH | DEFINED 1                 |
| CERAGON NETWORKS LTD         | Common Stock   | M22013102 | 334   | 38902   | SH | DEFINED 1                 |
| CHECK POINT SOFTWARE TECHN   | Common equity shares                                     | M22465104 | 18159 | 366176  | SH | DEFINED 1,2,5,8,12        |
| EZCHIP SEMICONDUCTOR LTD     | Common Stock   | M4146Y108 | 232   | 5800    | SH | DEFINED 1                 |
| MAGICJACK VOCALTEC LTD       | Common Stock   | M6787E101 | 3779  | 198891  | SH | DEFINED 1,2               |
| CHICAGO BRIDGE & IRON CO     | Similar to ADR Certificates representing ordinary shares | 167250109 | 35601 | 937801  | SH | DEFINED 1,2,5,6,17,18     |
| CNH GLOBAL NV                | Common equity shares                                     | N20935206 | 10854 | 279243  | SH | DEFINED 1,2,5             |
| CORE LABORATORIES NV         | Common equity shares                                     | N22717107 | 40449 | 348976  | SH | DEFINED 1,2,5,6,8,10,12,1 |
| ORTHOFIX INTERNATIONAL NV    | Common equity shares                                     | N6748L102 | 14934 | 362024  | SH | DEFINED 1,2,6,8           |
| QIAGEN NV                    | Common Stock   | N72482107 | 34992 | 2095516 | SH | DEFINED 1,2,6             |
| SAPIENS INTERNATIONAL CORP   | Common equity shares                                     | N7716A151 | 551   | 153086  | SH | DEFINED 1,2               |
| STEINER LEISURE LTD          | Common equity shares                                     | P8744Y102 | 12289 | 264799  | SH | DEFINED 1,2,5,6,8         |
| ROYAL CARIBBEAN CRUISES LTD  | Common equity shares                                     | V7780T103 | 66347 | 2549134 | SH | DEFINED 1,2,5,8,10,12,18  |

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

|                              |                             |           |        |          |    |                                  |
|------------------------------|-----------------------------|-----------|--------|----------|----|----------------------------------|
| AFC ENTERPRISES INC          | Common Stock                | 00104Q107 | 10268  | 443646   | SH | DEFINED 1, 2, 6, 8               |
| SEATTLE GENETICS INC         | Common Stock                | 812578102 | 67685  | 2665762  | SH | DEFINED 1, 2, 5, 6, 8            |
| GMX RESOURCES INC            | Common Stock                | 38011M108 | 36     | 44851    | SH | DEFINED 1                        |
| NUSTAR ENERGY LP             | Limited Partnership         | 67058H102 | 3456   | 64125    | SH | DEFINED 1                        |
| DR REDDY`S LABORATORIES LTD  | American Depository Receipt | 256135203 | 14560  | 490612   | SH | DEFINED 1, 2, 4, 5, 6, 8         |
| PENDRELL CORP                | Common Stock                | 70686R104 | 2728   | 2436900  | SH | DEFINED 1, 2, 6                  |
| DONEGAL GROUP INC            | Common equity shares        | 257701201 | 2169   | 163342   | SH | DEFINED 1, 2, 17                 |
| ENTERPRISE FINL SERVICES CP  | Common equity shares        | 293712105 | 2831   | 258540   | SH | DEFINED 1, 2                     |
| KINDRED HEALTHCARE INC       | Common equity shares        | 494580103 | 10131  | 1030652  | SH | DEFINED 1, 2, 5, 6, 8            |
| GENON ENERGY INC             | Common equity shares        | 37244E107 | 28609  | 16739621 | SH | DEFINED 1, 2, 5, 6, 8, 12        |
| RETRACTABLE TECHNOLOGIES INC | Common equity shares        | 76129W105 | 15     | 15700    | SH | DEFINED 1                        |
| KINDER MORGAN MANAGEMENT LLC | Common equity shares        | 49455U100 | 60950  | 830256   | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| ZHONE TECHNOLOGIES INC       | Common Stock                | 98950P884 | 12     | 19855    | SH | DEFINED 1                        |
| GLOBAL POWER EQUIPMENT GROUP | Common Stock                | 37941P306 | 5939   | 272002   | SH | DEFINED 1, 2, 6                  |
| ACURA PHARMACEUTICALS INC    | Common equity shares        | 00509L703 | 429    | 137691   | SH | DEFINED 1, 2                     |
| PREFERRED BANK LOS ANGELES   | Common equity shares        | 740367404 | 2051   | 153485   | SH | DEFINED 1, 2                     |
| BRIDGE CAPITAL HOLDINGS      | Common equity shares        | 108030107 | 2147   | 132920   | SH | DEFINED 1, 2                     |
| TASER INTERNATIONAL INC      | Common equity shares        | 87651B104 | 6388   | 1218871  | SH | DEFINED 1, 2, 5, 6, 8            |
| ALLIANCE DATA SYSTEMS CORP   | Common equity shares        | 018581108 | 201386 | 1491542  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| JOY GLOBAL INC               | Common Stock                | 481165108 | 218551 | 3852516  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, 1 |
| RAPTOR PHARMACEUTICAL CORP   | Common equity shares        | 75382F106 | 3980   | 711887   | SH | DEFINED 1, 2, 6                  |
| BANNER CORP                  | Common equity shares        | 06652V208 | 6698   | 305641   | SH | DEFINED 1, 2, 8                  |
| GRUPO TELEVISIA SAB          | American Depository Receipt | 40049J206 | 2183   | 101640   | SH | DEFINED 1, 2, 6                  |
| SK TELECOM CO LTD            | American                    |           |        |          |    |                                  |



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

|                              |                              |           |        |         |    |                           |
|------------------------------|------------------------------|-----------|--------|---------|----|---------------------------|
|                              | Depository Receipt           | 78440P108 | 6013   | 496869  | SH | DEFINED 1,2,5,6           |
| PHOENIX COMPANIES INC        | Common equity shares         |           |        |         |    |                           |
|                              | Common equity shares         | 71902E109 | 4016   | 2171346 | SH | DEFINED 1,2,6,8           |
| MOSYS INC                    | Common equity shares         | 619718109 | 1496   | 462082  | SH | DEFINED 1,2               |
| WRIGHT MEDICAL GROUP INC     | Common equity shares         | 98235T107 | 15376  | 720166  | SH | DEFINED 1,2,6,8           |
| INLAND REAL ESTATE CORP      | Real Estate Investment Trust | 457461200 | 19563  | 2334377 | SH | DEFINED 1,2,3,6,8         |
| HDFC BANK LTD                | American Depository Receipt  | 40415F101 | 29029  | 890358  | SH | DEFINED 1,2,5,6,8         |
| NATUS MEDICAL INC            | Common Stock                 | 639050103 | 6498   | 558975  | SH | DEFINED 1,2,6,8           |
| BIOSANTE PHARMACEUTICALS INC | Common equity shares         | 09065V302 | 32     | 13063   | SH | DEFINED 1                 |
| MEDCATH CORP                 | Common equity shares         | 58404W109 | 132    | 17678   | SH | DEFINED 1                 |
| INERGY LP                    | Misc Equity                  | 456615103 | 2469   | 132597  | SH | DEFINED 1                 |
| ALLIANCE HEALTHCARE SVCS INC | Common equity shares         | 018606202 | 22     | 21474   | SH | DEFINED 1                 |
| PDF SOLUTIONS INC            | Common equity shares         | 693282105 | 3379   | 342210  | SH | DEFINED 1,2               |
| BUNGE LTD                    | Common equity shares         | G16962105 | 176761 | 2817342 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| FRONTLINE LTD                | Common equity shares         | G3682E127 | 4097   | 898977  | SH | DEFINED 1,2,6             |
| OMNICELL INC                 | Common equity shares         | 68213N109 | 10557  | 720972  | SH | DEFINED 1,2,6,8           |
| ALTERRA CAPITAL HOLDINGS LTD | Common Stock                 | G0229R108 | 37333  | 1598776 | SH | DEFINED 1,2,5,6,8         |
| XPO LOGISTICS INC            | Common Stock                 | 983793100 | 4164   | 247925  | SH | DEFINED 1,2,6             |
| TIMBERLINE RESOURCES CORP    | Common equity shares         | 887133106 | 7      | 24700   | SH | DEFINED 1                 |
| GLADSTONE CAPITAL CORP       | Common equity shares         | 376535100 | 3340   | 423072  | SH | DEFINED 1,2,8             |
| GIVEN IMAGING                | Common Stock                 | M52020100 | 342    | 21668   | SH | DEFINED 1                 |
| CHARTER FINANCIAL CORP/GA    | Common Stock                 | 16122M100 | 941    | 96888   | SH | DEFINED 1,2               |
| DELCATH SYSTEMS INC          | Common equity shares         | 24661P104 | 46     | 28523   | SH | DEFINED 1                 |
| CROSS COUNTRY HEALTHCARE INC | Common equity shares         | 227483104 | 2430   | 556738  | SH | DEFINED 1,2               |
| PENN VIRGINIA RES            | Composition                  |           |        |         |    |                           |

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

|                                |                                   |           |       |         |    |                      |
|--------------------------------|-----------------------------------|-----------|-------|---------|----|----------------------|
| PRTNR LP                       | of more than<br>1 security        | 707884102 | 2056  | 83906   | SH | DEFINED 1            |
| MAHANAGAR<br>TELEPHONE NIGAM   | American<br>Depository<br>Receipt | 559778402 | 44    | 50035   | SH | DEFINED 1            |
| AMERIGROUP CORP                | Common<br>equity<br>shares        | 03073T102 | 74468 | 1129764 | SH | DEFINED 1,2,5,6,8,12 |
| AMN HEALTHCARE<br>SERVICES INC | Common<br>equity<br>shares        | 001744101 | 4288  | 722719  | SH | DEFINED 1,2,8        |
| ADVISORY BOARD CO              | Common<br>equity<br>shares        | 00762W107 | 29842 | 601762  | SH | DEFINED 1,2,6,8      |
| ACUITY BRANDS INC              | Common<br>equity<br>shares        | 00508Y102 | 67109 | 1318158 | SH | DEFINED 1,2,5,6,8,12 |
| WEIGHT WATCHERS INTL<br>INC    | Common<br>equity<br>shares        | 948626106 | 18157 | 352120  | SH | DEFINED 1,2,5,6,8,12 |
| OI SA                          | American<br>Depository<br>Receipt | 670851203 | 7096  | 575002  | SH | DEFINED 1,2,4,5,6,10 |
| VCA ANTECH INC                 | Common<br>equity<br>shares        | 918194101 | 45106 | 2051901 | SH | DEFINED 1,2,5,6,8,12 |
| ALERE INC                      | Common<br>Stock                   | 01449J105 | 21074 | 1083885 | SH | DEFINED 1,2,5,6,8    |
| STAGE STORES INC               | Common<br>equity<br>shares        | 85254C305 | 21431 | 1169959 | SH | DEFINED 1,2,5,6,8    |
| MCG CAPITAL CORP               | Common<br>equity<br>shares        | 58047P107 | 7279  | 1581914 | SH | DEFINED 1,2,6,8      |
| ALUMINUM CORP CHINA<br>LTD     | American<br>Depository<br>Receipt | 022276109 | 463   | 42522   | SH | DEFINED 1,6          |
| CENTENE CORP                   | Common<br>equity<br>shares        | 15135B101 | 35266 | 1169485 | SH | DEFINED 1,2,5,6,8    |
| FIVE STAR QUALITY<br>CARE INC  | Common<br>Stock                   | 33832D106 | 1886  | 615619  | SH | DEFINED 1,2          |

| ISSUER                          | CLASS                             | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGER |
|---------------------------------|-----------------------------------|-----------|-------|----------------|------------|--------------|-----------------|---------|
| WESTFIELD FINANCIAL<br>INC      | Common<br>equity<br>shares        | 96008P104 | 3790  | 518862         | SH         |              | DEFINED 1,2,17  |         |
| BANCO DE CHILE                  | American<br>Depository<br>Receipt | 059520106 | 1844  | 21844          | SH         |              | DEFINED 1,2,5   |         |
| ENDEAVOUR<br>INTERNATIONAL CORP | Common<br>Stock                   | 29259G200 | 5323  | 633844         | SH         |              | DEFINED 1,2,6,8 |         |
| GREEN BANKSHARES INC            | Common<br>equity                  |           |       |                |            |              |                 |         |

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

|                                      |   |           |        |         |    |                       |
|--------------------------------------|---|-----------|--------|---------|----|-----------------------|
| HOUSTON AMERN ENERGY CORP            | shares<br>Common equity   | 394361208 | 231    | 139780  | SH | DEFINED 1,2           |
| SYNAPTICS INC                        | shares<br>Common equity   | 44183U100 | 28     | 25281   | SH | DEFINED 1,2           |
| LORILLARD INC                        | shares<br>Common equity   | 87157D109 | 19321  | 674697  | SH | DEFINED 1,2,5,6,8     |
| COGENT COMMUNICATIONS GRP            | shares<br>Common equity   | 544147101 | 635187 | 4813830 | SH | DEFINED 1,2,5,6,8,10, |
| SUNOCO LOGISTICS PARTNERS LP         | shares<br>Composition of more than 1 security   | 19239V302 | 16036  | 832860  | SH | DEFINED 1,2,5,6,8     |
| ISHARES S&P 500 FUND                 | Investments that contain a pool of securities representing a specific index and are built like mutu | 86764L108 | 3131   | 86334   | SH | DEFINED 1             |
| ISHARES RUSSELL 1000 INDEX FUND      | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287200 | 2142   | 15672   | SH | DEFINED 5,6           |
| ISHARES S&P SMALL CAP 600 INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464287622 | 67854  | 902200  | SH | DEFINED 1             |
| MVC CAPITAL INC.                     | Common equity shares  | 464287804 | 108549 | 1481493 | SH | DEFINED 1,2           |
| MANTECH INTL CORP                    | Common equity shares  | 553829102 | 4812   | 371627  | SH | DEFINED 1,2,8         |
| AMBASSADORS GROUP INC                | Common equity shares  | 564563104 | 16322  | 695390  | SH | DEFINED 1,2,5,6,8,12  |
| GAMESTOP CORP                        | Common equity shares  | 023177108 | 75     | 13769   | SH | DEFINED 1             |
| COMSTOCK MINING INC                  | Common equity shares  | 36467W109 | 106411 | 5795691 | SH | DEFINED 1,2,5,6,8,10, |
| ASBURY AUTOMOTIVE GROUP INC          | Common equity shares  | 205750102 | 31     | 12400   | SH | DEFINED 1             |
| DOVER DOWNS GAMING &                 | Common equity shares  | 043436104 | 19941  | 841765  | SH | DEFINED 1,2,5,6,8     |

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

|                                 |   |           |        |          |    |                             |
|---------------------------------|---|-----------|--------|----------|----|-----------------------------|
| ENTMT                           | equity shares   | 260095104 | 41     | 13664    | SH | DEFINED 1                   |
| CALAVO GROWERS INC              | Common equity shares  | 128246105 | 5633   | 220160   | SH | DEFINED 1, 2, 6, 8          |
| UNITED COMMUNITY BANKS INC      | Common equity shares  | 90984P303 | 6068   | 708454   | SH | DEFINED 1, 2, 6, 8          |
| VALE SA                         | American Depository Receipt   | 91912E105 | 266353 | 13418285 | SH | DEFINED 1, 2, 4, 5, 6, 8, 1 |
| VANGUARD ETF TOTAL STOCK MARKET | Investments that contain a pool of securities representing a specific index and are built like mutu | 922908769 | 1261   | 18100    | SH | DEFINED 1                   |
| JETBLUE AIRWAYS CORP            | Common equity shares  | 477143101 | 38497  | 7263933  | SH | DEFINED 1, 2, 5, 6, 12, 17  |
| LIN TV CORP                     | Common equity shares  | 532774106 | 1723   | 569817   | SH | DEFINED 1, 2                |
| REGAL ENTERTAINMENT GROUP       | Common equity shares  | 758766109 | 15332  | 1114344  | SH | DEFINED 1, 2, 5, 6, 8, 12   |
| CIA SANEAMENTO BASICO ESTADO    | American Depository Receipt   | 20441A102 | 73708  | 971642   | SH | DEFINED 1, 2, 5, 6, 10, 18  |
| AEROPOSTALE INC                 | Common equity shares  | 007865108 | 53335  | 2991503  | SH | DEFINED 1, 2, 5, 6, 8, 12,  |
| VERINT SYSTEMS INC              | Common Stock  | 92343X100 | 11534  | 390805   | SH | DEFINED 1, 2, 6, 8, 17      |
| COMPUTER PROGRAMS & SYSTEMS     | Common equity shares  | 205306103 | 12348  | 215766   | SH | DEFINED 1, 2, 6, 8          |
| MARKWEST ENERGY PARTNERS LP     | Limited Partnership   | 570759100 | 3922   | 79534    | SH | DEFINED 1                   |
| AU OPTRONICS CORP               | American Depository Receipt   | 002255107 | 3121   | 776725   | SH | DEFINED 1, 2, 5, 6, 8       |
| NETFLIX INC                     | Common equity shares  | 64110L106 | 148171 | 2163966  | SH | DEFINED 1, 2, 5, 6, 8, 10,  |
| ENPRO INDUSTRIES INC            | Common equity shares  | 29355X107 | 14830  | 396799   | SH | DEFINED 1, 2, 5, 6, 8       |
| OVERSTOCK.COM INC               | Common equity shares  | 690370101 | 1618   | 234105   | SH | DEFINED 1, 2, 6             |
| PACER INTERNATIONAL INC         | Common equity shares  | 69373H106 | 3629   | 669526   | SH | DEFINED 1, 2, 6, 8          |
| WESTWOOD HOLDINGS GROUP INC     | Common equity shares  | 961765104 | 4043   | 108494   | SH | DEFINED 1, 2                |
| BIG 5 SPORTING GOODS CORP       | Common equity   |           |        |          |    |                             |

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

|                                 |                                    |           |        |         |    |                       |
|---------------------------------|------------------------------------|-----------|--------|---------|----|-----------------------|
| NASDAQ OMX GROUP INC            | shares<br>Common<br>equity         | 08915P101 | 3167   | 418919  | SH | DEFINED 1,2,8         |
| SANOFI                          | shares<br>American<br>Depository   | 631103108 | 113838 | 5021748 | SH | DEFINED 1,2,5,6,8,10, |
| RUSH ENTERPRISES INC            | Receipt<br>Common<br>equity        | 80105N105 | 748    | 19775   | SH | DEFINED 1,2           |
| KIRKLAND`S INC                  | shares<br>Common<br>Stock          | 781846209 | 9649   | 590132  | SH | DEFINED 1,2,6,8       |
| RANDGOLD RESOURCES<br>LTD       | American<br>Depository<br>Receipt  | 497498105 | 3484   | 309532  | SH | DEFINED 1,2,6,8       |
| RED ROBIN GOURMET<br>BURGERS    | Common<br>equity<br>shares         | 752344309 | 856    | 9510    | SH | DEFINED 1             |
| BIODELIVERY SCIENCES<br>INTL    | Common<br>equity<br>shares         | 75689M101 | 8029   | 263325  | SH | DEFINED 1,2,6,8       |
| LEAPFROG ENTERPRISES<br>INC     | Common<br>equity<br>shares         | 09060J106 | 1438   | 320956  | SH | DEFINED 1,2           |
| FIRST PACTRUST<br>BANCORP       | Common<br>equity<br>shares         | 52186N106 | 9935   | 968546  | SH | DEFINED 1,2,6         |
| TRAVELZOO INC                   | Common<br>equity<br>shares         | 33589V101 | 1503   | 126658  | SH | DEFINED 1,2           |
| SAIA INC                        | Common<br>equity<br>shares         | 89421Q106 | 2270   | 99781   | SH | DEFINED 1,2,6,8       |
| CIMAREX ENERGY CO               | Common<br>equity<br>shares         | 78709Y105 | 6219   | 284186  | SH | DEFINED 1,2,5         |
| NEWCASTLE INVESTMENT<br>CORP    | Real Estate<br>Investment<br>Trust | 171798101 | 139576 | 2531970 | SH | DEFINED 1,2,5,6,8,10, |
| MONTPELIER RE<br>HOLDINGS       | Common<br>equity<br>shares         | 65105M108 | 588    | 87668   | SH | DEFINED 1,8           |
| ENBRIDGE ENERGY MGMT<br>LLC     | Common<br>equity<br>shares         | G62185106 | 27231  | 1278989 | SH | DEFINED 1,2,5,6,8     |
| NATURAL RESOURCE<br>PARTNERS LP | Limited<br>Partnership             | 29250X103 | 2744   | 85883   | SH | DEFINED 1,5,6,8       |
| DICKS SPORTING GOODS<br>INC     | Common<br>equity<br>shares         | 63900P103 | 1596   | 71984   | SH | DEFINED 1             |
| TAYLOR CAPITAL GROUP<br>INC     | Common<br>equity<br>shares         | 253393102 | 124649 | 2596941 | SH | DEFINED 1,2,5,6,8,10, |
| NATURAL GAS SERVICES<br>GROUP   | Common<br>equity<br>shares         | 876851106 | 3928   | 239478  | SH | DEFINED 1,2           |
| WYNN RESORTS LTD                | Common<br>equity<br>shares         | 63886Q109 | 3779   | 255098  | SH | DEFINED 1,2           |
| PLATINUM<br>UNDERWRITERS HLDG   | Common<br>equity<br>shares         | 983134107 | 292174 | 2817122 | SH | DEFINED 1,2,5,6,8,10, |
|                                 | shares                             | G7127P100 | 27101  | 711311  | SH | DEFINED 1,2,5,6,8,17  |

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

|                              |                             |           |        |          |    |                       |
|------------------------------|-----------------------------|-----------|--------|----------|----|-----------------------|
| MARTIN MIDSTREAM PARTNERS LP | Limited Partnership         | 573331105 | 549    | 16755    | SH | DEFINED 1             |
| OVERHILL FARMS INC           | Common equity shares        | 690212105 | 41     | 10520    | SH | DEFINED 1             |
| CEVA INC                     | Common Stock                | 157210105 | 8128   | 461522   | SH | DEFINED 1,2,6,8       |
| PORTFOLIO RECOVERY ASSOC INC | Common equity shares        | 73640Q105 | 31057  | 340285   | SH | DEFINED 1,2,6,8,17    |
| CHINA TELECOM CORP LTD       | American Depository Receipt | 169426103 | 492    | 11214    | SH | DEFINED 1,6           |
| SENOMYX INC                  | Common equity shares        | 81724Q107 | 58     | 24871    | SH | DEFINED 1             |
| NII HOLDINGS INC             | Common equity shares        | 62913F201 | 28161  | 2753309  | SH | DEFINED 1,2,5,6,8,10, |
| COSI INC                     | Common equity shares        | 22122P101 | 27     | 37452    | SH | DEFINED 1             |
| SAFETY INSURANCE GROUP INC   | Common equity shares        | 78648T100 | 9824   | 241807   | SH | DEFINED 1,2,6,8,17    |
| SEAGATE TECHNOLOGY PLC       | Common Stock                | G7945M107 | 313636 | 12682271 | SH | DEFINED 1,2,5,6,8,10, |
| CROSSTEX ENERGY LP           | Limited Partnership         | 22765U102 | 647    | 39463    | SH | DEFINED 1             |
| GOLAR LNG LTD                | Common Stock                | G9456A100 | 14745  | 391059   | SH | DEFINED 1,2,6         |
| ACACIA RESEARCH CORP         | Common Stock                | 003881307 | 35884  | 963604   | SH | DEFINED 1,2,5,6,8,17  |
| PLAINS EXPLORATION & PROD CO | Common equity shares        | 726505100 | 142841 | 4060318  | SH | DEFINED 1,2,5,6,8,10, |
| BROOKFIELD RESIDENTIAL PPTYS | Common Stock                | 11283W104 | 287    | 26333    | SH | DEFINED 1,2           |
| PROVIDENT FINANCIAL SVCS INC | Common equity shares        | 74386T105 | 20251  | 1319126  | SH | DEFINED 1,2,5,6,8     |
| HALOZYME THERAPEUTICS INC    | Common equity shares        | 40637H109 | 28027  | 3163315  | SH | DEFINED 1,2,5,6,8     |
| WARNACO GROUP INC            | Common equity shares        | 934390402 | 56008  | 1315381  | SH | DEFINED 1,2,5,6,8,12  |
| INFINITY PROPERTY & CAS CORP | Common equity shares        | 45665Q103 | 13685  | 237351   | SH | DEFINED 1,2,5,6,8     |
| PROCERA NETWORKS INC         | Common Stock                | 74269U203 | 7155   | 294269   | SH | DEFINED 1,2,6         |
| ENDURANCE SPECIALTY HOLDINGS | Common equity shares        | G30397106 | 22919  | 598244   | SH | DEFINED 1,2,5,6,8,12, |
| HUDSON GLOBAL INC            | Common Stock                | 443787106 | 2153   | 515641   | SH | DEFINED 1,2           |
| INTERCONTINENTAL HOTELS GRP  | American Depository Receipt | 45857P301 | 743    | 30812    | SH | DEFINED 1             |
| TRUE RELIGION APPAREL INC    | Common Stock                | 89784N104 | 14608  | 504219   | SH | DEFINED 1,2,5,6,8     |

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

|                              |                              |           |       |          |    |                            |
|------------------------------|------------------------------|-----------|-------|----------|----|----------------------------|
| FORMFACTOR INC               | Common equity shares         | 346375108 | 5773  | 892290   | SH | DEFINED 1, 2, 6, 8         |
| MINDSPEED TECHNOLOGIES INC   | Common Stock                 | 602682205 | 1385  | 565148   | SH | DEFINED 1, 2               |
| CAVCO INDUSTRIES INC         | Common equity shares         | 149568107 | 6001  | 117039   | SH | DEFINED 1, 2, 5, 6         |
| AXIS CAPITAL HOLDINGS LTD    | Common equity shares         | G0692U109 | 74094 | 2276255  | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| MOLINA HEALTHCARE INC        | Common equity shares         | 60855R100 | 13366 | 569845   | SH | DEFINED 1, 2, 6, 8         |
| DTS INC                      | Common equity shares         | 23335C101 | 8661  | 332093   | SH | DEFINED 1, 2, 6, 8         |
| IPASS INC                    | Common equity shares         | 46261V108 | 1595  | 671228   | SH | DEFINED 1, 2               |
| NETGEAR INC                  | Common equity shares         | 64111Q104 | 25155 | 728980   | SH | DEFINED 1, 2, 6, 8         |
| CAPITALSOURCE INC            | Real Estate Investment Trust | 14055X102 | 80978 | 12050631 | SH | DEFINED 1, 2, 5, 6, 8, 12  |
| GLADSTONE COMMERCIAL CORP    | REIT                         | 376536108 | 2639  | 158251   | SH | DEFINED 1, 2, 5            |
| TEXAS CAPITAL BANCSHARES INC | Common equity shares         | 88224Q107 | 50037 | 1238855  | SH | DEFINED 1, 2, 6, 8         |
| PROVIDENCE SERVICE CORP      | Common equity shares         | 743815102 | 3472  | 253325   | SH | DEFINED 1, 2               |
| ASHFORD HOSPITALITY TRUST    | Real Estate Investment Trust | 044103109 | 15125 | 1794261  | SH | DEFINED 1, 2, 3, 5, 6, 8   |
| CYTORI THERAPEUTICS INC      | Common equity shares         | 23283K105 | 2029  | 750509   | SH | DEFINED 1, 2               |
| ENTERTAINMENT GAMING ASIA    | Common equity shares         | 29383V206 | 52    | 18025    | SH | DEFINED 1                  |
| ABOVENET INC                 | Common equity shares         | 00374N107 | 40675 | 484187   | SH | DEFINED 1, 2, 5, 6, 8      |
| NATIONAL FINANCIAL PRNRS CP  | Common equity shares         | 63607P208 | 11817 | 882076   | SH | DEFINED 1, 2, 6, 8         |
| CHELSEA THERAPEUTICS INTL    | Common equity shares         | 163428105 | 65    | 44226    | SH | DEFINED 1, 2               |
| JOURNAL COMMUNICATIONS INC   | Common equity shares         | 481130102 | 6231  | 1206247  | SH | DEFINED 1, 2, 17           |
| JONES SODA CO                | Common equity shares         | 48023P106 | 6     | 19000    | SH | DEFINED 1                  |
| WOORI FINANCE HOLDINGS CO    | American Depository Receipt  | 981063100 | 709   | 21351    | SH | DEFINED 1, 5, 6            |
| LKQ CORP                     | Common                       |           |       |          |    |                            |

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

|                              |                                       |           |        |          |    |                            |
|------------------------------|---------------------------------------|-----------|--------|----------|----|----------------------------|
| ADA-ES INC                   | equity shares<br>Common equity shares | 501889208 | 108252 | 3241092  | SH | DEFINED 1, 2, 5, 6, 8, 12, |
| FIRST POTOMAC REALTY TRUST   | Real Estate Investment Trust          | 005208103 | 2940   | 115850   | SH | DEFINED 1, 2               |
| FIRST MARBLEHEAD CORP        | Common equity shares                  | 33610F109 | 18031  | 1531694  | SH | DEFINED 1, 2, 3, 6, 8      |
| QUALITY DISTRIBUTION INC     | Common equity shares                  | 320771108 | 1260   | 1078825  | SH | DEFINED 1, 2, 6            |
| CINEDIGM DIGITAL CINEMA CORP | Common equity shares                  | 74756M102 | 3766   | 339735   | SH | DEFINED 1, 2               |
| MARLIN BUSINESS SERVICES INC | Common equity shares                  | 172407108 | 26     | 17000    | SH | DEFINED 1                  |
| TESSERA TECHNOLOGIES INC     | Common equity shares                  | 571157106 | 2139   | 130473   | SH | DEFINED 1, 2               |
| CALLIDUS SOFTWARE INC        | Common equity shares                  | 88164L100 | 17667  | 1149277  | SH | DEFINED 1, 2, 5, 6, 8      |
| WHITING PETROLEUM CORP       | Common equity shares                  | 13123E500 | 2543   | 510985   | SH | DEFINED 1, 2               |
| BUFFALO WILD WINGS INC       | Common equity shares                  | 966387102 | 91007  | 2213247  | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| TICC CAPITAL CORP            | Common equity shares                  | 119848109 | 31010  | 357913   | SH | DEFINED 1, 2, 5, 6, 8      |
| NEXSTAR BROADCASTING GROUP   | Common equity shares                  | 87244T109 | 6282   | 647561   | SH | DEFINED 1, 2, 8, 17        |
| CONN`S INC                   | Common equity shares                  | 65336K103 | 974    | 144758   | SH | DEFINED 1, 2               |
| SYNNEX CORP                  | Common equity shares                  | 208242107 | 3683   | 248867   | SH | DEFINED 1, 2, 6, 8         |
| CORINTHIAN COLLEGES INC      | Common equity shares                  | 87162W100 | 19958  | 578722   | SH | DEFINED 1, 2, 6, 8         |
| CORPBANCA                    | American Depository Receipt           | 218868107 | 5336   | 1845647  | SH | DEFINED 1, 2, 5, 6, 8      |
| NRG ENERGY INC               | Common equity shares                  | 21987A209 | 3048   | 159980   | SH | DEFINED 1, 2, 5, 6, 10     |
| AMERICAN EQTY INVT LIFE HLDG | Common equity shares                  | 629377508 | 201928 | 11631733 | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| ASPEN INSURANCE HOLDINGS LTD | Common equity shares                  | 025676206 | 13086  | 1188693  | SH | DEFINED 1, 2, 6, 8         |
| KRONOS WORLDWIDE INC         | Common equity shares                  | G05384105 | 45230  | 1565145  | SH | DEFINED 1, 2, 5, 6, 8, 12  |
|                              | equity shares                         | 50105F105 | 3157   | 199961   | SH | DEFINED 1, 2, 6, 8         |



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

|                              |                              |           |        |         |    |                            |
|------------------------------|------------------------------|-----------|--------|---------|----|----------------------------|
| NELNET INC                   | Common equity shares         | 64031N108 | 11790  | 512661  | SH | DEFINED 1, 2, 6, 8         |
| COMPASS MINERALS INTL INC    | Common equity shares         | 20451N101 | 84520  | 1108039 | SH | DEFINED 1, 2, 5, 6, 8, 12  |
| GLOBAL INDEMNITY PLC         | Common equity shares         | G39319101 | 4383   | 216395  | SH | DEFINED 1, 2, 8            |
| CHINA LIFE INSURANCE (CHN)   | American Depository Receipt  | 16939P106 | 1541   | 39029   | SH | DEFINED 1, 6               |
| UNIVERSAL TECHNICAL INST     | Common equity shares         | 913915104 | 5880   | 435213  | SH | DEFINED 1, 2, 6, 8         |
| KNOLOGY INC                  | Common equity shares         | 499183804 | 11038  | 561037  | SH | DEFINED 1, 2, 5, 6, 8      |
| TEMPUR PEDIC INTL INC        | Common equity shares         | 88023U101 | 70943  | 3033278 | SH | DEFINED 1, 2, 5, 6, 8, 12  |
| U S GEOTHERMAL INC           | Common equity shares         | 90338S102 | 15     | 39100   | SH | DEFINED 1                  |
| CROSSTEX ENERGY INC          | Common equity shares         | 22765Y104 | 11283  | 806083  | SH | DEFINED 1, 2, 6, 8         |
| GEOEYE INC                   | Common Stock                 | 37250W108 | 5626   | 363494  | SH | DEFINED 1, 2, 6, 8         |
| BANCORP INC                  | Common equity shares         | 05969A105 | 4695   | 497254  | SH | DEFINED 1, 2, 8            |
| GTX INC                      | Common equity shares         | 40052B108 | 1459   | 414138  | SH | DEFINED 1, 2               |
| TRW AUTOMOTIVE HOLDINGS CORP | Common equity shares         | 87264S106 | 63561  | 1729097 | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| ASSET ACCEPTANCE CAPITL CP   | Common equity shares         | 04543P100 | 1228   | 180500  | SH | DEFINED 1, 2               |
| ASSURANT INC                 | Common equity shares         | 04621X108 | 134581 | 3862856 | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| HILLTOP HOLDINGS INC         | Common equity shares         | 432748101 | 7208   | 699476  | SH | DEFINED 1, 2, 5, 6, 8      |
| DYNAVAX TECHNOLOGIES CORP    | Common Stock                 | 268158102 | 26081  | 6036827 | SH | DEFINED 1, 2, 6, 8         |
| CLIFTON SAVINGS BANCORP INC  | Common equity shares         | 18712Q103 | 1525   | 146504  | SH | DEFINED 1, 2, 17           |
| TNS INC                      | Common equity shares         | 872960109 | 8530   | 475485  | SH | DEFINED 1, 2, 6, 8         |
| CYCLACEL PHARMACEUTICALS     | Common equity shares         | 23254L108 | 10     | 22800   | SH | DEFINED 1                  |
| CAPLEASE INC                 | Real Estate Investment Trust | 140288101 | 5821   | 1402981 | SH | DEFINED 1, 2, 3, 5, 8      |
| SIGNATURE BANK/NY            | Common                       |           |        |         |    |                            |

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

|                      |             |           |        |          |    |         |                    |
|----------------------|-------------|-----------|--------|----------|----|---------|--------------------|
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 82669G104 | 122622 | 2011188  | SH | DEFINED | 1, 2, 5, 6, 8, 12  |
| BROADWIND ENERGY INC | Common      |           |        |          |    |         |                    |
|                      | Stock       | 11161T108 | 18     | 65150    | SH | DEFINED | 1                  |
| ULTRA CLEAN HOLDINGS | Common      |           |        |          |    |         |                    |
| INC                  | equity      |           |        |          |    |         |                    |
|                      | shares      | 90385V107 | 3108   | 482838   | SH | DEFINED | 1, 2               |
| HORNBECK OFFSHORE    | Common      |           |        |          |    |         |                    |
| SVCS INC             | equity      |           |        |          |    |         |                    |
|                      | shares      | 440543106 | 32826  | 846484   | SH | DEFINED | 1, 2, 6, 8         |
| CUTERA INC           | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 232109108 | 89     | 12244    | SH | DEFINED | 1                  |
| KAISER FEDERAL       | Common      |           |        |          |    |         |                    |
| FINANCIAL GRP        | Stock       | 483056107 | 1824   | 123565   | SH | DEFINED | 1, 2, 6            |
| MARCHEX INC          | Common      |           |        |          |    |         |                    |
|                      | Stock       | 56624R108 | 1355   | 375553   | SH | DEFINED | 1, 2               |
| SANTARUS INC         | Common      |           |        |          |    |         |                    |
|                      | Stock       | 802817304 | 7613   | 1073761  | SH | DEFINED | 1, 2, 6            |
| APOLLO INVESTMENT    | Common      |           |        |          |    |         |                    |
| CORP                 | equity      |           |        |          |    |         |                    |
|                      | shares      | 03761U106 | 44810  | 5834914  | SH | DEFINED | 1, 2, 5, 6, 8, 12  |
| ARBOR REALTY TRUST   | Real Estate |           |        |          |    |         |                    |
| INC                  | Investment  |           |        |          |    |         |                    |
|                      | Trust       | 038923108 | 84     | 15800    | SH | DEFINED | 1                  |
| CORCEPT THERAPEUTICS | Common      |           |        |          |    |         |                    |
| INC                  | equity      |           |        |          |    |         |                    |
|                      | shares      | 218352102 | 2834   | 631212   | SH | DEFINED | 1, 2, 6            |
| EXIDE TECHNOLOGIES   | Common      |           |        |          |    |         |                    |
|                      | Stock       | 302051206 | 5742   | 1707584  | SH | DEFINED | 1, 2, 5, 6, 8      |
| ASSURED GUARANTY LTD | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | G0585R106 | 31263  | 2217025  | SH | DEFINED | 1, 2, 5, 6, 8      |
| CYTOKINETICS INC     | Common      |           |        |          |    |         |                    |
|                      | Stock       | 23282W100 | 23     | 35722    | SH | DEFINED | 1                  |
| INTERSECTIONS INC    | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 460981301 | 3716   | 234424   | SH | DEFINED | 1, 2               |
| URANERZ ENERGY CORP  | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 91688T104 | 1213   | 835382   | SH | DEFINED | 1, 2, 6            |
| GREENHILL & CO INC   | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 395259104 | 33633  | 943364   | SH | DEFINED | 1, 2, 5, 6, 8, 12  |
| NUVASIVE INC         | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 670704105 | 23003  | 907037   | SH | DEFINED | 1, 2, 6, 8         |
| BLUE NILE INC        | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 09578R103 | 14561  | 490127   | SH | DEFINED | 1, 2, 6, 8         |
| HALCON RESOURCES     | Common      |           |        |          |    |         |                    |
| CORP                 | Stock       | 40537Q209 | 11389  | 1206373  | SH | DEFINED | 1, 2, 6            |
| GENWORTH FINANCIAL   | Common      |           |        |          |    |         |                    |
| INC                  | equity      |           |        |          |    |         |                    |
|                      | shares      | 37247D106 | 114031 | 20147338 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ACADIA               | Common      |           |        |          |    |         |                    |
| PHARMACEUTICALS INC  | equity      |           |        |          |    |         |                    |
|                      | shares      | 004225108 | 44     | 25160    | SH | DEFINED | 1                  |
| ANGIODYNAMICS INC    | Common      |           |        |          |    |         |                    |
|                      | equity      |           |        |          |    |         |                    |
|                      | shares      | 03475V101 | 5613   | 467282   | SH | DEFINED | 1, 2, 8            |
| CORNERSTONE          | Common      |           |        |          |    |         |                    |

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

|                              |                              |           |        |          |    |                       |
|------------------------------|------------------------------|-----------|--------|----------|----|-----------------------|
| THERAPEUTICS INC             | equity shares                | 21924P103 | 780    | 123216   | SH | DEFINED 1,2           |
| REPUBLIC AIRWAYS HLDGS INC   | Common equity shares         | 760276105 | 4984   | 897596   | SH | DEFINED 1,2,5,6       |
| STANDARD PARKING CORP        | Common equity shares         | 853790103 | 5547   | 257670   | SH | DEFINED 1,2,6,8       |
| ALNYLAM PHARMACEUTICALS INC  | Common Stock                 | 02043Q107 | 14415  | 1234849  | SH | DEFINED 1,2,5,6,8     |
| TPC GROUP INC                | Common Stock                 | 89236Y104 | 10062  | 272331   | SH | DEFINED 1,2,6,8,17    |
| CBRE GROUP INC               | Common equity shares         | 12504L109 | 195765 | 11966242 | SH | DEFINED 1,2,5,6,8,10, |
| MOMENTA PHARMACEUTICALS INC  | Common Stock                 | 60877T100 | 19518  | 1443784  | SH | DEFINED 1,2,5,6,8     |
| MONEYGRAM INTERNATIONAL INC  | Common equity shares         | 60935Y208 | 4499   | 308452   | SH | DEFINED 1,2,6,8       |
| SALESFORCE.COM INC           | Common equity shares         | 79466L302 | 688375 | 4978863  | SH | DEFINED 1,2,5,6,8,10, |
| GOL LINHAS AEREAS INTELIGENT | American Depository Receipt  | 38045R107 | 52     | 11705    | SH | DEFINED 1             |
| NEW YORK MORTGAGE TRUST INC  | Real Estate Investment Trust | 649604501 | 1801   | 255432   | SH | DEFINED 1,2           |
| STRATEGIC HOTELS & RESORTS   | Real Estate Investment Trust | 86272T106 | 27429  | 4245666  | SH | DEFINED 1,2,3,6,8     |
| CABELAS INC                  | Common equity shares         | 126804301 | 41895  | 1107984  | SH | DEFINED 1,2,5,6,8     |
| METALICO INC                 | Common equity shares         | 591176102 | 1589   | 720712   | SH | DEFINED 1,2           |
| MULTI-FINELINE ELECTRON INC  | Common equity shares         | 62541B101 | 4241   | 172252   | SH | DEFINED 1,2,6,8       |
| DESARROLLADORA HOMEX SA      | American Depository Receipt  | 25030W100 | 679    | 44100    | SH | DEFINED 1             |
| LIFE TIME FITNESS INC        | Common equity shares         | 53217R207 | 61344  | 1318877  | SH | DEFINED 1,2,5,6,8,12  |
| WELLCARE HEALTH PLANS INC    | Common equity shares         | 94946T106 | 91285  | 1722299  | SH | DEFINED 1,2,5,6,8,12  |
| HILL INTERNATIONAL INC       | Common equity shares         | 431466101 | 1331   | 415829   | SH | DEFINED 1,2,6         |
| HOLLY ENERGY PARTNERS LP     | Limited Partnership          | 435763107 | 969    | 17128    | SH | DEFINED 1             |
| JAMES RIVER COAL CO          | Common Stock                 | 470355207 | 137    | 50252    | SH | DEFINED 1,8           |
| VIRGIN MEDIA INC             | Common equity shares         | 92769L101 | 119720 | 4908600  | SH | DEFINED 1,2,5,6,8,10, |
| DOMINO'S PIZZA INC           | Common equity                |           |        |          |    |                       |

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

|                                 |  |           |        |         |    |                              |
|---------------------------------|--|-----------|--------|---------|----|------------------------------|
| ACCESS NATIONAL CORP            | shares<br>Common<br>equity                   | 25754A201 | 37827  | 1223847 | SH | DEFINED 1, 2, 5, 6, 8, 17    |
| ATLAS AIR WORLDWIDE<br>HLDG INC | shares<br>Common<br>equity                   | 004337101 | 1112   | 84875   | SH | DEFINED 1, 2                 |
| SYNTHESIS ENERGY<br>SYSTEMS INC | shares<br>Common<br>equity                   | 049164205 | 21055  | 483926  | SH | DEFINED 1, 2, 5, 6, 8        |
| BLACKBAUD INC                   | shares<br>Common<br>equity                   | 871628103 | 28     | 23100   | SH | DEFINED 1                    |
| IDENIX<br>PHARMACEUTICALS INC   | shares<br>Common<br>equity                   | 09227Q100 | 22984  | 895345  | SH | DEFINED 1, 2, 6, 8, 17       |
| LG DISPLAY CO LTD               | shares<br>American<br>Depository<br>Receipt  | 45166R204 | 31471  | 3055641 | SH | DEFINED 1, 2, 6, 8           |
| AUXILIUM PHARMA INC             | shares<br>Common<br>Stock                    | 50186V102 | 1613   | 170921  | SH | DEFINED 1, 2, 5, 6, 18       |
| PROSPECT CAPITAL CORP           | shares<br>Common<br>equity                   | 05334D107 | 36777  | 1367643 | SH | DEFINED 1, 2, 5, 6, 8        |
| GRAMERCY CAPITAL<br>CORP        | shares<br>Real Estate<br>Investment<br>Trust | 74348T102 | 27453  | 2410712 | SH | DEFINED 1, 2, 6, 8           |
| MANKIND CORP                    | shares<br>Common<br>equity                   | 384871109 | 1893   | 755993  | SH | DEFINED 1, 2                 |
| VOLTERRA<br>SEMICONDUCTOR CORP  | shares<br>Common<br>equity                   | 56400P201 | 4055   | 1771635 | SH | DEFINED 1, 2, 6, 8           |
| ENERSYS INC                     | shares<br>Common<br>equity                   | 928708106 | 12089  | 515559  | SH | DEFINED 1, 2, 6, 8, 17       |
| COMMERCIAL VEHICLE<br>GROUP INC | shares<br>Common<br>equity                   | 29275Y102 | 35796  | 1020602 | SH | DEFINED 1, 2, 5, 6, 8        |
| BIOMED REALTY TRUST<br>INC      | shares<br>Real Estate<br>Investment<br>Trust | 202608105 | 4601   | 533730  | SH | DEFINED 1, 2, 6, 8           |
| VOYAGER OIL & GAS INC           | shares<br>Common<br>Stock                    | 09063H107 | 103165 | 5522920 | SH | DEFINED 1, 2, 3, 5, 6, 8, 17 |
| KITE REALTY GROUP<br>TRUST      | shares<br>Real Estate<br>Investment<br>Trust | 92911K100 | 1103   | 626116  | SH | DEFINED 1, 2                 |
| WESTLAKE CHEMICAL<br>CORP       | shares<br>Common<br>equity                   | 49803T102 | 9286   | 1861787 | SH | DEFINED 1, 2, 3, 6, 8        |
| AMERICAN CAMPUS<br>COMMUNITIES  | shares<br>Real Estate<br>Investment<br>Trust | 960413102 | 11637  | 222719  | SH | DEFINED 1, 2, 6, 8           |
| EXTRA SPACE STORAGE<br>INC      | shares<br>Real Estate<br>Investment<br>Trust | 024835100 | 118945 | 2644572 | SH | DEFINED 1, 2, 3, 5, 6, 8, 17 |
| STEREOTAXIS INC                 | shares<br>Common<br>equity                   | 30225T102 | 88563  | 2894190 | SH | DEFINED 1, 2, 3, 6, 8        |
| LEAP WIRELESS INTL INC          | shares<br>Common<br>equity                   | 85916J409 | 5      | 24700   | SH | DEFINED 1                    |
|                                 | shares                                       | 521863308 | 6936   | 1078692 | SH | DEFINED 1, 2, 5, 6, 8        |

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

|                              |                              |           |         |          |    |         |                     |
|------------------------------|------------------------------|-----------|---------|----------|----|---------|---------------------|
| GOOGLE INC                   | Common equity shares         | 38259P508 | 5938406 | 10237398 | SH | DEFINED | 1, 2, 5, 6, 8, 10,  |
| COHEN & STEERS INC           | Common equity shares         | 19247A100 | 11305   | 327577   | SH | DEFINED | 1, 2, 6, 8          |
| ZIOPHARM ONCOLOGY INC        | Common equity shares         | 98973P101 | 9256    | 1555515  | SH | DEFINED | 1, 2, 6, 8          |
| HAYNES INTERNATIONAL INC     | Common equity shares         | 420877201 | 20081   | 394232   | SH | DEFINED | 1, 2, 6, 8          |
| BEACON ROOFING SUPPLY INC    | Common equity shares         | 073685109 | 21351   | 846625   | SH | DEFINED | 1, 2, 5, 6, 8       |
| TATA MOTORS LTD              | American Depository Receipt  | 876568502 | 13665   | 622250   | SH | DEFINED | 1, 2, 5, 6, 8       |
| CPFL ENERGIA SA              | American Depository Receipt  | 126153105 | 5009    | 200464   | SH | DEFINED | 1, 2, 5, 6, 10      |
| 51JOB INC -ADR               | American Depository Receipt  | 316827104 | 472     | 10363    | SH | DEFINED | 1, 2                |
| SI FINANCIAL GROUP INC       | Common equity shares         | 78425V104 | 1501    | 130600   | SH | DEFINED | 1, 2                |
| ARES CAPITAL CORP            | Common equity shares         | 04010L103 | 38363   | 2404000  | SH | DEFINED | 1, 2, 6, 8          |
| TEXAS ROADHOUSE INC          | Common equity shares         | 882681109 | 21878   | 1187356  | SH | DEFINED | 1, 2, 6, 8, 17      |
| THERAVANCE INC               | Common equity shares         | 88338T104 | 45735   | 2058290  | SH | DEFINED | 1, 2, 5, 6, 8       |
| NEW YORK & CO INC            | Common equity shares         | 649295102 | 1558    | 447990   | SH | DEFINED | 1, 2, 6             |
| THOMAS PROPERTIES GROUP      | Common equity shares         | 884453101 | 2260    | 415500   | SH | DEFINED | 1, 2                |
| HURON CONSULTING GROUP INC   | Common equity shares         | 447462102 | 12958   | 409396   | SH | DEFINED | 1, 2, 5, 6, 8       |
| LOCAL.COM CORP               | Common equity shares         | 53954R105 | 53      | 21617    | SH | DEFINED | 1, 2                |
| SUNSTONE HOTEL INVESTORS INC | Real Estate Investment Trust | 867892101 | 45433   | 4134008  | SH | DEFINED | 1, 2, 3, 5, 6, 8, 1 |
| TOWER GROUP INC              | Common equity shares         | 891777104 | 17685   | 847504   | SH | DEFINED | 1, 2, 6, 8          |
| CUBESMART                    | Real Estate Investment Trust | 229663109 | 41416   | 3548924  | SH | DEFINED | 1, 2, 3, 6, 8       |
| NORTHSTAR REALTY FINANCE CP  | Real Estate Investment Trust | 66704R100 | 12087   | 2315244  | SH | DEFINED | 1, 2, 6, 8          |
| BUILD-A-BEAR WORKSHOP INC    | Common equity                |           |         |          |    |         |                     |

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

|                                 |                                    |           |        |         |    |         |                     |
|---------------------------------|------------------------------------|-----------|--------|---------|----|---------|---------------------|
| CALAMOS ASSET<br>MANAGEMENT INC | shares<br>Common<br>equity         | 120076104 | 69     | 14500   | SH | DEFINED | 1                   |
| DREAMWORKS<br>ANIMATION INC     | shares<br>Common<br>Stock          | 12811R104 | 4646   | 405970  | SH | DEFINED | 1, 2, 6, 8          |
| DIGITAL REALTY TRUST<br>INC     | Real Estate<br>Investment<br>Trust | 26153C103 | 31375  | 1646091 | SH | DEFINED | 1, 2, 5, 6, 8, 12   |
| NORTHWESTERN CORP               | Common<br>equity<br>shares         | 253868103 | 240147 | 3198785 | SH | DEFINED | 1, 2, 3, 5, 6, 8, 1 |
|                                 |                                    | 668074305 | 32813  | 894099  | SH | DEFINED | 1, 2, 5, 6, 8       |

| ISSUER                          | CLASS   | CUSIP     | VALUE  | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION | MANAGER           |
|---------------------------------|---|-----------|--------|----------------|------------|--------------|-----------------|-------------------|
| MARKETAXESS HOLDINGS<br>INC     | Common<br>equity<br>shares  | 57060D108 | 16433  | 616818         | SH         |              | DEFINED         | 1, 2, 6, 8        |
| COPANO ENERGY LLC               | Common<br>equity<br>shares  | 217202100 | 2307   | 83004          | SH         |              | DEFINED         | 1                 |
| NGP CAPITAL RESOURCES<br>CO.    | Common<br>equity<br>shares  | 62912R107 | 2727   | 385045         | SH         |              | DEFINED         | 1, 2              |
| RAND LOGISTICS INC              | Common<br>equity<br>shares  | 752182105 | 1876   | 220610         | SH         |              | DEFINED         | 1, 2              |
| ORMAT TECHNOLOGIES<br>INC       | Common<br>equity<br>shares  | 686688102 | 7326   | 342459         | SH         |              | DEFINED         | 1, 2, 8           |
| SPDR GOLD TRUST                 | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 78463V107 | 196239 | 1264516        | SH         |              | DEFINED         | 1, 2, 10          |
| MONOLITHIC POWER<br>SYSTEMS INC | Common<br>Stock   | 609839105 | 13484  | 678549         | SH         |              | DEFINED         | 1, 2, 6, 8        |
| REXAHN<br>PHARMACEUTICALS INC   | Common<br>equity<br>shares  | 761640101 | 12     | 36000          | SH         |              | DEFINED         | 1                 |
| HOME FEDERAL BANCORP<br>INC     | Common<br>equity<br>shares  | 43710G105 | 2788   | 265490         | SH         |              | DEFINED         | 1, 2, 5           |
| SYMMETRY MEDICAL INC            | Common<br>equity<br>shares  | 871546206 | 5679   | 662133         | SH         |              | DEFINED         | 1, 2, 8           |
| BILL BARRETT CORP               | Common<br>equity<br>shares  | 06846N104 | 46220  | 2157875        | SH         |              | DEFINED         | 1, 2, 5, 6, 8, 12 |
| MARKET LEADER INC               | Common<br>equity  |           |        |                |            |              |                 |                   |

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

|                                 |                                    |           |        |          |    |                       |
|---------------------------------|------------------------------------|-----------|--------|----------|----|-----------------------|
| BLUELINX HOLDINGS INC           | shares<br>Common<br>equity         | 57056R103 | 1322   | 260100   | SH | DEFINED 1,2           |
| KNOLL INC                       | shares<br>Common<br>equity         | 09624H109 | 619    | 263114   | SH | DEFINED 1,2           |
| LAS VEGAS SANDS CORP            | shares<br>Common<br>equity         | 498904200 | 11816  | 880519   | SH | DEFINED 1,2,6,8       |
| INTERLINE BRANDS INC            | shares<br>Common<br>equity         | 517834107 | 257461 | 5919883  | SH | DEFINED 1,2,5,6,8,10, |
| MACQUARIE<br>INFRASTRUCT CO LLC | Closed end<br>mutual fund          | 458743101 | 16494  | 657704   | SH | DEFINED 1,2,6,8       |
| HERBALIFE LTD                   | Common<br>equity                   | 55608B105 | 1037   | 31112    | SH | DEFINED 1,8           |
| WARREN RESOURCES INC            | shares<br>Common<br>Stock          | G4412G101 | 114468 | 2368660  | SH | DEFINED 1,2,5,6,8,10, |
| NAVIOS MARITIME<br>HOLDINGS INC | Common<br>equity                   | 93564A100 | 3552   | 1478537  | SH | DEFINED 1,2,6,8       |
| PHH CORP                        | shares<br>Common<br>equity         | Y62196103 | 52     | 15693    | SH | DEFINED 1             |
| CELANESE CORP                   | shares<br>Common<br>equity         | 693320202 | 22633  | 1294761  | SH | DEFINED 1,2,5,6,8,12  |
| SEABRIGHT HOLDINGS INC          | shares<br>Common<br>Stock          | 150870103 | 100931 | 2915389  | SH | DEFINED 1,2,5,6,8,10, |
| EDUCATION REALTY<br>TRUST INC   | Real Estate<br>Investment<br>Trust | 811656107 | 3256   | 366175   | SH | DEFINED 1,2,8         |
| GFI GROUP INC                   | Common<br>Stock                    | 28140H104 | 31529  | 2845545  | SH | DEFINED 1,2,3,6,8     |
| DFC GLOBAL CORP                 | Common<br>equity                   | 361652209 | 4899   | 1376928  | SH | DEFINED 1,2,8         |
| NATIONAL INTERSTATE<br>CORP     | shares<br>Common<br>Stock          | 23324T107 | 14131  | 766583   | SH | DEFINED 1,2,6,8       |
| W&T OFFSHORE INC                | Common<br>equity                   | 63654U100 | 2830   | 106523   | SH | DEFINED 1,2           |
| DRYSHIPS INC                    | shares<br>Common<br>equity         | 92922P106 | 22232  | 1453101  | SH | DEFINED 1,2,6,8       |
| AMERICAN<br>REPROGRAPHICS CO    | shares<br>Common<br>equity         | Y2109Q101 | 677    | 309042   | SH | DEFINED 1,2,5         |
| CORE MARK HOLDING CO<br>INC     | shares<br>Common<br>equity         | 029263100 | 3163   | 627845   | SH | DEFINED 1,2,6,8       |
| THRESHOLD<br>PHARMACEUTICALS    | shares<br>Common<br>equity         | 218681104 | 8780   | 182417   | SH | DEFINED 1,2,5,8       |
| WINDSTREAM CORP                 | shares<br>Common<br>Stock          | 885807206 | 4936   | 667090   | SH | DEFINED 1,2,6         |
| PRESTIGE BRANDS<br>HOLDINGS     | Common<br>equity                   | 97381W104 | 222086 | 22990341 | SH | DEFINED 1,2,5,6,8,10, |
| HUNTSMAN CORP                   | shares<br>Common                   | 74112D101 | 15022  | 950308   | SH | DEFINED 1,2,6,8       |

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

|                                       |   |           |        |          |    |                       |
|---------------------------------------|---|-----------|--------|----------|----|-----------------------|
|                                       | equity shares                                 | 447011107 | 34015  | 2628926  | SH | DEFINED 1,2,5,6,8,10, |
| UNIVERSAL TRUCKLOAD SERVICES          | Common equity shares                          |           |        |          |    |                       |
|                                       | equity shares                                 | 91388P105 | 1734   | 114547   | SH | DEFINED 1,2           |
| ENTERPRISE BANCORP INC/MA             | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 293668109 | 1377   | 84046    | SH | DEFINED 1,2           |
| ALPHA NATURAL RESOURCES INC           | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 02076X102 | 114471 | 13143674 | SH | DEFINED 1,2,5,6,8,10, |
| REVETT MINERALS INC                   | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 76150520  | 1070   | 324525   | SH | DEFINED 1,2,6         |
| WRIGHT EXPRESS CORP                   | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 98233Q105 | 75171  | 1217927  | SH | DEFINED 1,2,5,6,8,12  |
| DOLBY LABORATORIES INC                | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 25659T107 | 38317  | 927753   | SH | DEFINED 1,2,5,8,10,12 |
| SARATOGA RESOURCES INC                | Common Stock                                  |           |        |          |    |                       |
|                                       | Common Stock                                  | 803521103 | 1375   | 234000   | SH | DEFINED 1,2           |
| KEARNY FINANCIAL CORP                 | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 487169104 | 2425   | 250473   | SH | DEFINED 1,2           |
| TRIANGLE PETROLEUM CORP               | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 89600B201 | 3548   | 635853   | SH | DEFINED 1,2,6         |
| BOFI HOLDING INC                      | Common Stock                                  |           |        |          |    |                       |
|                                       | Common Stock                                  | 05566U108 | 4105   | 207739   | SH | DEFINED 1,2,6         |
| DIANA SHIPPING INC                    | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | Y2066G104 | 853    | 109648   | SH | DEFINED 1,2,5         |
| FREIGHTCAR AMERICA INC                | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 357023100 | 4995   | 217516   | SH | DEFINED 1,2,8         |
| DEXCOM INC                            | Common Stock                                  |           |        |          |    |                       |
|                                       | Common Stock                                  | 252131107 | 15943  | 1230059  | SH | DEFINED 1,2,6,8       |
| VERIFONE SYSTEMS INC                  | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 92342Y109 | 90531  | 2735867  | SH | DEFINED 1,2,5,6,8,10, |
| MORNINGSTAR INC                       | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 617700109 | 16883  | 291888   | SH | DEFINED 1,2,5,6,8     |
| LAZARD LTD                            | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | G54050102 | 28893  | 1111748  | SH | DEFINED 1,2,5,6       |
| TEEKAY LNG PARTNERS LP                | Limited Partnership                           |           |        |          |    |                       |
|                                       | Limited Partnership                           | Y8564M105 | 1362   | 35321    | SH | DEFINED 1             |
| ZUMIEZ INC                            | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 989817101 | 24186  | 610700   | SH | DEFINED 1,2,6,8       |
| CITI TRENDS INC                       | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 17306X102 | 4033   | 261223   | SH | DEFINED 1,2,6,8       |
| ROCKVILLE FINANCIAL INC               | Common equity shares                          |           |        |          |    |                       |
|                                       | Common equity shares                          | 774188106 | 6147   | 531194   | SH | DEFINED 1,2,5,6,8     |
| ISHARES MSCI BRAZIL (FREE) INDEX FUND | Investments that contain a pool of securities |           |        |          |    |                       |



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

|  |   |           |       |         |    |                |
|--|---|-----------|-------|---------|----|----------------|
| ISHARES MSCI CANADA<br>INDEX FUND          | representing<br>a specific<br>index and<br>are built like<br>mutu   | 464286400 | 8987  | 173500  | SH | DEFINED 1,10   |
| ISHARES MSCI UNITED<br>KINGDOM INDEX FUND  | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464286509 | 50822 | 1966800 | SH | DEFINED 2      |
| ISHARES MSCI TAIWAN<br>INDEX FUND          | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464286699 | 10219 | 627296  | SH | DEFINED 1      |
| ISHARES MSCI KOREA<br>INDEX FUND           | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464286731 | 54961 | 4493932 | SH | DEFINED 1,6,10 |
| ISHARES MSCI SOUTH<br>AFRICA INDEX FUND    | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464286772 | 6720  | 122596  | SH | DEFINED 6,10   |
| ISHARES MSCI MEXICO<br>(FREE) INDEX FUND   | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464286780 | 3080  | 48200   | SH | DEFINED 10     |
| ISHARES MSCI MALAYSIA<br>(FREE) INDEX FUND | Investments<br>that contain<br>a pool of  | 464286822 | 320   | 5200    | SH | DEFINED 10     |

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

|  |   |           |        |         |    |              |
|--|---|-----------|--------|---------|----|--------------|
|  | securities<br>representing<br>a specific<br>index and<br>are built like   |           |        |         |    |              |
| ISHARES BARCLAYS TIPS<br>BOND FUND                         | mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 464286830 | 1156   | 81000   | SH | DEFINED 10   |
| ISHARES FTSE CHINA 25<br>INDEX FUND                        | mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 464287176 | 89852  | 750645  | SH | DEFINED 1,2  |
| ISHARES DJ<br>TRANSPORTATION<br>AVERAGE INDEX FUND         | mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 464287184 | 6560   | 194840  | SH | DEFINED 1,10 |
| ISHARES BARCLAYS<br>AGGREGATE BOND<br>FUND                 | mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 464287192 | 343    | 3680    | SH | DEFINED 17   |
| ISHARES MSCI EMERGING<br>MARKETS INDEX FUND                | mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 464287226 | 1282   | 11521   | SH | DEFINED 1    |
| ISHARES IBOXX \$<br>INVESTOP INVESTMENT<br>GRADE BOND FUND | mutu<br>Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 464287234 | 25667  | 654942  | SH | DEFINED 1    |
| ISHARES MSCI EAFE INDEX<br>FUND                            | mutu<br>Investments<br>that contain   | 464287242 | 250222 | 2126656 | SH | DEFINED 1,2  |

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

|                                   |  |           |           |        |         |               |                 |
|-----------------------------------|--|-----------|-----------|--------|---------|---------------|-----------------|
|                                   | a pool of securities representing a specific index and are built like                          | mutu      | 464287465 | 472013 | 9447800 | SH            | DEFINED 1,2,5,6 |
| ISHARES RUSSELL 2000 INDEX FUND   | Investments that contain a pool of securities representing a specific index and are built like | mutu      | 464287655 | 3170   | 39810   | 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 | 362    | 4504    | SH            | DEFINED 1       |
| SPDR S&P MIDCAP 400 ETF TRUST     | USA: Common Stock  | 78467Y107 | 89270     | 521131 | SH      | DEFINED 1,2   |                 |
| ENERGY SELECT SECTOR SPDR FUND    | USA: Common Stock  | 81369Y506 | 5576      | 84005  | SH      | DEFINED 2     |                 |
| UTILITIES SELECT SECTOR SPDR FUND | USA: Common Stock  | 81369Y886 | 1537      | 41541  | SH      | DEFINED 6     |                 |
| SPDR STOXX EUROPE 50 ETF          | Investments that contain a pool of securities representing a specific index and are built like | mutu      | 78463X103 | 430    | 14518   | SH            | DEFINED 2       |
| SPDR EURO STOXX 50 ETF            | Investments that contain a pool of securities representing a specific index and are built like | mutu      | 78463X202 | 8574   | 303840  | SH            | DEFINED 10      |
| SPDR DJ WILSHIRE REIT ETF         | USA: Common Stock  | 78464A607 | 55376     | 759679 | SH      | DEFINED 1,2,8 |                 |
| VANGUARD ETF REIT                 | Investments that contain a pool of securities representing a specific index and                |           |           |        |         |               |                 |

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

|                                  |   |           |        |          |    |                       |
|----------------------------------|---|-----------|--------|----------|----|-----------------------|
| ISHARES GOLD TRUST               | are built like<br>mutu  | 922908553 | 147445 | 2253480  | SH | DEFINED 1,2           |
|                                  | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 464285105 | 28844  | 1853735  | SH | DEFINED 1,2           |
| VANGUARD ETF<br>EMERGING MARKETS | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 922042858 | 557403 | 13952498 | SH | DEFINED 1,2,18        |
| VANGUARD ETF PACIFIC             | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 922042866 | 329    | 6568     | SH | DEFINED 1             |
| VANGUARD ETF<br>EUROPEAN         | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 922042874 | 313    | 7280     | SH | DEFINED 1             |
| MINAS BUENAVENTURA<br>SA         | American<br>Depository<br>Receipt   | 204448104 | 158530 | 4174090  | SH | DEFINED 1,2,5,6,8,10, |
| BRASKEM SA                       | American<br>Depository<br>Receipt   | 105532105 | 1531   | 114950   | SH | DEFINED 1,2,6,10      |
| GRUPO FINANCIERO<br>GALICIA SA   | American<br>Depository<br>Receipt   | 399909100 | 445    | 95700    | SH | DEFINED 4             |
| INFOSYS LTD                      | American<br>Depository<br>Receipt   | 456788108 | 61585  | 1366684  | SH | DEFINED 1,2,4,5,6,8,1 |
| KEPCO-KOREA ELEC<br>POWER CORP   | American<br>Depository<br>Receipt   | 500631106 | 2595   | 232065   | SH | DEFINED 1,2,5,6       |
| POSCO                            | American<br>Depository<br>Receipt   | 693483109 | 16317  | 202870   | SH | DEFINED 1,2,5,6,18    |
| RYANAIR HOLDINGS PLC             | American<br>Depository<br>Receipt   | 783513104 | 6834   | 224709   | SH | DEFINED 1,2,5,6       |
| SAP AG                           | American<br>Depository<br>Receipt   | 803054204 | 4752   | 80066    | SH | DEFINED 1,2           |

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

|   |                                    |           |        |         |    |         |                     |
|---|------------------------------------|-----------|--------|---------|----|---------|---------------------|
| TAIWAN SEMICONDUCTOR<br>MFG CO                              | American<br>Depository<br>Receipt  | 874039100 | 123649 | 8857329 | SH | DEFINED | 1, 2, 4, 5, 6, 8, 1 |
| CREDICORP LTD   | Common<br>equity<br>shares         | G2519Y108 | 191971 | 1524886 | SH | DEFINED | 1, 2, 5, 6, 8, 10,  |
| INDOSAT TBK   | American<br>Depository<br>Receipt  | 744383100 | 296    | 12654   | SH | DEFINED | 1, 2, 6             |
| THOMSON-REUTERS CORP  | Common<br>equity<br>shares         | 884903105 | 89778  | 3155821 | SH | DEFINED | 1, 2, 5, 8, 17      |
| CHUNGHWA TELECOM LTD  | American<br>Depository<br>Receipt  | 17133Q502 | 8089   | 257420  | SH | DEFINED | 1, 2, 5, 6, 8, 12   |
| SHINHAN FINANCIAL<br>GROUP LTD                              | American<br>Depository<br>Receipt  | 824596100 | 3895   | 54882   | SH | DEFINED | 1, 2, 5, 6          |
| CTRIIP.COM INTL LTD   | American<br>Depository<br>Receipt  | 22943F100 | 5225   | 311769  | SH | DEFINED | 1, 2                |
| DIAMONDROCK<br>HOSPITALITY CO                               | Real Estate<br>Investment<br>Trust | 252784301 | 59486  | 5831863 | SH | DEFINED | 1, 2, 3, 5, 6, 8    |
| FRANKLIN STREET<br>PROPERTIES                               | Real Estate<br>Investment<br>Trust | 35471R106 | 25818  | 2440263 | SH | DEFINED | 1, 2, 3, 6, 8       |
| XENOPORT INC  | Common<br>Stock                    | 98411C100 | 3950   | 654364  | SH | DEFINED | 1, 2, 6, 8          |
| HERCULES TECHNOLOGY<br>GROWTH CAPITAL INC.<br>LHC GROUP INC | Common<br>Stock                    | 427096508 | 11714  | 1033170 | SH | DEFINED | 1, 2, 6, 8          |
| SILICON GRAPHICS INTL<br>CORP                               | Common<br>equity<br>shares         | 50187A107 | 5216   | 307588  | SH | DEFINED | 1, 2, 6, 8          |
| TREEHOUSE FOODS INC   | Common<br>equity<br>shares         | 82706L108 | 3547   | 552636  | SH | DEFINED | 1, 2, 6, 8          |
| BUILDERS FIRSTSOURCE  | Common<br>equity<br>shares         | 89469A104 | 49356  | 792330  | SH | DEFINED | 1, 2, 5, 6, 8       |
| GLADSTONE INVESTMENT<br>CORP/DE                             | Common<br>equity<br>shares         | 12008R107 | 4045   | 853296  | SH | DEFINED | 1, 2                |
| LINCOLN EDUCATIONAL<br>SERVICES                             | Common<br>Stock                    | 376546107 | 2352   | 318632  | SH | DEFINED | 1, 2                |
| EAGLE BULK SHIPPING INC                                     | Common<br>equity<br>shares         | 533535100 | 2753   | 423423  | SH | DEFINED | 1, 2, 6, 8          |
| BANKFINANCIAL CORP  | Common<br>equity<br>shares         | Y2187A119 | 40     | 12576   | SH | DEFINED | 1                   |
| KENEXA CORP   | Common<br>Stock                    | 06643P104 | 2604   | 345445  | SH | DEFINED | 1, 2                |
| DSW INC   | Common<br>equity<br>shares         | 488879107 | 14266  | 491448  | SH | DEFINED | 1, 2, 6, 8          |
| CIFC CORP   | Common<br>Stock                    | 23334L102 | 22964  | 422165  | SH | DEFINED | 1, 2, 6, 8          |
| NEUSTAR INC   | Common<br>Stock                    | 12547R105 | 1017   | 137993  | SH | DEFINED | 1, 2                |

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

|                              |                              |           |        |         |    |         |                    |
|------------------------------|------------------------------|-----------|--------|---------|----|---------|--------------------|
|                              | equity shares                | 64126X201 | 49360  | 1477893 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| HERITAGE FINANCIAL GP INC    | Common equity shares         |           |        |         |    |         |                    |
|                              | equity shares                | 42726X102 | 1303   | 101174  | SH | DEFINED | 1, 2               |
| SILICON MOTION TECH -ADR     | American Depository Receipt  |           |        |         |    |         |                    |
|                              | Common equity shares         | 82706C108 | 975    | 69126   | SH | DEFINED | 1, 2               |
| WESTERN ALLIANCE BANCORP     | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 957638109 | 20076  | 2144675 | SH | DEFINED | 1, 2, 6, 8         |
| DISCOVERY COMMUNICATIONS INC | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 25470F104 | 465593 | 8622139 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| GRAN TIERRA ENERGY INC       | Common equity shares         |           |        |         |    |         |                    |
|                              | Real Estate Investment Trust | 38500T101 | 88     | 18022   | SH | DEFINED | 1, 6               |
| MEDICAL PROPERTIES TRUST     | Common Stock                 |           |        |         |    |         |                    |
|                              | Common Stock                 | 58463J304 | 27316  | 2839611 | SH | DEFINED | 1, 2, 3, 6, 8      |
| API TECHNOLOGIES CORP        | American Depository Receipt  |           |        |         |    |         |                    |
|                              | Common equity shares         | 00187E203 | 1396   | 378800  | SH | DEFINED | 1, 2               |
| FOCUS MEDIA HOLDING LTD      | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 34415V109 | 4369   | 186093  | SH | DEFINED | 1, 2               |
| UNITED FINANCIAL BANCORP INC | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 91030T109 | 3998   | 278142  | SH | DEFINED | 1, 2, 17           |
| ORCHIDS PAPER PRODUCTS       | Common equity shares         |           |        |         |    |         |                    |
|                              | Common Stock                 | 68572N104 | 1208   | 68200   | SH | DEFINED | 1, 2               |
| EXPEDIA INC                  | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 30212P303 | 180465 | 3754354 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DIAMOND FOODS INC            | Common equity shares         |           |        |         |    |         |                    |
|                              | Common Stock                 | 252603105 | 8143   | 456555  | SH | DEFINED | 1, 2, 6, 8         |
| CONSOLIDATED COMM HLDGS INC  | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 209034107 | 7675   | 518557  | SH | DEFINED | 1, 2, 6, 8, 17     |
| HITTITE MICROWAVE CORP       | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 43365Y104 | 35291  | 690373  | SH | DEFINED | 1, 2, 5, 6, 8      |
| MAIDENFORM BRANDS INC        | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 560305104 | 9123   | 457955  | SH | DEFINED | 1, 2, 6, 8         |
| GENCO SHIPPING & TRADING     | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | Y2685T107 | 2182   | 713941  | SH | DEFINED | 1, 2, 5, 6, 8      |
| ITC HOLDINGS CORP            | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 465685105 | 46328  | 672264  | SH | DEFINED | 1, 2, 5, 6, 8      |
| PIKE ELECTRIC CORP           | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 721283109 | 2023   | 262291  | SH | DEFINED | 1, 2               |
| ALON USA ENERGY INC          | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 020520102 | 3058   | 361504  | SH | DEFINED | 1, 2               |
| JAMBA INC                    | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 47023A101 | 1920   | 980127  | SH | DEFINED | 1, 2               |
| OMEGA FLEX INC               | Common equity shares         |           |        |         |    |         |                    |
|                              | Common equity shares         | 682095104 | 455    | 38247   | SH | DEFINED | 1, 2, 6            |

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

|                                     |   |           |        |         |    |                       |
|-------------------------------------|---|-----------|--------|---------|----|-----------------------|
| MWI VETERINARY SUPPLY               | Common equity shares  | 55402X105 | 25756  | 250637  | SH | DEFINED 1,2,6,8       |
| ATRICURE INC                        | Common equity shares  | 04963C209 | 2024   | 210491  | SH | DEFINED 1,2           |
| BAIDU INC                           | American Depository Receipt   | 056752108 | 81681  | 710391  | SH | DEFINED 1,2,4         |
| DRESSER-RAND GROUP INC              | Common equity shares  | 261608103 | 81913  | 1839085 | SH | DEFINED 1,2,5,6,8,12  |
| HOKU CORP                           | Common equity shares  | 434711107 | 1      | 11000   | SH | DEFINED 1             |
| RUTHS HOSPITALITY GROUP INC         | Common equity shares  | 783332109 | 4073   | 617231  | SH | DEFINED 1,2           |
| RBC BEARINGS INC                    | Common equity shares  | 75524B104 | 19488  | 412020  | SH | DEFINED 1,2,6,8       |
| CF INDUSTRIES HOLDINGS INC          | Common equity shares  | 125269100 | 542798 | 2801685 | SH | DEFINED 1,2,5,6,8,10, |
| HEARTLAND PAYMENT SYSTEMS           | Common equity shares  | 42235N108 | 24662  | 819966  | SH | DEFINED 1,2,6,8       |
| HANDY & HARMAN LTD                  | Common equity shares  | 410315105 | 1116   | 82654   | SH | DEFINED 1,2           |
| LORAL SPACE & COMMUNICATIONS        | Common equity shares  | 543881106 | 13194  | 195923  | SH | DEFINED 1,2,6,8       |
| ROCKWOOD HOLDINGS INC               | Common equity shares  | 774415103 | 35495  | 800373  | SH | DEFINED 1,2,5,6,8,12, |
| ISHARES RUSSELL MICROCAP INDEX FUND | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288869 | 440    | 8785    | SH | DEFINED 17            |
| WILLIAMS PARTNERS LP                | Limited Partnership   | 96950F104 | 4436   | 84921   | SH | DEFINED 1             |
| ACCO BRANDS CORP                    | Common equity shares  | 00081T108 | 22632  | 2188919 | SH | DEFINED 1,2,5,6,8,18  |
| LIBERTY GLOBAL INC                  | Common equity shares  | 530555309 | 41166  | 862065  | SH | DEFINED 1,2,5,6,8,10, |
| KAPSTONE PAPER & PACKAGING          | Common Stock  | 48562P103 | 13074  | 824993  | SH | DEFINED 1,2,6,8       |
| AMERIPRISE FINANCIAL INC            | Common equity shares  | 03076C106 | 456510 | 8735417 | SH | DEFINED 1,2,5,6,8,10, |
| HSBC HLDGS PLC                      | Public preferred instrument   | 404280604 | 1901   | 75845   | SH | DEFINED 2             |
| IKANOS                              | Common  |           |        |         |    |                       |

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

|                              |                      |           |        |         |    |         |                    |
|------------------------------|----------------------|-----------|--------|---------|----|---------|--------------------|
| COMMUNICATIONS INC           | Stock                | 45173E105 | 19     | 21937   | SH | DEFINED | 1                  |
| GLOBAL CASH ACCESS HOLDINGS  | Common equity shares | 378967103 | 9157   | 1270304 | SH | DEFINED | 1, 2, 6, 8         |
| SUNESIS                      | Common Stock         | 867328601 | 1336   | 465436  | SH | DEFINED | 1, 2               |
| PHARMACEUTICALS INC          | Common Stock         | M6158M104 | 140    | 12738   | SH | DEFINED | 1                  |
| ITURAN LOCATION & CONTROL    | Common Stock         | 142042209 | 3800   | 294432  | SH | DEFINED | 1, 2               |
| CARIBOU COFFEE CO            | Common Stock         | 37244C101 | 15745  | 471578  | SH | DEFINED | 1, 2, 5, 6, 8      |
| GENOMIC HEALTH INC           | Limited Partnership  | 37946R109 | 437    | 19149   | SH | DEFINED | 1                  |
| GLOBAL PARTNERS LP           | Common equity shares | 94770V102 | 22536  | 1098843 | SH | DEFINED | 1, 2, 5, 6, 8      |
| WEBMD HEALTH CORP            | Common equity shares | 849163209 | 17     | 11800   | SH | DEFINED | 1                  |
| SPORT CHALET INC             | Common equity shares | N93540107 | 27081  | 838429  | SH | DEFINED | 1, 2, 5, 6, 8      |
| VISTAPRINT NV                | Common equity shares | 31620R105 | 121667 | 6316862 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| FIDELITY NATIONAL FINANCIAL  | Common equity shares | 941888109 | 353    | 92726   | SH | DEFINED | 1, 2               |
| WATERSTONE FINANCIAL INC     | Common equity shares | 71714G102 | 25     | 18600   | SH | DEFINED | 1                  |
| PHARMATHENE INC              | Common equity shares | 46146P102 | 18890  | 1251443 | SH | DEFINED | 1, 2, 6, 8         |
| INVESTORS BANCORP INC        | Common equity shares | 874083108 | 17146  | 512042  | SH | DEFINED | 1, 2, 6, 8         |
| TAL INTERNATIONAL GROUP INC  | Common equity shares | Y2065G105 | 30     | 47969   | SH | DEFINED | 1                  |
| DHT HOLDINGS INC             | Common equity shares | 62886K104 | 77     | 18695   | SH | DEFINED | 1, 2               |
| NCI INC                      | Common equity shares | 427093109 | 15669  | 4425465 | SH | DEFINED | 1, 2, 6, 8         |
| HERCULES OFFSHORE INC        | Common Stock         | 67072V103 | 14162  | 845243  | SH | DEFINED | 1, 2, 6, 8         |
| NXSTAGE MEDICAL INC          | Common equity shares | 55277R100 | 50     | 15486   | SH | DEFINED | 1                  |
| MELA SCIENCES INC            | Common equity shares | 149847105 | 3614   | 534354  | SH | DEFINED | 1, 2, 5, 6, 8      |
| CBEYOND INC                  | Common Stock         | 94733A104 | 10588  | 577969  | SH | DEFINED | 1, 2, 6, 8         |
| WEB.COM GROUP INC            | Limited Partnership  | 096627104 | 2254   | 81595   | SH | DEFINED | 1                  |
| BOARDWALK PIPELINE PRTNRS-LP | Common equity shares | 98887C105 | 57     | 47500   | SH | DEFINED | 1                  |
| ZALICUS INC                  |                      |           |        |         |    |         |                    |



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

|                                |   |           |        |          |    |                       |
|--------------------------------|---|-----------|--------|----------|----|-----------------------|
| IROBOT CORP                    | Common Stock  | 462726100 | 37868  | 1709672  | SH | DEFINED 1,2,6,8       |
| CLEAR CHANNEL OUTDOOR HLDGS    | Common equity shares  | 18451C109 | 2907   | 482520   | SH | DEFINED 1,2,6,8       |
| IHS INC                        | Common equity shares  | 451734107 | 83202  | 772302   | SH | DEFINED 1,2,5,8,10,12 |
| SPDR S&P DIVIDEND ETF          | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A763 | 216895 | 3897515  | SH | DEFINED 2             |
| SPDR DJ WILSHIRE SMALL CAP ETF | Investments that contain a pool of securities representing a specific index and are built like mutu | 78464A813 | 15455  | 219120   | SH | DEFINED 1,2           |
| INTERCONTINENTALEXCHANGE INC   | Common equity shares  | 45865V100 | 380536 | 2798451  | SH | DEFINED 1,2,5,6,8,10, |
| SUNPOWER CORP                  | Common equity shares  | 867652406 | 4972   | 1034235  | SH | DEFINED 1,2,5,6,8     |
| AMERISAFE INC                  | Common equity shares  | 03071H100 | 8540   | 329002   | SH | DEFINED 1,2,8         |
| UNDER ARMOUR INC               | Common equity shares  | 904311107 | 84312  | 892392   | SH | DEFINED 1,2,5,6,8,12  |
| BROOKDALE SENIOR LIVING INC    | Common equity shares  | 112463104 | 22212  | 1251884  | SH | DEFINED 1,2,5,6,8     |
| UNION DRILLING INC             | Common equity shares  | 90653P105 | 1306   | 291149   | SH | DEFINED 1,2           |
| DCP MIDSTREAM PARTNERS LP      | Limited Partnership   | 23311P100 | 1612   | 38235    | SH | DEFINED 1             |
| VOCUS INC                      | Common Stock  | 92858J108 | 6482   | 348440   | SH | DEFINED 1,2,6,8       |
| VIACOM INC                     | Common Stock  | 92553P201 | 940001 | 19991570 | SH | DEFINED 1,2,5,6,8,10, |
| BASIC ENERGY SERVICES INC      | Common equity shares  | 06985P100 | 12103  | 1173328  | SH | DEFINED 1,2,6,8       |
| CYNOSURE INC                   | Common equity shares  | 232577205 | 3631   | 171856   | SH | DEFINED 1,2           |
| DEALERTRACK HOLDINGS INC       | Common equity shares  | 242309102 | 25338  | 841648   | SH | DEFINED 1,2,6,8       |
| LIVE NATION ENTERTAINMENT      | Common equity shares  | 538034109 | 29238  | 3185155  | SH | DEFINED 1,2,5,6,8     |

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

|                                     |                                     |           |        |         |    |                       |
|-------------------------------------|-------------------------------------|-----------|--------|---------|----|-----------------------|
| DELIAS INC                          | Common equity shares                | 246911101 | 44     | 28364   | SH | DEFINED 1             |
| SUNTECH POWER HOLDINGS -ADR         | American Depository Receipt         | 86800C104 | 1043   | 555015  | SH | DEFINED 1,2           |
| SOMAXON PHARMACEUTICALS INC         | Common Stock                        | 834453102 | 6      | 19600   | SH | DEFINED 1             |
| COPA HOLDINGS SA                    | Common equity shares                | P31076105 | 27642  | 335155  | SH | DEFINED 1,2,4,6,17    |
| URANIUM ENERGY CORP                 | Common equity shares                | 916896103 | 1828   | 798149  | SH | DEFINED 1,6,8         |
| LINN ENERGY LLC                     | Composition of more than 1 security | 536020100 | 14519  | 381101  | SH | DEFINED 1,5,12,18     |
| WESTERN REFINING INC                | Common equity shares                | 959319104 | 38434  | 1725795 | SH | DEFINED 1,2,5,6,8     |
| AMERICAN RAILCAR INDS INC           | Common equity shares                | 02916P103 | 4495   | 165857  | SH | DEFINED 1,2,6         |
| SMART BALANCE INC                   | Common Stock                        | 83169Y108 | 10279  | 1094696 | SH | DEFINED 1,2,6,8       |
| CALUMET SPECIALTY PRODS -LP         | Limited Partnership                 | 131476103 | 633    | 26635   | SH | DEFINED 1             |
| CHIPOTLE MEXICAN GRILL INC          | Common equity shares                | 169656105 | 492363 | 1295841 | SH | DEFINED 1,2,5,6,8,10, |
| UNITED CONTINENTAL HLDGS INC        | Common Stock                        | 910047109 | 96182  | 3953203 | SH | DEFINED 1,2,5,8,10,12 |
| H&E EQUIPMENT SERVICES INC          | Common equity shares                | 404030108 | 7874   | 523659  | SH | DEFINED 1,2,6,8       |
| REGENCY ENERGY PARTNERS LP          | Misc Equity                         | 75885Y107 | 2765   | 116327  | SH | DEFINED 1             |
| KOPPERS HOLDINGS INC                | Common equity shares                | 50060P106 | 14910  | 438563  | SH | DEFINED 1,2,6,8       |
| TERNIUM SA -ADR                     | American Depository Receipt         | 880890108 | 463    | 23631   | SH | DEFINED 1,2,5         |
| CARDICA INC                         | Common equity shares                | 14141R101 | 20     | 10800   | SH | DEFINED 1             |
| ENERGY TRANSFER EQUITY LP           | Limited Partnership                 | 29273V100 | 5866   | 143013  | SH | DEFINED 1,5           |
| POWERSHARES DB COMMODITY INDEX FUND | USA: Common Stock                   | 73935S105 | 13228  | 513703  | SH | DEFINED 2             |
| RESOURCE CAPITAL CORP               | Common equity shares                | 76120W302 | 8133   | 1526724 | SH | DEFINED 1,2,8         |
| SPDR S&P BIOTECH ETF                | Default                             | 78464A870 | 234    | 2640    | SH | DEFINED 17            |
| CROCS INC                           | Common equity shares                | 227046109 | 28894  | 1789314 | SH | DEFINED 1,2,5,6,8     |
| EXCO RESOURCES INC                  | Common equity shares                | 269279402 | 28845  | 3799961 | SH | DEFINED 1,2,5,6,8     |
| ACORDA THERAPEUTICS                 | Common                              |           |        |         |    |                       |

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

|                              |                             |           |        |          |    |         |               |
|------------------------------|-----------------------------|-----------|--------|----------|----|---------|---------------|
| INC                          | Stock                       | 00484M106 | 31726  | 1346517  | SH | DEFINED | 1,2,5,6,8     |
| ROSETTA RESOURCES INC        | Common equity shares        | 777779307 | 51327  | 1400810  | SH | DEFINED | 1,2,5,6,8     |
| MORGANS HOTEL GROUP CO       | Common equity shares        | 61748W108 | 1758   | 373974   | SH | DEFINED | 1,2           |
| SPARK NETWORKS INC           | American Depository Receipt | 84651P100 | 691    | 133700   | SH | DEFINED | 1,2           |
| NORTHERN OIL & GAS INC       | Common equity shares        | 665531109 | 39380  | 2470494  | SH | DEFINED | 1,2,5,6,8,12  |
| LIQUIDITY SERVICES INC       | Common equity shares        | 53635B107 | 22242  | 434522   | SH | DEFINED | 1,2,6,8       |
| GRUPO AEROPORTUARIO DEL PACI | American Depository Receipt | 400506101 | 1457   | 36922    | SH | DEFINED | 1,5,6         |
| AMERICAN APPAREL INC         | Common equity shares        | 023850100 | 15     | 17200    | SH | DEFINED | 1             |
| NYSE EURONEXT                | Common equity shares        | 629491101 | 262622 | 10266781 | SH | DEFINED | 1,2,5,6,8,10, |
| GREEN PLAINS RENEWABLE ENRGY | Stock                       | 393222104 | 3003   | 481443   | SH | DEFINED | 1,2,8         |
| TRANSDIGM GROUP INC          | Common equity shares        | 893641100 | 105620 | 786459   | SH | DEFINED | 1,2,5,6,8,10, |
| TIM HORTONS INC              | Common equity shares        | 88706M103 | 4205   | 79885    | SH | DEFINED | 1,5,8         |
| HIMAX TECHNOLOGIES INC       | American Depository Receipt | 43289P106 | 997    | 531829   | SH | DEFINED | 1,2           |
| PORTLAND GENERAL ELECTRIC CO | Common equity shares        | 736508847 | 44695  | 1676371  | SH | DEFINED | 1,2,5,6,8,12, |
| SEALY CORP                   | Common equity shares        | 812139301 | 1448   | 782325   | SH | DEFINED | 1,2,6         |
| TARGACEPT INC                | Common Stock                | 87611R306 | 2052   | 476880   | SH | DEFINED | 1,2,6,8       |
| VANDA PHARMACEUTICALS INC    | Common equity shares        | 921659108 | 2335   | 530865   | SH | DEFINED | 1,2           |
| BARCLAYS BK PLC              | Public preferred instrument | 06739F390 | 1517   | 62952    | SH | DEFINED | 2             |
| DELEK US HOLDINGS INC        | Common equity shares        | 246647101 | 7597   | 431871   | SH | DEFINED | 1,2           |

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

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

|                                |   |           |         |          |    |         |                    |
|--------------------------------|---|-----------|---------|----------|----|---------|--------------------|
| LIBERTY INTERACTIVE CORP       | Common equity shares  | 53071M104 | 296894  | 16689163 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| LIBERTY MEDIA CORP             | Common equity shares  | 530322106 | 155677  | 1770878  | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| ALLIANCE HOLDINGS GP LP        | Limited Partnership   | 01861G100 | 716     | 17267    | SH | DEFINED | 1                  |
| TRANSCEPT PHARMACEUTICALS      | Common equity shares  | 89354M106 | 926     | 149491   | SH | DEFINED | 1, 2               |
| COMPASS DIVERSIFIED HOLDINGS   | Misc Equity   | 20451Q104 | 406     | 29059    | SH | DEFINED | 1                  |
| BIOMIMETIC THERAPEUTICS INC    | Common Stock  | 09064X101 | 79      | 30118    | SH | DEFINED | 1, 5, 6            |
| PENSON WORLDWIDE INC           | Common equity shares  | 709600100 | 3       | 17820    | SH | DEFINED | 1                  |
| MARKET VECTORS ETF GOLD MINERS | Exchange Traded Product   | 57060U100 | 1612    | 36010    | SH | DEFINED | 2                  |
| VONAGE HOLDINGS CORP           | Common equity shares  | 92886T201 | 6330    | 3150033  | SH | DEFINED | 1, 2, 6, 8         |
| MASTERCARD INC                 | Common equity shares  | 57636Q104 | 1679711 | 3905338  | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| MUELLER WATER PRODUCTS INC     | Common equity shares  | 624758108 | 10161   | 2937314  | SH | DEFINED | 1, 2, 6, 8         |
| CTC MEDIA INC                  | Common equity shares  | 12642X106 | 244     | 30308    | SH | DEFINED | 1, 2, 5            |
| ALPHATEC HOLDINGS INC          | Common Stock  | 02081G102 | 1476    | 802499   | SH | DEFINED | 1, 2, 8            |
| TOWN SPORTS INTL HOLDINGS      | Common equity shares  | 89214A102 | 6440    | 484459   | SH | DEFINED | 1, 2               |
| HOUSTON WIRE & CABLE CO        | Common equity shares  | 44244K109 | 3098    | 283470   | SH | DEFINED | 1, 2               |
| KAISER ALUMINUM CORP           | Common equity shares  | 483007704 | 33289   | 642159   | SH | DEFINED | 1, 2, 5, 6, 8      |
| SYNCHRONOSS TECHNOLOGIES       | Common Stock  | 87157B103 | 9932    | 537770   | SH | DEFINED | 1, 2, 6, 8         |
| VOLCANO CORP                   | Common Stock  | 928645100 | 27445   | 957949   | SH | DEFINED | 1, 2, 5, 6, 8      |
| EASTERN INSURANCE HLDGS INC    | Common equity shares  | 276534104 | 1359    | 79927    | SH | DEFINED | 1, 2               |
| HOME BANCSHARES INC            | Common equity shares  | 436893200 | 18057   | 590344   | SH | DEFINED | 1, 2, 6, 8         |
| SPDR S&P METALS & MINING ETF   | Investments that contain a pool of securities representing a specific index and |           |         |          |    |         |                    |

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

|  |   |           |        |            |         |               |
|--|---|-----------|--------|------------|---------|---------------|
|  | are built like  |           |        |            |         |               |
| PGT INC                                    | mutu<br>Common<br>equity<br>shares  | 78464A755 | 3935   | 94948 SH   | DEFINED | 2             |
| CARDIOVASCULAR<br>SYSTEMS INC              | Common<br>equity<br>shares  | 69336V101 | 666    | 219860 SH  | DEFINED | 1,2           |
| ROMA FINANCIAL CORP                        | Common<br>equity<br>shares  | 141619106 | 2238   | 228515 SH  | DEFINED | 1,2           |
| ALLIED WORLD<br>ASSURANCE CO AG            | Common<br>equity<br>shares  | 77581P109 | 1070   | 125346 SH  | DEFINED | 1,2           |
| NUSTAR GP HOLDINGS<br>LLC                  | Composition<br>of more than<br>1 security   | H01531104 | 36241  | 456051 SH  | DEFINED | 1,2,5,6,8,12, |
| WYNDHAM WORLDWIDE<br>CORP                  | Common<br>equity<br>shares  | 67059L102 | 1330   | 42837 SH   | DEFINED | 1             |
| ATLAS ENERGY LP                            | Limited<br>Partnership  | 98310W108 | 292759 | 5550895 SH | DEFINED | 1,2,5,6,8,10, |
| CLEVELAND BIOLABS INC                      | Common<br>Stock   | 04930A104 | 1588   | 52059 SH   | DEFINED | 1             |
| ISHARES GSCI<br>COMMODITY INDEXED<br>TRUST | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like | 185860103 | 31     | 19300 SH   | DEFINED | 1             |
| CHART INDUSTRIES INC                       | mutu<br>Common<br>equity<br>shares  | 46428R107 | 3794   | 124635 SH  | DEFINED | 1,10          |
| GEOMET INC                                 | Common<br>Stock   | 16115Q308 | 42089  | 612102 SH  | DEFINED | 1,2,5,6,8,17  |
| OSIRIS THERAPEUTICS INC                    | Common<br>equity<br>shares  | 37250U201 | 5      | 15000 SH   | DEFINED | 1             |
| AIRCASTLE LTD                              | Common<br>equity<br>shares  | 68827R108 | 2845   | 259445 SH  | DEFINED | 1,2,6         |
| ASCENT SOLAR<br>TECHNOLOGIES               | Common<br>equity<br>shares  | G0129K104 | 13745  | 1140741 SH | DEFINED | 1,2,6,8       |
| EVERCORE PARTNERS INC                      | Common<br>equity<br>shares  | 043635101 | 9      | 12100 SH   | DEFINED | 1             |
| VIASYSTEMS GROUP INC                       | Common<br>equity<br>shares  | 29977A105 | 11105  | 474974 SH  | DEFINED | 1,2,6,8       |
| HANESBRANDS INC                            | Common<br>equity<br>shares  | 92553H803 | 849    | 49901 SH   | DEFINED | 1,2           |
| INNERWORKINGS INC                          | Common<br>equity<br>shares  | 410345102 | 119366 | 4304511 SH | DEFINED | 1,2,5,6,8,12, |
| NEW ORIENTAL ED &<br>TECH                  | American<br>Depository<br>Receipt   | 45773Y105 | 7249   | 535648 SH  | DEFINED | 1,2,6,17      |
|  |   | 647581107 | 4642   | 189436 SH  | DEFINED | 1,2           |

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

|                              |                              |           |        |          |    |                            |
|------------------------------|------------------------------|-----------|--------|----------|----|----------------------------|
| GOLD RESOURCE CORP           | Common equity shares         | 38068T105 | 14264  | 548827   | SH | DEFINED 1, 2, 6, 8         |
| IMMUNOCELLULAR THERAPEUTICS  | Common Stock                 | 452536105 | 1970   | 525500   | SH | DEFINED 1, 2               |
| WESTERN UNION CO             | Common equity shares         | 959802109 | 391326 | 23237477 | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| RIVERBED TECHNOLOGY INC      | Common equity shares         | 768573107 | 55002  | 3405815  | SH | DEFINED 1, 2, 5, 6, 8, 12  |
| TOWERSTREAM CORP             | Common equity shares         | 892000100 | 2791   | 672393   | SH | DEFINED 1, 2               |
| WARNER CHILCOTT PLC          | Common equity shares         | G94368100 | 82516  | 4604539  | SH | DEFINED 1, 2, 5, 8, 10, 12 |
| COMMVault SYSTEMS INC        | Common equity shares         | 204166102 | 47711  | 962508   | SH | DEFINED 1, 2, 5, 6, 8      |
| MINDRAY MEDICAL INTL         | American Depository Receipt  | 602675100 | 3947   | 130359   | SH | DEFINED 1, 2               |
| EV ENERGY PARTNERS LP        | Limited Partnership          | 26926V107 | 1979   | 39225    | SH | DEFINED 1                  |
| ICF INTERNATIONAL INC        | Common equity shares         | 44925C103 | 8423   | 353496   | SH | DEFINED 1, 2, 6, 8         |
| SHUTTERFLY INC               | Common equity shares         | 82568P304 | 30205  | 984263   | SH | DEFINED 1, 2, 5, 6, 8      |
| FOX CHASE BANCORP INC        | Common Stock                 | 35137T108 | 3222   | 223036   | SH | DEFINED 1, 2, 6            |
| VIEWPOINT FINANCIAL GROUP    | Common equity shares         | 92672A101 | 10188  | 651328   | SH | DEFINED 1, 2, 6, 8         |
| BREITBURN ENERGY PARTNERS LP | Limited Partnership          | 106776107 | 1047   | 63135    | SH | DEFINED 1                  |
| OWENS CORNING                | Common equity shares         | 690742101 | 81465  | 2854370  | SH | DEFINED 1, 2, 5, 6, 8, 12  |
| ARMSTRONG WORLD INDUSTRIES   | Common equity shares         | 04247X102 | 54790  | 1114579  | SH | DEFINED 1, 2, 5, 6, 8      |
| ACME PACKET INC              | Common Stock                 | 004764106 | 12553  | 673205   | SH | DEFINED 1, 2, 5, 6, 8      |
| EHEALTH INC                  | Common Stock                 | 28238P109 | 6379   | 395965   | SH | DEFINED 1, 2, 6, 8         |
| SAIC INC                     | Common equity shares         | 78390X101 | 133742 | 11034860 | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| EXTERRAN PARTNERS LP         | Limited Partnership          | 30225N105 | 564    | 29341    | SH | DEFINED 1                  |
| SUSSER HOLDINGS CORP         | Common Stock                 | 869233106 | 13932  | 374775   | SH | DEFINED 1, 2, 6            |
| EXLSERVICE HOLDINGS INC      | Common equity shares         | 302081104 | 9750   | 395746   | SH | DEFINED 1, 2, 6, 8         |
| DOUGLAS EMMETT INC           | Real Estate Investment Trust | 25960P109 | 81492  | 3527751  | SH | DEFINED 1, 2, 3, 6, 8      |
| CADENCE                      | Common                       |           |        |          |    |                            |

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

|  |                             |           |        |         |    |                       |
|--|-----------------------------|-----------|--------|---------|----|-----------------------|
| PHARMACEUTICALS INC                          | Stock                       | 12738T100 | 3239   | 906959  | SH | DEFINED 1,2,6,8       |
| PRIMORIS SERVICES CORP                       | Common equity shares        | 74164F103 | 7166   | 597170  | SH | DEFINED 1,2,6,8       |
| ACHILLION                                    | Common Stock                | 00448Q201 | 15883  | 2561556 | SH | DEFINED 1,2,6,8       |
| PHARMACEUTICALS ASSISTED LIVING CONCEPTS INC | Common equity shares        | 04544X300 | 5889   | 414171  | SH | DEFINED 1,2,5,8       |
| HOME INNS & HOTELS MNGT                      | American Depository Receipt | 43713W107 | 2372   | 104666  | SH | DEFINED 1,2           |
| GLOBALSTAR INC                               | Common Stock                | 378973408 | 18     | 57314   | SH | DEFINED 1             |
| INNOPHOS HOLDINGS INC                        | Common Stock                | 45774N108 | 23459  | 415496  | SH | DEFINED 1,2,6,8       |
| ORBCOMM INC                                  | Common equity shares        | 68555P100 | 1653   | 507284  | SH | DEFINED 1,2           |
| SYNERGY PHARMACEUTICALS INC                  | Common Stock                | 871639308 | 2496   | 525400  | SH | DEFINED 1,2           |
| KBW INC                                      | Common equity shares        | 482423100 | 10642  | 646922  | SH | DEFINED 1,2,6,8       |
| ONEBEACON INSURANCE GROUP                    | Common equity shares        | G67742109 | 5229   | 401525  | SH | DEFINED 1,2,8         |
| CAPELLA EDUCATION CO                         | Common equity shares        | 139594105 | 10280  | 295701  | SH | DEFINED 1,2,6,8       |
| METABOLIX INC                                | Common equity shares        | 591018809 | 36     | 19202   | SH | DEFINED 1,6           |
| SOLTA MEDICAL INC                            | Common Stock                | 83438K103 | 2739   | 935139  | SH | DEFINED 1,2,6         |
| AMTRUST FINANCIAL SERVICES                   | Common equity shares        | 032359309 | 12936  | 435320  | SH | DEFINED 1,2,6,8       |
| SALLY BEAUTY HOLDINGS INC                    | Common equity shares        | 79546E104 | 51598  | 2004624 | SH | DEFINED 1,2,5,6,8     |
| EMERGENT BIOSOLUTIONS INC                    | Common equity shares        | 29089Q105 | 10606  | 700205  | SH | DEFINED 1,2,6,8       |
| HANSEN MEDICAL INC                           | Common equity shares        | 411307101 | 1743   | 768161  | SH | DEFINED 1,2           |
| HERTZ GLOBAL HOLDINGS INC                    | Common equity shares        | 42805T105 | 50954  | 3981125 | SH | DEFINED 1,2,5,6,8,10, |
| KBR INC                                      | Common equity shares        | 48242W106 | 111743 | 4522174 | SH | DEFINED 1,2,5,6,8,10, |
| FIRST SOLAR INC                              | Common equity shares        | 336433107 | 39626  | 2630665 | SH | DEFINED 1,2,5,6,8,10, |
| VENOCO INC                                   | Common equity shares        | 92275P307 | 4985   | 497874  | SH | DEFINED 1,2,6,8       |
| SPIRIT AEROSYSTEMS HOLDINGS                  | Common equity shares        | 848574109 | 39773  | 1669160 | SH | DEFINED 1,2,5,6,8     |

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

|                              |                              |           |        |          |    |                       |
|------------------------------|------------------------------|-----------|--------|----------|----|-----------------------|
| AERCAP HOLDINGS NV           | Common equity shares         | N00985106 | 1197   | 106115   | SH | DEFINED 1,2,5         |
| NETLIST INC                  | Common equity shares         | 64118P109 | 32     | 14000    | SH | DEFINED 1             |
| ALLEGIANT TRAVEL CO          | Common equity shares         | 01748X102 | 20011  | 287186   | SH | DEFINED 1,2,6,8       |
| HEELYS INC                   | Common Stock                 | 42279M107 | 21     | 11200    | SH | DEFINED 1             |
| AEGEAN MARINE PETROLM NETWK  | Common equity shares         | Y0017S102 | 61     | 11364    | SH | DEFINED 1             |
| KCAP FINANCIAL INC           | Common equity shares         | 48668E101 | 2217   | 305445   | SH | DEFINED 1,2           |
| DCT INDUSTRIAL TRUST INC     | Real Estate Investment Trust | 233153105 | 50046  | 7943169  | SH | DEFINED 1,2,3,5,6,8   |
| GUIDANCE SOFTWARE INC        | Common equity shares         | 401692108 | 2015   | 211777   | SH | DEFINED 1,2           |
| IPG PHOTONICS CORP           | Common equity shares         | 44980X109 | 14439  | 331235   | SH | DEFINED 1,2,5,6,8     |
| CAL DIVE INTERNATIONAL INC   | Common equity shares         | 12802T101 | 4610   | 1589391  | SH | DEFINED 1,2,5,6,8     |
| NEWSTAR FINANCIAL INC        | Common Stock                 | 65251F105 | 5941   | 458533   | SH | DEFINED 1,2,6,8       |
| OBAGI MEDICAL PRODUCTS INC   | Common equity shares         | 67423R108 | 5872   | 384416   | SH | DEFINED 1,2,6         |
| SPECTRA ENERGY CORP          | Common equity shares         | 847560109 | 801224 | 27571257 | SH | DEFINED 1,2,5,6,8,10, |
| TEEKAY OFFSHORE PARTNERS LP  | Limited Partnership          | Y8565J101 | 1110   | 39702    | SH | DEFINED 1             |
| AFFYMAX INC                  | Common Stock                 | 00826A109 | 23413  | 1817673  | SH | DEFINED 1,2,6,8       |
| ALTRA HOLDINGS INC           | Common equity shares         | 02208R106 | 7911   | 501273   | SH | DEFINED 1,2,6,8       |
| CARROLS RESTAURANT GROUP INC | Common Stock                 | 14574X104 | 1552   | 261384   | SH | DEFINED 1,2           |
| MELCO CROWN ENTMT LTD        | Depository Receipt           | 585464100 | 487    | 42292    | SH | DEFINED 1,5           |
| NEURALSTEM INC               | Common equity shares         | 64127R302 | 27     | 29000    | SH | DEFINED 1             |
| GREAT LAKES DREDGE & DOCK CP | Common Stock                 | 390607109 | 6544   | 918686   | SH | DEFINED 1,2,6,8       |
| PARK STERLING CORP           | Common equity shares         | 70086Y105 | 1939   | 411462   | SH | DEFINED 1,2           |
| ZION OIL & GAS INC           | Common equity shares         | 989696109 | 46     | 29490    | SH | DEFINED 1,2           |
| TIME WARNER CABLE INC        | Common Stock                 | 88732J207 | 966495 | 11772141 | SH | DEFINED 1,2,5,6,8,10, |
| LEGACY RESERVES LP           | Limited                      |           |        |          |    |                       |



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

|                             |   |           |       |         |    |                            |
|-----------------------------|---|-----------|-------|---------|----|----------------------------|
| AEROVIRONMENT INC           | Partnership<br>Common equity shares     | 524707304 | 1019  | 40730   | SH | DEFINED 1                  |
| ORITANI FINANCIAL CORP      | Common equity shares                    | 008073108 | 8411  | 319720  | SH | DEFINED 1, 2, 6, 8         |
| OCULUS INNOVATIVE SCIENCES  | Common equity shares                    | 68633D103 | 12997 | 903486  | SH | DEFINED 1, 2, 6, 8         |
| EMPLOYERS HOLDINGS INC      | Common equity shares                    | 67575P108 | 10    | 13800   | SH | DEFINED 1                  |
| HFF INC                     | Common equity shares                    | 292218104 | 11661 | 646576  | SH | DEFINED 1, 2, 6, 8         |
| CENTRAL GARDEN & PET CO     | Common equity shares                    | 40418F108 | 7576  | 543476  | SH | DEFINED 1, 2, 6, 8         |
| SYNTA PHARMACEUTICALS CORP  | Private company?no public equity shares | 153527205 | 9644  | 885598  | SH | DEFINED 1, 2, 5, 6, 8      |
| CELLCOM ISRAEL LTD          | Common equity shares                    | 87162T206 | 2792  | 509885  | SH | DEFINED 1, 2               |
| ACCURAY INC                 | Common Stock                            | M2196U109 | 4358  | 714572  | SH | DEFINED 1, 2               |
| NATIONAL CINEMEDIA INC      | Common Stock                            | 004397105 | 8115  | 1185985 | SH | DEFINED 1, 2, 6, 8         |
| FORTRESS INVESTMENT GRP LLC | Common equity shares                    | 635309107 | 15209 | 1002640 | SH | DEFINED 1, 2, 6, 8         |
| OPTIMER PHARMACEUTICALS INC | Common Stock                            | 34958B106 | 67    | 19900   | SH | DEFINED 1                  |
| TARGA RESOURCES PARTNERS LP | Misc Equity                             | 68401H104 | 21030 | 1355171 | SH | DEFINED 1, 2, 6, 8         |
| US AUTO PARTS NETWORK INC   | Common equity shares                    | 87611X105 | 3028  | 84923   | SH | DEFINED 1                  |
| INFORMATION SERVICES GROUP  | Common equity shares                    | 90343C100 | 836   | 200295  | SH | DEFINED 1, 2               |
| OPNEXT INC                  | Common equity shares                    | 45675Y104 | 24    | 18200   | SH | DEFINED 1                  |
| TRIANGLE CAPITAL CORP       | Common equity shares                    | 68375V105 | 38    | 30100   | SH | DEFINED 1                  |
| COLEMAN CABLE INC           | Common equity shares                    | 895848109 | 11851 | 520235  | SH | DEFINED 1, 2, 8            |
| DOMTAR CORP                 | Common equity shares                    | 193459302 | 1008  | 115767  | SH | DEFINED 1, 2               |
| CLEARWIRE CORP              | Common equity shares                    | 257559203 | 63889 | 832830  | SH | DEFINED 1, 2, 5, 6, 8, 10, |
| SOURCEFIRE INC              | Common Stock                            | 18538Q105 | 3079  | 2749304 | SH | DEFINED 1, 2, 5, 6, 8      |
| GAFISA SA                   | American                                | 83616T108 | 29368 | 571343  | SH | DEFINED 1, 2, 6, 8         |

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

|  |   |           |         |          |    |         |               |
|--|---|-----------|---------|----------|----|---------|---------------|
|  | Depository  |           |         |          |    |         |               |
|  | Receipt   | 362607301 | 8705    | 3427151  | SH | DEFINED | 1,2,18        |
| BROADRIDGE FINANCIAL<br>SOLUTIONS        | Common<br>equity<br>shares  | 11133T103 | 63853   | 3001887  | SH | DEFINED | 1,2,5,6,8,12  |
| GLU MOBILE INC                           | Common<br>Stock   | 379890106 | 4549    | 819562   | SH | DEFINED | 1,2,6,17      |
| ARUBA NETWORKS INC                       | Common<br>Stock   | 043176106 | 33175   | 2204130  | SH | DEFINED | 1,2,5,6,8     |
| GSI TECHNOLOGY INC                       | Common<br>Stock   | 36241U106 | 1703    | 358956   | SH | DEFINED | 1,2           |
| SUPER MICRO COMPUTER<br>INC              | Common<br>Stock   | 86800U104 | 7753    | 488858   | SH | DEFINED | 1,2,6,8       |
| FLAGSTONE<br>REINSURANCE HLD SA          | Common<br>equity<br>shares  | L3466T104 | 7718    | 963852   | SH | DEFINED | 1,2,6,8       |
| ESSA BANCORP INC                         | Common<br>equity<br>shares  | 29667D104 | 2275    | 210740   | SH | DEFINED | 1,2,6,17      |
| DIALOGIC INC                             | Common<br>equity<br>shares  | 25250T100 | 8       | 12353    | SH | DEFINED | 1             |
| METROPCS<br>COMMUNICATIONS INC           | Common<br>equity<br>shares  | 591708102 | 74265   | 12275527 | SH | DEFINED | 1,2,5,6,8,10, |
| PENNANTPARK<br>INVESTMENT CORP.          | Common<br>equity<br>shares  | 708062104 | 10855   | 1048962  | SH | DEFINED | 1,2,6,8       |
| TFS FINANCIAL CORP                       | Common<br>equity<br>shares  | 87240R107 | 9011    | 943358   | SH | DEFINED | 1,2,6,8,10    |
| CINEMARK HOLDINGS INC                    | Common<br>equity<br>shares  | 17243V102 | 51231   | 2242054  | SH | DEFINED | 1,2,5,6,8,12  |
| BARCLAYS IPATH MSCI<br>INDIA INDEX ETN   | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like<br>mutu | 06739F291 | 2607    | 50550    | SH | DEFINED | 4             |
| BAXTER INTERNATIONAL<br>INC              | Common<br>equity<br>shares  | 071813109 | 1291314 | 24295438 | SH | DEFINED | 1,2,5,6,8,10, |
| SPDR DJ INTERNATIONAL<br>REAL ESTATE ETF | USA:<br>Common<br>Stock   | 78463X863 | 48287   | 1312868  | SH | DEFINED | 2             |
| POWERSHARES DB<br>ENERGY FUND            | Exchange<br>Traded<br>Product   | 73936B101 | 1556    | 61667    | SH | DEFINED | 2             |
| POWERSHARES DB<br>AGRICULTURE FUND       | Exchange<br>Traded<br>Product   | 73936B408 | 572     | 20274    | SH | DEFINED | 2             |
| POWERSHARES DB GOLD<br>FUND              | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and                           |           |         |          |    |         |               |

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

|  |   |           |        |             |  |                       |
|--|---|-----------|--------|-------------|--|-----------------------|
|  | are built like  |           |        |             |  |                       |
| SPDR MSCI ACWI EX-US<br>ETF                                | mutu<br>USA:<br>Common<br>Stock   | 73936B606 | 2276   | 41257 SH    |  | DEFINED 2             |
| SPDR FTSE/MACQUARIE<br>GLOBAL<br>INFRASTRUCTURE 100<br>ETF | USA:<br>Common<br>Stock   | 78463X848 | 3162   | 110620 SH   |  | DEFINED 1             |
| VANGUARD FTSE<br>ALL-WORLD EX-US ETF                       | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like |           |        |             |  |                       |
|  | mutu  | 922042775 | 36367  | 887454 SH   |  | DEFINED 1             |
| SPDR S&P EMERGING<br>MARKETS ETF                           | USA:<br>Common<br>Stock   | 78463X509 | 46773  | 779659 SH   |  | DEFINED 1,2,5,18      |
| VANGUARD TOTAL BOND<br>MARKET ETF                          | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like |           |        |             |  |                       |
|  | mutu  | 921937835 | 391844 | 4643800 SH  |  | DEFINED 2             |
| ISHARES IBOXX \$ HIGH<br>YIELD CORPORATE<br>BOND FUND      | USA:<br>Common<br>Stock   | 464288513 | 52538  | 575948 SH   |  | DEFINED 1             |
| DELTA AIR LINES INC  | Common<br>equity<br>shares  | 247361702 | 129147 | 11794225 SH |  | DEFINED 1,2,5,8,10,12 |
| EAGLE ROCK ENERGY<br>PARTNRS LP                            | Limited<br>Partnership  | 26985R104 | 711    | 79360 SH    |  | DEFINED 1             |
| OREXIGEN THERAPEUTICS<br>INC                               | Common<br>equity<br>shares  | 686164104 | 5748   | 1037229 SH  |  | DEFINED 1,2,6         |
| SPDR S&P<br>INTERNATIONAL SMALL<br>CAP ETF                 | USA:<br>Common<br>Stock   | 78463X871 | 82092  | 3180621 SH  |  | DEFINED 1,2           |
| SPDR S&P WORLD EX-US<br>ETF                                | Investments<br>that contain<br>a pool of<br>securities<br>representing<br>a specific<br>index and<br>are built like |           |        |             |  |                       |
|  | mutu  | 78463X889 | 81661  | 3643890 SH  |  | DEFINED 1,2           |
| CAVIUM INC   | Private<br>company?no<br>public<br>equity<br>shares   | 14964U108 | 29558  | 1055559 SH  |  | DEFINED 1,2,5,6,8     |
| INTERACTIVE BROKERS<br>GROUP                               | Common<br>equity<br>shares  | 45841N107 | 13194  | 896590 SH   |  | DEFINED 1,2,5,8       |
| ALLIED NEVADA GOLD   | Common  |           |        |             |  |                       |

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

|                              |                             |           |        |          |    |                       |
|------------------------------|-----------------------------|-----------|--------|----------|----|-----------------------|
| CORP                         | equity shares               | 019344100 | 55092  | 1941179  | SH | DEFINED 1,2,5,6,8     |
| AECOM TECHNOLOGY CORP        | Common equity shares        | 00766T100 | 39456  | 2398645  | SH | DEFINED 1,2,5,6,8,12  |
| JMP GROUP INC                | Common equity shares        | 46629U107 | 1504   | 243420   | SH | DEFINED 1,2           |
| SOLERA HOLDINGS INC          | Common equity shares        | 83421A104 | 64338  | 1539592  | SH | DEFINED 1,2,5,6,8,12  |
| CONTINENTAL RESOURCES INC    | Common equity shares        | 212015101 | 60496  | 908034   | SH | DEFINED 1,2,5,6,8,10, |
| INSULET CORP                 | Common Stock                | 45784P101 | 18321  | 857400   | SH | DEFINED 1,2,6,8       |
| SKILLED HEALTHCARE GROUP INC | Common equity shares        | 83066R107 | 2303   | 366784   | SH | DEFINED 1,2,8         |
| CAI INTERNATIONAL INC        | Common equity shares        | 12477X106 | 4271   | 214821   | SH | DEFINED 1,2,8         |
| TECHTARGET INC               | Common equity shares        | 87874R100 | 894    | 177011   | SH | DEFINED 1,2           |
| ENERNOC INC                  | Common Stock                | 292764107 | 2881   | 398056   | SH | DEFINED 1,2,6,8       |
| TRIMAS CORP                  | Common Stock                | 896215209 | 11347  | 564469   | SH | DEFINED 1,2,6,8       |
| B&G FOODS INC                | Common equity shares        | 05508R106 | 24327  | 914625   | SH | DEFINED 1,2,6,8       |
| GREENLIGHT CAPITAL RE LTD    | Common equity shares        | G4095J109 | 12917  | 507993   | SH | DEFINED 1,2,6,8       |
| CLEAN ENERGY FUELS CORP      | Common Stock                | 184499101 | 30333  | 1957017  | SH | DEFINED 1,2,6,8       |
| AMICUS THERAPEUTICS INC      | Common equity shares        | 03152W109 | 2296   | 417254   | SH | DEFINED 1,2           |
| JAZZ PHARMACEUTICALS PLC     | Common Stock                | G50871105 | 52332  | 1162513  | SH | DEFINED 1,2,6,8       |
| LDK SOLAR CO LTD             | American Depository Receipt | 50183L107 | 198    | 103474   | SH | DEFINED 1,2           |
| ENERGY XXI (BERMUDA)         | Common Stock                | G10082140 | 54928  | 1755481  | SH | DEFINED 1,2,6,8       |
| SWISHER HYGIENE INC          | Common Stock                | 870808102 | 4497   | 1788163  | SH | DEFINED 1,2,6,8       |
| INFINERA CORP                | Common Stock                | 45667G103 | 13125  | 1918979  | SH | DEFINED 1,2,6,8       |
| FBR & CO                     | Common equity shares        | 30247C301 | 2205   | 796331   | SH | DEFINED 1,2           |
| LIMELIGHT NETWORKS INC       | Common Stock                | 53261M104 | 2899   | 989394   | SH | DEFINED 1,2,6         |
| VANTAGE DRILLING CO          | Common equity shares        | G93205113 | 4152   | 2766211  | SH | DEFINED 1,2,6         |
| DISCOVER FINANCIAL SVCS INC  | Common equity shares        | 254709108 | 694123 | 20073041 | SH | DEFINED 1,2,5,6,8,10, |

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

|   |   |           |        |          |    |         |                    |
|---|---|-----------|--------|----------|----|---------|--------------------|
| COVIDIEN PLC  | Common equity shares  | G2554F113 | 969172 | 18115296 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| TE CONNECTIVITY LTD   | Common equity shares  | H84989104 | 433556 | 13587015 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| WESTWAY GROUP INC   | Common equity shares  | 96169B100 | 824    | 137452   | SH | DEFINED | 1, 2               |
| STERLITE INDUSTRIES (INDIA)                                   | American Depository Receipt   | 859737207 | 5837   | 770233   | SH | DEFINED | 1, 2, 5, 6, 8      |
| AUTHENTEC INC   | Common equity shares  | 052660107 | 2428   | 560900   | SH | DEFINED | 1, 2               |
| BLACKROCK KELSO CAPITAL CORP.                                 | Common equity shares  | 092533108 | 14755  | 1511658  | SH | DEFINED | 1, 2, 6, 8         |
| COMSCORE INC  | Common Stock  | 20564W105 | 10858  | 659592   | SH | DEFINED | 1, 2, 6, 8         |
| SPECTRA ENERGY PARTNERS LP                                    | Limited Partnership   | 84756N109 | 1060   | 34842    | SH | DEFINED | 1                  |
| BOISE INC   | Common equity shares  | 09746Y105 | 14302  | 2173826  | SH | DEFINED | 1, 2, 6, 8, 17     |
| POLYPORE INTERNATIONAL INC                                    | Common equity shares  | 73179V103 | 21447  | 531051   | SH | DEFINED | 1, 2, 6, 8         |
| PROS HOLDINGS INC   | Common equity shares  | 74346Y103 | 6043   | 359195   | SH | DEFINED | 1, 2, 6, 8         |
| SHORETEL INC  | Common Stock  | 825211105 | 3560   | 813145   | SH | DEFINED | 1, 2, 6, 8         |
| BENEFICIAL MUTUAL BANCORP                                     | Common equity shares  | 08173R104 | 4780   | 553880   | 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 | 2190   | 83700    | 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 | 966    | 18538    | SH | DEFINED | 5                  |
| SPDR BARCLAYS CAPITAL AGGREGATE BOND ETF                      | USA: Common Stock   | 78464A649 | 197490 | 3367838  | SH | DEFINED | 1, 2               |
| SPDR DB INTERNATIONAL GOVERNMENT INFLATION-PROTECTED BOND ETF | Investments that contain a pool of securities representing  |           |        |          |    |         |                    |

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

|  |  |           |        |         |    |         |                    |
|--|--|-----------|--------|---------|----|---------|--------------------|
|  | a specific index and are built like mutu | 78464A490 | 19663  | 333961  | SH | DEFINED | 2                  |
| SPDR BARCLAYS CAPITAL LONG TERM TREASURY ETF | Exchange Traded Product                  | 78464A664 | 861    | 11918   | SH | DEFINED | 2                  |
| WABCO HOLDINGS INC                           | Common equity shares                     | 92927K102 | 39636  | 748861  | SH | DEFINED | 1, 2, 5, 6, 8      |
| DICE HOLDINGS INC                            | Common equity shares                     | 253017107 | 9776   | 1040852 | SH | DEFINED | 1, 2, 6, 8         |
| ENCORE BANCSHARES INC                        | Common equity shares                     | 29255V201 | 3133   | 151803  | SH | DEFINED | 1, 2               |
| PHARMERICA CORP                              | Common equity shares                     | 71714F104 | 7908   | 724265  | SH | DEFINED | 1, 2, 5, 6, 8      |
| HHGREGG INC                                  | Common equity shares                     | 42833L108 | 3404   | 301240  | SH | DEFINED | 1, 2, 6, 8         |
| ORBITZ WORLDWIDE INC                         | Common equity shares                     | 68557K109 | 1780   | 488084  | SH | DEFINED | 1, 2, 6            |
| ZAGG INC                                     | Common Stock                             | 98884U108 | 3888   | 356465  | SH | DEFINED | 1, 2, 6            |
| MONOTYPE IMAGING HOLDINGS                    | Common equity shares                     | 61022P100 | 13005  | 775490  | SH | DEFINED | 1, 2, 6, 8         |
| REX ENERGY CORP                              | Common Stock                             | 761565100 | 21096  | 1882061 | SH | DEFINED | 1, 2, 6, 8         |
| VALIDUS HOLDINGS LTD                         | Common equity shares                     | G9319H102 | 40804  | 1273926 | SH | DEFINED | 1, 2, 5, 6, 8, 12, |
| LULULEMON ATHLETICA INC                      | Common equity shares                     | 550021109 | 34460  | 577777  | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| DOLAN CO                                     | Common equity shares                     | 25659P402 | 4534   | 673733  | SH | DEFINED | 1, 2, 6, 8         |
| SUCAMPO PHARMACEUTICALS INC                  | Common equity shares                     | 864909106 | 1310   | 186367  | SH | DEFINED | 1, 2               |
| GENPACT LTD                                  | Common equity shares                     | G3922B107 | 19781  | 1189559 | SH | DEFINED | 1, 2, 5, 6         |
| CONCHO RESOURCES INC                         | Common equity shares                     | 20605P101 | 156194 | 1834916 | SH | DEFINED | 1, 2, 5, 6, 8, 10, |
| VIRTUSA CORP                                 | Common Stock                             | 92827P102 | 4059   | 304302  | SH | DEFINED | 1, 2, 6            |
| CRESTWOOD MIDSTREAM PTNRS LP                 | Limited Partnership                      | 226372100 | 397    | 15339   | SH | DEFINED | 1                  |
| E-HOUSE CHINA HOLDINGS -ADR                  | American Depository Receipt              | 26852W103 | 547    | 99670   | SH | DEFINED | 1, 2               |
| MASIMO CORP                                  | Common Stock                             | 574795100 | 36683  | 1639081 | SH | DEFINED | 1, 2, 5, 6, 8, 12  |
| WUXI PHARMATECH (CAYMAN) -ADR                | American Depository Receipt              | 929352102 | 2628   | 186066  | SH | DEFINED | 1, 2               |

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

|                                   |                                   |           |        |         |    |                       |
|-----------------------------------|-----------------------------------|-----------|--------|---------|----|-----------------------|
| HORSEHEAD HOLDING<br>CORP         | Common<br>equity<br>shares        | 440694305 | 13890  | 1394356 | SH | DEFINED 1,2,6,8       |
| MERCADOLIBRE INC                  | Common<br>Stock                   | 58733R102 | 1730   | 22829   | SH | DEFINED 1,6,8         |
| VMWARE INC -CL A                  | Common<br>equity<br>shares        | 928563402 | 158493 | 1740892 | SH | DEFINED 1,2,5,6,8,10, |
| SPDR BARCLAYS CAPITAL<br>TIPS ETF | USA:<br>Common<br>Stock           | 78464A656 | 79229  | 1329338 | SH | DEFINED 1,2           |
| BARCLAYS BANK PLC                 | Public<br>preferred<br>instrument | 06739H776 | 2880   | 116137  | SH | DEFINED 2             |
| TERADATA CORP                     | Common<br>equity<br>shares        | 88076W103 | 474140 | 6584442 | SH | DEFINED 1,2,5,6,8,10, |
| ATHENAHEALTH INC                  | Common<br>Stock                   | 04685W103 | 58416  | 737856  | SH | DEFINED 1,2,5,6,8     |
| DUFF & PHELPS CORP                | Common<br>equity<br>shares        | 26433B107 | 7722   | 532638  | SH | DEFINED 1,2,6,8       |
| CONSTANT CONTACT INC              | Common<br>Stock                   | 210313102 | 9938   | 555806  | SH | DEFINED 1,2,6,8       |
| MAIN STREET CAPITAL<br>CORP       | Common<br>equity<br>shares        | 56035L104 | 10035  | 414684  | SH | DEFINED 1,2,6,8       |
| MAP PHARMACEUTICALS<br>INC        | Common<br>Stock                   | 56509R108 | 6127   | 409108  | SH | DEFINED 1,2,6,8       |
| RESOLUTE ENERGY CORP              | Common<br>Stock                   | 76116A108 | 20759  | 2169188 | SH | DEFINED 1,2,6,8       |
| FIRST FINANCIAL<br>NORTHWEST      | Common<br>equity<br>shares        | 32022K102 | 1665   | 205000  | SH | DEFINED 1,2           |

| ISSUER                           | CLASS                              | CUSIP     | VALUE | SHS/PRN<br>VAL | SH/<br>PRN | PUT/<br>CALL | DISCRE-<br>TION   | MANAGERS |
|----------------------------------|------------------------------------|-----------|-------|----------------|------------|--------------|-------------------|----------|
| TEXTAINER GROUP<br>HOLDINGS LTD  | Common<br>equity shares            | G8766E109 | 8547  | 231559         | SH         |              | DEFINED 1,2       |          |
| ZEP INC                          | Common<br>equity shares            | 98944B108 | 5823  | 424225         | SH         |              | DEFINED 1,2,6,8   |          |
| PATRIOT COAL CORP                | Common<br>Stock                    | 70336T104 | 2281  | 1866396        | SH         |              | DEFINED 1,2,6,8   |          |
| DUPONT FABROS<br>TECHNOLOGY INC  | Real Estate<br>Investment<br>Trust | 26613Q106 | 56688 | 1984741        | SH         |              | DEFINED 1,2,3,6,8 |          |
| CVR ENERGY INC                   | Common<br>equity shares            | 12662P108 | 20621 | 775854         | SH         |              | DEFINED 1,2,5,6   |          |
| VANGUARD<br>NATURAL<br>RESOURCES | Limited<br>Partnership             | 92205F106 | 773   | 29780          | SH         |              | DEFINED 1         |          |
| AMERICAN DG<br>ENERGY INC        | Common<br>equity shares            | 025398108 | 691   | 304999         | SH         |              | DEFINED 1,2       |          |
| PZENA INVESTMENT<br>MANAGEMENT   | Common<br>equity shares            | 74731Q103 | 531   | 120079         | SH         |              | DEFINED 1,2       |          |

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

|  |  |           |        |          |    |                          |
|--|--|-----------|--------|----------|----|--------------------------|
| ULTA SALON<br>COSMETCS & FRAG<br>RETAIL<br>OPPORTUNITY   | Common<br>equity shares  | 90384S303 | 95812  | 1026039  | SH | DEFINED 1,2,5,6,8,10,12, |
| DELTEK INC   | REIT<br>Common<br>equity shares  | 76131N101 | 11970  | 992238   | SH | DEFINED 1,2,3,6,8,17     |
| GIANT INTERACTIVE<br>GROUP -ADR                          | American<br>Depository<br>Receipt  | 24784L105 | 4185   | 360864   | SH | DEFINED 1,2,6,8          |
| NANOSPHERE INC   | Common<br>equity shares  | 374511103 | 1256   | 260100   | SH | DEFINED 1,2              |
| NEUTRAL TANDEM<br>INC                                    | Common<br>equity shares  | 63009F105 | 36     | 16200    | SH | DEFINED 1                |
| SANDRIDGE ENERGY<br>INC                                  | Common<br>Stock  | 64128B108 | 7747   | 587487   | SH | DEFINED 1,2,6,8          |
| APPROACH<br>RESOURCES INC                                | Common<br>equity shares  | 80007P307 | 46317  | 6922534  | SH | DEFINED 1,2,5,6,8        |
| NORTHFIELD<br>BANCORP INC                                | Common<br>Stock  | 03834A103 | 24764  | 969480   | SH | DEFINED 1,2,6,8          |
| AMERICAN PUBLIC<br>EDUCATION                             | Common<br>equity shares  | 66611L105 | 4020   | 283001   | SH | DEFINED 1,2,8            |
| ENSIGN GROUP INC   | Common<br>Stock  | 02913V103 | 10946  | 342199   | SH | DEFINED 1,2,6,8          |
| LUMBER<br>LIQUIDATORS<br>HLDGS INC                       | Common<br>equity shares  | 29358P101 | 9801   | 346586   | SH | DEFINED 1,2,6,8          |
| ENERGYSOLUTIONS<br>INC                                   | Common<br>equity shares  | 55003T107 | 58620  | 1734890  | SH | DEFINED 1,2,6,8,17       |
| ENTEROMEDICS INC   | Common<br>equity shares  | 292756202 | 2358   | 1393418  | SH | DEFINED 1,2,6,8          |
| MSCI INC   | Common<br>equity shares  | 29365M208 | 1018   | 295200   | SH | DEFINED 1,2              |
| CHIMERA<br>INVESTMENT CORP                               | Real Estate<br>Investment<br>Trust   | 55354G100 | 154453 | 4539960  | SH | DEFINED 1,2,5,6,8,12     |
| EL PASO PIPELINE<br>PARTNERS LP                          | Limited<br>Partnership   | 16934Q109 | 30033  | 12724269 | SH | DEFINED 1,2,5,6,8        |
| RUBICON<br>TECHNOLOGY INC                                | Common<br>Stock  | 283702108 | 4842   | 143249   | SH | DEFINED 1                |
| ISHARES MSCI CHILE<br>INVESTABLE<br>MARKET INDEX<br>FUND | Investments<br>that contain a<br>pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 78112T107 | 3923   | 384906   | SH | DEFINED 1,2,6,8          |
| ISHARES MSCI BRIC<br>INDEX FUND                          | Investments<br>that contain a<br>pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 464286640 | 965    | 15700    | SH | DEFINED 10               |
| HECKMANN CORP  | Common<br>Stock  | 464286657 | 645    | 17984    | SH | DEFINED 6                |
| INVESCO LTD  | American<br>Depository<br>Receipt  | 422680108 | 13984  | 4138079  | SH | DEFINED 1,2,6,8          |
| BARCLAYS BANK PLC  | Public   | G491BT108 | 399052 | 17657330 | SH | DEFINED 1,2,5,6,8,10,12, |



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

|   |   |           |        |          |    |                          |
|---|---|-----------|--------|----------|----|--------------------------|
|   | preferred instrument  | 06739H511 | 2439   | 97108    | SH | DEFINED 2                |
| SPDR BARCLAYS CAPITAL HIGH YIELD BOND ETF       | USA: Common Stock   |           |        |          |    |                          |
| SOLUTIA INC                                     | Common Stock  | 78464A417 | 414268 | 10498451 | SH | DEFINED 1,2,5,10,18      |
| FEDERAL-MOGUL CORP                              | Common equity shares  | 834376501 | 45448  | 1620331  | SH | DEFINED 1,2,5,6,8        |
| TITAN MACHINERY INC                             | Common Stock  | 313549404 | 4337   | 394165   | SH | DEFINED 1,2,8            |
| ENTROPIC COMMUNICATIONS INC                     | Common Stock  | 88830R101 | 8542   | 281375   | SH | DEFINED 1,2,6,8          |
| TRIPLE-S MANAGEMENT CORP                        | Common equity shares  | 29384R105 | 9916   | 1758128  | SH | DEFINED 1,2,6,8          |
| APPLIED MICRO CIRCUITS CORP                     | Common equity shares  | 896749108 | 9556   | 522792   | SH | DEFINED 1,2,8            |
| CARDTRONICS INC                                 | Common Stock  | 03822W406 | 6929   | 1211260  | SH | DEFINED 1,2,5,6,8        |
| TWO HARBORS INVESTMENT CORP                     | Common Stock  | 14161H108 | 24841  | 822227   | SH | DEFINED 1,2,6,8          |
| FORESTAR GROUP INC                              | Common equity shares  | 90187B101 | 48249  | 4657379  | SH | DEFINED 1,2,6,8          |
| K12 INC   | Common equity shares  | 346233109 | 8901   | 695027   | SH | DEFINED 1,2,5,6,8        |
| MEDASSETS INC                                   | Common Stock  | 48273U102 | 11153  | 478592   | SH | DEFINED 1,2,6,8          |
| TEEKAY TANKERS LTD                              | Common equity shares  | 584045108 | 23328  | 1733940  | SH | DEFINED 1,2,5,6,8        |
| ORION ENERGY SYSTEMS INC                        | Common equity shares  | Y8565N102 | 4085   | 895400   | SH | DEFINED 1,2,6            |
| ISHARES JPMORGAN USD EMERGING MARKETS BOND FUND | Common Stock  | 686275108 | 32     | 14500    | SH | DEFINED 1                |
| NETSUITE INC                                    | Investments that contain a pool of securities representing a specific index and are built like mutu | 464288281 | 53361  | 465142   | SH | DEFINED 1                |
| ORION MARINE GROUP INC                          | Common equity shares  | 64118Q107 | 16592  | 302982   | SH | DEFINED 1,2,6,8          |
| NATIONAL AMERN UNIV HLDG INC                    | Common Stock  | 68628V308 | 3573   | 512819   | SH | DEFINED 1,2,8            |
| ECHOSTAR CORP                                   | Common equity shares  | 63245Q105 | 460    | 106924   | SH | DEFINED 1,2              |
| CALPINE CORP                                    | Common equity shares  | 278768106 | 11614  | 439467   | SH | DEFINED 1,2,5,6,8        |
| BROOKFIELD INFRS PTRS LP                        | Common equity shares  | 131347304 | 100399 | 6080843  | SH | DEFINED 1,2,5,6,8,10,12, |
| A. H. BELO CORP                                 | Limited Partnership   | G16252101 | 4360   | 129926   | SH | DEFINED 1,5              |
| MERIDIAN INTERSTATE BANCORP                     | Common equity shares  | 001282102 | 121    | 30806    | SH | DEFINED 1                |
| SYNERGY RESOURCES CORP                          | Common equity shares  | 58964Q104 | 1928   | 138643   | SH | DEFINED 1,2,6            |
| IPC THE HOSPITALIST CO INC                      | Common Stock  | 87164P103 | 1478   | 479800   | SH | DEFINED 1,2              |
|   | Common Stock  | 44984A105 | 14366  | 317062   | SH | DEFINED 1,2,6,8          |

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

|   |   |           |         |             |                          |
|---|---|-----------|---------|-------------|--------------------------|
| CAPE BANCORP INC                          | Common equity shares  | 139209100 | 1210    | 145795 SH   | DEFINED 1,2              |
| DANA HOLDING CORP                         | Common equity shares  | 235825205 | 46547   | 3625180 SH  | DEFINED 1,2,5,6,8,12,17  |
| MAKO SURGICAL CORP                        | Common equity shares  | 560879108 | 15867   | 619655 SH   | DEFINED 1,2,6,8          |
| SPDR S&P INTERNATIONAL DIVIDEND ETF       | Exchange Traded Product   | 78463X772 | 796     | 17883 SH    | DEFINED 2                |
| WISDOMTREE INDIA EARNINGS FUND            | Investments that contain a pool of securities representing a specific index and are built like mutu | 97717W422 | 11239   | 652300 SH   | DEFINED 10               |
| HERITAGE-CRYSTAL CLEAN INC                | Common equity shares  | 42726M106 | 1678    | 102560 SH   | DEFINED 1,2              |
| GALENA BIOPHARMA INC                      | Common equity shares  | 363256108 | 17      | 10134 SH    | DEFINED 1                |
| PHILIP MORRIS INTERNATIONAL CARDIONET INC | Common equity shares  | 718172109 | 6337207 | 72624371 SH | DEFINED 1,2,5,6,8,10,12, |
| HILLENBRAND INC                           | Common equity shares  | 14159L103 | 33      | 16000 SH    | DEFINED 1                |
| VISA INC                                  | Common equity shares  | 431571108 | 25561   | 1390719 SH  | DEFINED 1,2,5,6,8        |
| 1ST UNITED BANCORP INC                    | Common Stock  | 92826C839 | 2305820 | 18651009 SH | DEFINED 1,2,5,6,8,10,12, |
| IRIDIUM COMMUNICATIONS INC                | Common equity shares  | 33740N105 | 2790    | 449177 SH   | DEFINED 1,2              |
| BARCLAYS BANK PLC                         | Public preferred instrument   | 46269C102 | 7265    | 811025 SH   | DEFINED 1,2,8            |
| INTREPID POTASH INC                       | Common equity shares  | 06739H362 | 5662    | 223095 SH   | DEFINED 2                |
| AMERICAN WATER WORKS CO INC               | Common equity shares  | 46121Y102 | 27679   | 1215815 SH  | DEFINED 1,2,5,6,8,12     |
| HATTERAS FINANCIAL CORP                   | Common equity shares  | 030420103 | 118768  | 3464517 SH  | DEFINED 1,2,5,6,8,10,12, |
| DR PEPPER SNAPPLE GROUP INC               | Common equity shares  | 41902R103 | 38428   | 1343507 SH  | DEFINED 1,2,5,6,8,17     |
| PIONEER SOUTHWEST ENERGY -LP              | Limited Partnership   | 26138E109 | 375608  | 8585166 SH  | DEFINED 1,2,5,6,8,10,12, |
| MAIDEN HOLDINGS LTD                       | Common equity shares  | 72388B106 | 396     | 15399 SH    | DEFINED 1                |
| COLFAX CORP                               | Common equity shares  | G5753U112 | 8850    | 1019476 SH  | DEFINED 1,2,8            |
| WESTERN GAS PARTNERS LP                   | Limited Partnership   | 194014106 | 12250   | 444334 SH   | DEFINED 1,2,6,8          |
| GUARANTY BANCORP                          | Common equity shares  | 958254104 | 2384    | 54643 SH    | DEFINED 1,17             |
| INVERNESS MEDICAL INNOVATIONS             | Public preferred instrument   | 40075T102 | 2038    | 965100 SH   | DEFINED 1,2              |
| SPDR DJ GLOBAL REAL ESTATE ETF            | USA: Common Stock   | 01449J20  | 2748    | 13005 SH    | DEFINED 1,2              |
| AMERICAN CAPITAL                          | Common Stock  | 78463X749 | 656     | 16530 SH    | DEFINED 5                |

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

|  |  |           |        |          |    |                          |
|--|--|-----------|--------|----------|----|--------------------------|
| AGENCY CORP<br>AMPIO                                 | REIT   | 02503X105 | 167352 | 4979294  | SH | DEFINED 1,2,5,6,8,10,12, |
| PHARMACEUTICALS<br>INC                               | Common<br>Stock  | 03209T109 | 1556   | 305997   | SH | DEFINED 1,2              |
| AIR TRANSPORT<br>SERVICES GROUP                      | Common<br>equity shares  | 00922R105 | 5356   | 1029915  | SH | DEFINED 1,2,6            |
| SAFE BULKERS INC                                     | Common<br>equity shares  | Y7388L103 | 67     | 10815    | SH | DEFINED 1                |
| FIFTH STREET<br>FINANCE CORP                         | Common<br>Stock  | 31678A103 | 16166  | 1619548  | SH | DEFINED 1,2,6,8          |
| SCRIPPS NETWORKS<br>INTERACTIVE                      | Common<br>equity shares  | 811065101 | 192749 | 3390050  | SH | DEFINED 1,2,5,6,8,10,12, |
| TW TELECOM INC                                       | Common<br>equity shares  | 87311L104 | 90137  | 3512816  | SH | DEFINED 1,2,5,6,8,12     |
| LENDER PROCESSING<br>SERVICES                        | Common<br>equity shares  | 52602E102 | 52280  | 2068132  | SH | DEFINED 1,2,5,6,8,10,12, |
| ENERGY RECOVERY<br>INC                               | Common<br>Stock  | 29270J100 | 1587   | 661058   | SH | DEFINED 1,2              |
| ACTIVISION<br>BLIZZARD INC                           | Common<br>equity shares  | 00507V109 | 109075 | 9097406  | SH | DEFINED 1,2,5,8,10,12,18 |
| FUTUREFUEL CORP                                      | Common<br>equity shares  | 36116M106 | 3491   | 332359   | SH | DEFINED 1,2              |
| ACE LTD  | Common<br>equity shares  | H0023R105 | 960950 | 12963006 | SH | DEFINED 1,2,5,6,8,10,12, |
| JOHN BEAN<br>TECHNOLOGIES                            | Common<br>equity shares  | 477839104 | 7969   | 587388   | SH | DEFINED 1,2,5,6,8        |
| SPDR S&P<br>INTERNATIONAL<br>UTILITIES SECTOR<br>ETF | Investments<br>that contain a<br>pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 78463X632 | 1424   | 88697    | SH | DEFINED 6                |
| SPDR S&P<br>INTERNATIONAL<br>ENERGY SECTOR<br>ETF    | Investments<br>that contain a<br>pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 78463X715 | 2206   | 94277    | SH | DEFINED 2                |
| GT ADVANCED<br>TECHNOLOGIES INC                      | Common<br>equity shares  | 36191U106 | 14251  | 2699976  | SH | DEFINED 1,2,5,6,8,17     |
| SEADRILL LTD   | Common<br>Stock  | G7945E105 | 626    | 17647    | SH | DEFINED 1,17             |
| SIRIUS XM RADIO INC                                  | Common<br>equity shares  | 82967N108 | 104320 | 56388842 | SH | DEFINED 1,2,5,6,8,10,12, |
| RACKSPACE HOSTING<br>INC                             | Common<br>equity shares  | 750086100 | 118768 | 2702750  | SH | DEFINED 1,2,5,6,8,10,12, |
| HSN INC  | Common<br>equity shares  | 404303109 | 59394  | 1472020  | SH | DEFINED 1,2,5,6,8,12     |
| INTERVAL LEISURE<br>GROUP                            | Common<br>equity shares  | 46113M108 | 15798  | 830958   | SH | DEFINED 1,2,6,8          |
| MYR GROUP INC  | Common<br>Stock  | 55405W104 | 6174   | 361867   | SH | DEFINED 1,2,6,8          |
| TREE.COM INC   | Common<br>equity shares  | 894675107 | 786    | 68873    | SH | DEFINED 1,2              |
| IBIO INC   | Common<br>Stock  | 451033104 | 10     | 13400    | SH | DEFINED 1                |
| SIGNET JEWELERS<br>LTD                               | Common<br>equity shares  | G81276100 | 86166  | 1957880  | SH | DEFINED 1,2,5,6,12       |

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

|  |  |           |        |         |    |                                |
|--|--|-----------|--------|---------|----|--------------------------------|
| REINSURANCE<br>GROUP AMER INC  | Common<br>equity shares  | 759351604 | 91381  | 1717360 | SH | DEFINED 1, 2, 5, 6, 8, 12, 18  |
| REVLON INC -CL A   | Common<br>equity shares  | 761525609 | 4453   | 312816  | SH | DEFINED 1, 2, 6, 8, 17         |
| HOMEOWNERS<br>CHOICE INC   | Common<br>equity shares  | 43741E103 | 1415   | 80500   | SH | DEFINED 1, 2                   |
| ASCENT CAPITAL<br>GROUP INC  | Common<br>Stock  | 043632108 | 13295  | 256899  | SH | DEFINED 1, 2, 6, 8             |
| DISCOVERY<br>COMMUNICATNS<br>NEW                                       | Common<br>equity shares  | 25470F302 | 44373  | 885851  | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, |
| ECOPETROL SA   | American<br>Depository<br>Receipt  | 279158109 | 42704  | 765477  | SH | DEFINED 1, 2, 5, 6, 8, 10      |
| POWERSHARES<br>GLOBAL<br>AGRICULTURE<br>PORTFOLIO                      | Investments<br>that contain a<br>pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 73936Q702 | 4010   | 140613  | SH | DEFINED 2                      |
| KB FINANCIAL<br>GROUP  | American<br>Depository<br>Receipt  | 48241A105 | 4875   | 149091  | SH | DEFINED 1, 2, 5, 6             |
| MODUSLINK GLOBAL<br>SOLUTIONS  | Common<br>equity shares  | 60786L107 | 2401   | 802783  | SH | DEFINED 1, 2, 8                |
| HOME BANCORP INC   | Common<br>equity shares  | 43689E107 | 1405   | 82000   | SH | DEFINED 1, 2                   |
| DIGIMARC CORP  | Common<br>equity shares  | 25381B101 | 2874   | 111892  | SH | DEFINED 1, 2                   |
| GRAND CANYON<br>EDUCATION INC  | Common<br>Stock  | 38526M106 | 15243  | 727909  | SH | DEFINED 1, 2, 6, 8             |
| ELIZABETH ARDEN<br>INC   | Common<br>equity shares  | 28660G106 | 19230  | 495524  | SH | DEFINED 1, 2, 6, 8             |
| IAC/<br>INTERACTIVECORP  | Common<br>equity shares  | 44919P508 | 51730  | 1134562 | SH | DEFINED 1, 2, 5, 6, 8, 12, 17, |
| CLEARWATER PAPER<br>CORP   | Common<br>Stock  | 18538R103 | 15998  | 468927  | SH | DEFINED 1, 2, 6, 8             |
| CRACKER BARREL<br>OLD CTRY STOR  | Common<br>equity shares  | 22410J106 | 30327  | 482894  | SH | DEFINED 1, 2, 5, 6, 8, 17, 18  |
| VIRTUS INVESTMENT<br>PTNRS INC   | Common<br>Stock  | 92828Q109 | 10346  | 127764  | SH | DEFINED 1, 2, 6, 8             |
| GIGOPTIX INC   | Common<br>Stock  | 37517Y103 | 73     | 27300   | SH | DEFINED 1                      |
| MARKET VECTORS<br>INDONESIA INDEX<br>ETF                               | Exchange<br>Traded<br>Product  | 57060U753 | 887    | 32300   | SH | DEFINED 10                     |
| SAGA<br>COMMUNICATIONS<br>-CL A  | Common<br>Stock  | 786598300 | 1728   | 46610   | SH | DEFINED 1, 2                   |
| MEAD JOHNSON<br>NUTRITION CO   | Common<br>equity shares  | 582839106 | 669540 | 8316244 | SH | DEFINED 1, 2, 5, 6, 8, 10, 12, |
| SPDR BARCLAYS<br>CAPITAL<br>INTERMEDIATE<br>TERM CORPORATE<br>BOND ETF | Investments<br>that contain a<br>pool of<br>securities<br>representing a<br>specific index<br>and are built<br>like mutu | 78464A375 | 18831  | 551751  | SH | DEFINED 2                      |
| IDT CORP   | Common   |           |        |         |    |                                |

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

|  |   |           |        |         |    |                            |
|--|---|-----------|--------|---------|----|----------------------------|
| HEARTWARE INTERNATIONAL INC                        | equity shares   | 448947507 | 3315   | 337532  | SH | DEFINED 1,2,6,8            |
| SPDR BARCLAYS CAPITAL LONG TERM CORPORATE BOND ETF | Exchange Traded Product                                       | 78464A367 | 1455   | 35666   | SH | DEFINED 2                  |
| ITAU UNIBANCO HLDG SA                              | American Depository Receipt                                   | 465562106 | 87704  | 6300413 | SH | DEFINED 1,2,4,5,6,8,10,11  |
| BRIDGEPOINT EDUCATION INC                          | Common equity shares  | 10807M105 | 6850   | 314185  | SH | DEFINED 1,2,6,8            |
| ROSETTA STONE INC                                  | Common Stock  | 777780107 | 2326   | 167828  | SH | DEFINED 1,2,6              |
| SPDR BARCLAYS CAPITAL CONVERTIBLE SECURITIES ETF   | USA: Common Stock   | 78464A359 | 5215   | 138836  | SH | DEFINED 1,2                |
| GOLDEN MINERALS CO                                 | Common equity shares  | 381119106 | 1851   | 410128  | SH | DEFINED 1,2,6,8            |
| DIGITALGLOBE INC                                   | Common equity shares  | 25389M877 | 9705   | 640259  | SH | DEFINED 1,2,6,8            |
| SOLARWINDS INC                                     | Common equity shares  | 83416B109 | 26590  | 610460  | SH | DEFINED 1,2,5,6,8          |
| OPENTABLE INC                                      | Common Stock  | 68372A104 | 22162  | 492267  | SH | DEFINED 1,2,5,6,8          |
| GOVERNMENT PPTYS INCOME TR                         | Real Estate Investment Trust                                  | 38376A103 | 16292  | 720220  | SH | DEFINED 1,2,3,6,8          |
| CYS INVESTMENTS INC                                | Common equity shares  | 12673A108 | 31086  | 2257531 | SH | DEFINED 1,2,6,8            |
| MYREXIS INC  | Common Stock  | 62856H107 | 57     | 21454   | SH | DEFINED 1                  |
| MEDIDATA SOLUTIONS INC                             | Common Stock  | 58471A105 | 13237  | 405190  | SH | DEFINED 1,2,6,8            |
| INVESCO MORTGAGE CAPITAL INC                       | Common equity shares  | 46131B100 | 47641  | 2597628 | SH | DEFINED 1,2,6,8            |
| LOGMEIN INC  | Common equity shares  | 54142L109 | 12283  | 402455  | SH | DEFINED 1,2,6,8            |
| ALUPF 2.875 06/15/25                               | A U S issuer issuing in U S dollars in the U S capital market | 549463AH  | 6404   | 6498000 | SH | DEFINED 2                  |
| PRIMUS TELECOMM GROUP INC                          | Common Stock  | 741929301 | 2412   | 155000  | SH | DEFINED 1,2                |
| TERRITORIAL BANCORP INC                            | Common equity shares  | 88145X108 | 4899   | 215304  | SH | DEFINED 1,2,6,17           |
| GLOBE SPECIALTY METALS INC                         | Common equity shares  | 37954N206 | 30359  | 2260643 | SH | DEFINED 1,2,6,8            |
| PENNYMAC MORTGAGE INVEST TR                        | Closed end mutual fund  | 70931T103 | 17824  | 903384  | SH | DEFINED 1,2,6,8,17         |
| ALTISOURCE PORTFOLIO SOLTNS                        | Common equity shares  | L0175J104 | 1031   | 14066   | SH | DEFINED 1,6,8              |
| AVAGO TECHNOLOGIES LTD                             | Common equity shares  | Y0486S104 | 131057 | 3650620 | SH | DEFINED 1,2,5,6,8,10,12,13 |
| CUMBERLAND PHARMACEUTICALS STARWOOD                | Common equity shares Real Estate                              | 230770109 | 902    | 139700  | SH | DEFINED 1,2                |

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

|  |                                    |           |        |         |    |                          |
|--|------------------------------------|-----------|--------|---------|----|--------------------------|
| PROPERTY TRUST<br>INC                      | Investment<br>Trust                | 85571B105 | 52815  | 2478605 | SH | DEFINED 1,2,6,8,17       |
| CAREFUSION CORP                            | Common<br>Stock                    | 14170T101 | 218376 | 8503658 | SH | DEFINED 1,2,5,6,8,10,12, |
| CREXUS INVESTMENT<br>CORP                  | Real Estate<br>Investment<br>Trust | 226553105 | 14523  | 1427991 | SH | DEFINED 1,2,6            |
| SPDR WELLS FARGO<br>PREFERRED STOCK<br>ETF | Exchange<br>Traded<br>Product      | 78464A292 | 541    | 11963   | SH | DEFINED 2                |
| SPECTRUM BRANDS<br>HOLDINGS INC            | Common<br>equity shares            | 84763R101 | 12162  | 373388  | SH | DEFINED 1,2,6            |
| A123 SYSTEMS INC                           | Common<br>Stock                    | 03739T108 | 2040   | 1617134 | SH | DEFINED 1,2,6            |
| APOLLO<br>COMMERCIAL RE<br>FIN INC         | Real Estate<br>Investment<br>Trust | 03762U105 | 5973   | 371672  | SH | DEFINED 1,2,8            |
| ARTIO GLOBAL<br>INVESTORS INC              | Common<br>equity shares            | 04315B107 | 1966   | 561366  | SH | DEFINED 1,2,8            |
| COLONY FINANCIAL<br>INC                    | Common<br>equity shares            | 19624R106 | 11347  | 656066  | SH | DEFINED 1,2,6,8          |
| VITACOST.COM INC                           | Common<br>equity shares            | 92847A200 | 1713   | 290354  | SH | DEFINED 1,2,6            |
| SELECT MEDICAL<br>HOLDINGS CORP            | Common<br>equity shares            | 81619Q105 | 7775   | 769066  | SH | DEFINED 1,2,8            |
| ECHO GLOBAL<br>LOGISTICS INC               | Common<br>equity shares            | 27875T101 | 4297   | 225346  | SH | DEFINED 1,2,6            |
| EDUCATION<br>MANAGEMENT<br>CORP            | Common<br>equity shares            | 28140M103 | 3768   | 542081  | SH | DEFINED 1,2,6            |
| BANCO SANTANDER<br>BRASIL -ADR             | Depository<br>Receipt              | 05967A107 | 8165   | 1053372 | SH | DEFINED 1,2,4,5,6,8,10   |
| VERISK ANALYTICS<br>INC                    | Common<br>equity shares            | 92345Y106 | 116910 | 2373201 | SH | DEFINED 1,2,5,6,8,10,12, |
| MISTRAS GROUP INC                          | Common<br>equity shares            | 60649T107 | 6748   | 256798  | SH | DEFINED 1,2,6,8          |
| OMEROS CORP                                | Common<br>equity shares            | 682143102 | 3033   | 303300  | SH | DEFINED 1,2              |
| RAILAMERICA INC                            | Common<br>equity shares            | 750753402 | 8848   | 365563  | SH | DEFINED 1,2,6,8          |
| DOLE FOOD CO INC                           | Common<br>equity shares            | 256603101 | 5862   | 667116  | SH | DEFINED 1,2,5,6,8        |
| VITAMIN SHOPPE INC                         | Common<br>equity shares            | 92849E101 | 37806  | 688335  | SH | DEFINED 1,2,6,8          |
| ANCESTRY.COM INC                           | Common<br>equity shares            | 032803108 | 14885  | 540592  | SH | DEFINED 1,2,6,8          |
| HYATT HOTELS CORP                          | Common<br>equity shares            | 448579102 | 19033  | 512187  | SH | DEFINED 1,2,5            |
| STR HOLDINGS INC                           | Common<br>equity shares            | 78478V100 | 2635   | 577534  | SH | DEFINED 1,2,6,8          |
| LEAR CORP                                  | Common<br>equity shares            | 521865204 | 51280  | 1359072 | SH | DEFINED 1,2,5,6,8,12,18  |
| DOLLAR GENERAL<br>CORP                     | Common<br>Stock                    | 256677105 | 231663 | 4259246 | SH | DEFINED 1,2,5,6,8,10,12, |
| RUE21 INC                                  | Common<br>equity shares            | 781295100 | 14318  | 567110  | SH | DEFINED 1,2,6,8          |
| OI S.A.                                    | Depository<br>Receipt              | 670851104 | 572    | 123130  | SH | DEFINED 1,2,4,5,6,10     |
| FORTINET INC                               | Common<br>equity shares            | 34959E109 | 33354  | 1436259 | SH | DEFINED 1,2,5,6,8,17     |
| CLOUD PEAK<br>ENERGY INC                   | Common<br>equity shares            | 18911Q102 | 43438  | 2568784 | SH | DEFINED 1,2,6,8          |

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

|                            |   |           |       |          |    |                          |
|----------------------------|---|-----------|-------|----------|----|--------------------------|
| AOL INC                    | Common equity shares  | 00184X105 | 65584 | 2335460  | SH | DEFINED 1,2,5,6,8,10,12, |
| CHARTER COMMUNICATIONS INC | Common equity shares  | 16117M305 | 55166 | 778417   | SH | DEFINED 1,2,5,8,10,12,18 |
| ALCOA INC                  | USA: Bond   | 013817AT  | 6327  | 4128000  | SH | DEFINED 2                |
| AMGEN INC                  | A U S issuer issuing in U S dollars in the U S capital market | 031162AQ  | 19246 | 18383000 | SH | DEFINED 2                |
| AMYLIN PHARMACEUTICALS     | USA: Bond   | 032346AF  | 4488  | 4350000  | SH | DEFINED 2                |
| ARCHER DANIELS             | A U S issuer issuing in U S dollars in the U S capital market | 039483AW  | 8557  | 8517000  | SH | DEFINED 2                |
| CHESAPEAKE ENERGY CORP     | USA: Bond   | 165167BZ  | 14441 | 16673000 | SH | DEFINED 2                |
| CIENA CORP                 | A U S issuer issuing in U S dollars in the U S capital market | 171779AE  | 3270  | 3800000  | SH | DEFINED 2                |
| D.R. HORTON INC DHI        | USA: Bond   | 23331ABB  | 5651  | 3729000  | SH | DEFINED 2                |
| EMC CORP                   | A U S issuer issuing in U S dollars in the U S capital market | 268648AM  | 20084 | 12500000 | SH | DEFINED 2                |
| GILEAD SCIENCES INC        | A U S issuer issuing in U S dollars in the U S capital market | 375558AH  | 6798  | 4947000  | SH | DEFINED 2                |
| HOLOGIC INC                | A U S issuer issuing in U S dollars in the U S capital market | 436440AA  | 8491  | 8631000  | SH | DEFINED 2                |
| INTEL CORP                 | A U S issuer issuing in U S dollars in the U S capital market | 458140AD  | 13361 | 11844000 | SH | DEFINED 2                |
| L-3 COMMS HLDGS INC        | USA: Bond   | 502413AW  | 5423  | 5476000  | SH | DEFINED 2                |
| LIBERTY MEDIA LLC          | A U S issuer issuing in U S dollars in the U S capital market | 530718AF  | 10697 | 8690000  | SH | DEFINED 2                |
| LIFEPOINT HOSPITALS INC    | A U S issuer issuing in U S dollars in the U S capital market | 53219LAH  | 5067  | 4735000  | SH | DEFINED 2                |
| LINEAR TECHNOLOGY CORP A   | Any issuer issuing in any currency offered in all             |           |       |          |    |                          |

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

|                  |                |           |       |          |    |                   |
|------------------|----------------|-----------|-------|----------|----|-------------------|
|                  | markets        |           |       |          |    |                   |
|                  | simultaneously | 535678AC  | 6200  | 5930000  | SH | DEFINED 2         |
| MASSEY ENERGY CO | USA: Bond      | 576203AJ  | 4277  | 4852000  | SH | DEFINED 2         |
| MEDTRONIC INC    | Any issuer     |           |       |          |    |                   |
|                  | issuing in any |           |       |          |    |                   |
|                  | currency       |           |       |          |    |                   |
|                  | offered in all |           |       |          |    |                   |
|                  | markets        |           |       |          |    |                   |
|                  | simultaneously | 585055AM  | 16235 | 16087000 | SH | DEFINED 2         |
| MICROCHIP        |                |           |       |          |    |                   |
| TECHNOLOGY INC   | USA: Bond      | 595017AB  | 11013 | 8810000  | SH | DEFINED 2         |
| MICRON           | A U S issuer   |           |       |          |    |                   |
| TECHNOLOGY INC   | issuing in U S |           |       |          |    |                   |
|                  | dollars in the |           |       |          |    |                   |
|                  | U S capital    |           |       |          |    |                   |
|                  | market         | 595112AH  | 7025  | 7073000  | SH | DEFINED 2         |
| MOLSON COORS     | An issue in    |           |       |          |    |                   |
| BREWING CO       | any currency   |           |       |          |    |                   |
|                  | issued on a    |           |       |          |    |                   |
|                  | private basis  | 60871RAA  | 4656  | 4544000  | SH | DEFINED 2         |
| NETAPP INC       | USA: Bond      | 64110DAB  | 10389 | 9149000  | SH | DEFINED 2         |
| NEWMONT MINING   | A U S issuer   |           |       |          |    |                   |
| CORP             | issuing in U S |           |       |          |    |                   |
|                  | dollars in the |           |       |          |    |                   |
|                  | U S capital    |           |       |          |    |                   |
|                  | market         | 651639AH  | 5514  | 4373000  | SH | DEFINED 2         |
| NEWMONT MINING   |                |           |       |          |    |                   |
| CORP             | USA: Bond      | 651639AJ  | 5735  | 4271000  | SH | DEFINED 2         |
| PEABODY ENERGY   |                |           |       |          |    |                   |
| CORP             | USA: Bond      | 704549AG  | 4725  | 5673000  | SH | DEFINED 2         |
| SANDISK CORP     | A U S issuer   |           |       |          |    |                   |
|                  | issuing in U S |           |       |          |    |                   |
|                  | dollars in the |           |       |          |    |                   |
|                  | U S capital    |           |       |          |    |                   |
|                  | market         | 80004CAC  | 7249  | 7358000  | SH | DEFINED 2         |
| SUNTECH POWER    | An issue in    |           |       |          |    |                   |
| HLDGS CO         | any currency   |           |       |          |    |                   |
|                  | issued on a    |           |       |          |    |                   |
|                  | private basis  | 86800CAE  | 3034  | 4370000  | SH | DEFINED 2         |
| SYMANTEC CORP    | USA: Bond      | 871503AF  | 7931  | 7752000  | SH | DEFINED 2         |
| TEVA PHARM       | A U S issuer   |           |       |          |    |                   |
| FINANCE LLC C    | issuing in U S |           |       |          |    |                   |
|                  | dollars in the |           |       |          |    |                   |
|                  | U S capital    |           |       |          |    |                   |
|                  | market         | 88163VAE  | 4196  | 4000000  | SH | DEFINED 2         |
| TRANSOCEAN INC C | USA: Bond      | 893830AW  | 12689 | 12731000 | SH | DEFINED 2         |
| USEC INC         | An issue in    |           |       |          |    |                   |
|                  | any currency   |           |       |          |    |                   |
|                  | issued on a    |           |       |          |    |                   |
|                  | private basis  | 90333EAC  | 2301  | 4825000  | SH | DEFINED 2         |
| US STEEL CORP    | USA: Bond      | 912909AE  | 6674  | 6482000  | SH | DEFINED 2         |
| VERISIGN INC     | A U S issuer   |           |       |          |    |                   |
|                  | issuing in U S |           |       |          |    |                   |
|                  | dollars in the |           |       |          |    |                   |
|                  | U S capital    |           |       |          |    |                   |
|                  | market         | 92343EAD  | 13750 | 9448000  | SH | DEFINED 2         |
| WACHOVIA CORP    | Public         |           |       |          |    |                   |
|                  | preferred      |           |       |          |    |                   |
|                  | instrument     | 94974680  | 32716 | 29255    | SH | DEFINED 1,2       |
| XILINX INC       | USA: Bond      | 983919AD  | 5732  | 4773000  | SH | DEFINED 2         |
| PEBBLEBROOK      | Common         |           |       |          |    |                   |
| HOTEL TRUST      | equity shares  | 70509V100 | 34974 | 1500306  | SH | DEFINED 1,2,3,6,8 |



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

|   |   |           |        |         |    |         |                        |
|---|---|-----------|--------|---------|----|---------|------------------------|
| CIT GROUP INC                                       | Common equity shares  | 125581801 | 174981 | 4909671 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, |
| KAR AUCTION SERVICES INC                            | Common equity shares  | 48238T109 | 5103   | 296797  | SH | DEFINED | 1, 2, 6, 8             |
| ALLIANCE DATA SYSTEMS CO 144A                       | USA: Bond   | 018581AD  | 10218  | 5826000 | SH | DEFINED | 2                      |
| BANK OF AMERICA CORP                                | USA: Bond   | 06050568  | 23582  | 24400   | SH | DEFINED | 1, 2                   |
| INTL GAME TECHNOLOGY 144A                           | USA: Bond   | 459902AQ  | 7271   | 6524000 | SH | DEFINED | 2                      |
| AES TRUST III                                       | Preferred equity shares   | 00808N20  | 3128   | 63878   | SH | DEFINED | 1, 2                   |
| SBA COMMUNICATIONS CORP 144A                        | USA: Bond   | 78388JAN  | 5825   | 4139000 | SH | DEFINED | 2                      |
| COBALT INTL ENERGY INC                              | Common equity shares  | 19075F106 | 73117  | 3111165 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, |
| TEAM HEALTH HOLDINGS INC                            | Common equity shares  | 87817A107 | 11708  | 486005  | SH | DEFINED | 1, 2, 6, 8             |
| NAVISTAR INTL CORP                                  | USA: Bond   | 63934EAL  | 4248   | 4522000 | SH | DEFINED | 2                      |
| KRATON PERFORMANCE POLYMERS                         | Common equity shares  | 50077C106 | 13083  | 597154  | 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 | 105750 | 3472925 | SH | DEFINED | 1, 2                   |
| STATE BANK FINANCIAL CORP                           | Common equity shares  | 856190103 | 12572  | 829298  | SH | DEFINED | 1, 2, 6, 8             |
| SUPERMEDIA INC                                      | Common equity shares  | 868447103 | 26     | 10513   | SH | DEFINED | 1                      |
| WILLIS GROUP HOLDINGS PLC                           | Common equity shares  | G96666105 | 43734  | 1198360 | SH | DEFINED | 1, 2, 5, 6, 8, 10, 12, |
| FORD MOTOR COMPANY                                  | USA: Bond   | 345370CN  | 8944   | 6413000 | SH | DEFINED | 2                      |
| OCZ TECHNOLOGY GROUP INC                            | Common equity shares  | 67086E303 | 5907   | 1114965 | SH | DEFINED | 1, 2, 6, 8             |
| OMNIAMERICAN BANCORP INC                            | Common Stock  | 68216R107 | 3777   | 176246  | SH | DEFINED | 1, 2                   |
| CHESAPEAKE LODGING TRUST                            | Common equity shares  | 165240102 | 10646  | 618461  | SH | DEFINED | 1, 2, 3, 6, 8          |

| ISSUER                   | CLASS                | CUSIP     | VALUE | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION | MANAGERS          |
|--------------------------|----------------------|-----------|-------|-------------|-------------------|-------------|-------------------|
| SYMETRA FINANCIAL CORP   | Common equity shares | 87151Q106 | 17938 | 1421490     | SH                | DEFINED     | 1, 2, 5, 6, 8, 17 |
| MADISON SQUARE GARDEN CO | Common equity shares | 55826P100 | 29292 | 782304      | SH                | DEFINED     | 1, 2, 5, 6, 8, 17 |
| STERLITE INDS INDIA LTD  | USA: Bond            | 859737AB  | 4049  | 4450000     | SH                | DEFINED     | 2                 |
| ATLANTIC POWER CORP      | Composition          |           |       |             |                   |             |                   |

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

|                                 |   |           |        |          |    |         |                |
|---------------------------------|---|-----------|--------|----------|----|---------|----------------|
|                                 | of more than<br>1 security                                  | 04878Q863 | 25479  | 1989130  | SH | DEFINED | 1,2,6          |
| NORTHWEST<br>BANCSHARES INC     | Common<br>equity shares                                     | 667340103 | 23479  | 2005025  | SH | DEFINED | 1,2,6,8,17     |
| PILGRIM'S PRIDE CORP            | Common<br>equity shares                                     | 72147K108 | 7759   | 1084846  | SH | DEFINED | 1,2,6,8        |
| OCEAN SHORE HOLDING<br>CO       | Common<br>equity shares                                     | 67501R103 | 139    | 10991    | SH | DEFINED | 1              |
| ECOTALITY INC                   | Common<br>equity shares                                     | 27922Y202 | 5      | 11316    | SH | DEFINED | 1              |
| ENSCO PLC                       | Common<br>equity shares                                     | G3157S106 | 54821  | 1167118  | SH | DEFINED | 1,19           |
| BIGLARI HOLDINGS INC            | Common<br>equity shares                                     | 08986R101 | 11320  | 29300    | SH | DEFINED | 1,2,6,8        |
| SYCAMORE NETWORKS<br>INC        | Common<br>equity shares                                     | 871206405 | 5178   | 356797   | SH | DEFINED | 1,2,5,6,8      |
| TOWERS WATSON & CO              | Common<br>equity shares                                     | 891894107 | 84043  | 1402927  | SH | DEFINED | 1,2,5,6,8,12   |
| DEX ONE CORP                    | Common<br>equity shares                                     | 25212W100 | 97     | 104785   | SH | DEFINED | 1,5            |
| CARMIKE CINEMAS INC             | Common<br>equity shares                                     | 143436400 | 3274   | 223400   | SH | DEFINED | 1,2            |
| COWEN GROUP INC                 | Common<br>equity shares                                     | 223622101 | 3698   | 1389314  | SH | DEFINED | 1,2,8          |
| TRANSWITCH CORP                 | Common<br>equity shares                                     | 894065309 | 13     | 12649    | SH | DEFINED | 1              |
| CACI INTL INC -CL A             | Common<br>equity shares                                     | 127190304 | 34643  | 629494   | SH | DEFINED | 1,2,5,6,8,17   |
| PEABODY ENERGY CORP             | An issue in<br>any currency<br>issued on a<br>private basis | 704549104 | 301825 | 12309176 | SH | DEFINED | 1,2,5,6,8,10,1 |
| NOMURA HOLDINGS INC             | An issue in<br>any currency<br>issued on a<br>private basis | 65535H208 | 152    | 41050    | SH | DEFINED | 1,2            |
| CHIQUITA BRANDS INTL<br>INC     | Common<br>equity shares                                     | 170032809 | 4309   | 861803   | SH | DEFINED | 1,2,5,6,8      |
| CITIGROUP INC                   | USA: Bond   | 17296741  | 20968  | 248471   | SH | DEFINED | 2              |
| NEWS CORP                       | An issue in<br>any currency<br>issued on a<br>private basis | 65248E203 | 62294  | 2766054  | SH | DEFINED | 1,2,5,6,8,10,1 |
| USA MOBILITY INC                | An issue in<br>any currency<br>issued on a<br>private basis | 90341G103 | 7444   | 578865   | SH | DEFINED | 1,2,5,6,8,17   |
| ARMOUR RESIDENTIAL<br>REIT INC  | Common<br>equity shares                                     | 042315101 | 25260  | 3553099  | SH | DEFINED | 1,2,6,8        |
| IRONWOOD<br>PHARMACEUTICALS INC | Common<br>equity shares                                     | 46333X108 | 23755  | 1724004  | SH | DEFINED | 1,2,6,8        |
| SOLAR CAPITAL LTD               | Common<br>equity shares                                     | 83413U100 | 16506  | 741519   | SH | DEFINED | 1,2,6,8        |
| BACTERIN INTL HOLDINGS<br>INC   | Common<br>equity shares                                     | 05644R101 | 14     | 10800    | SH | DEFINED | 1              |
| PIEDMONT OFFICE<br>REALTY TRUST | Real Estate<br>Investment<br>Trust                          | 720190206 | 71051  | 4128378  | SH | DEFINED | 1,2,3,5,6,8,12 |
| TERRENO REALTY CORP             | Real Estate<br>Investment<br>Trust                          | 88146M101 | 3391   | 224334   | SH | DEFINED | 1,2            |
| GENERAC HOLDINGS INC            | Common  |           |        |          |    |         |                |

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

|  |  |           |       |         |    |         |                |
|--|--|-----------|-------|---------|----|---------|----------------|
| QUINSTREET INC                               | equity shares<br>Common  | 368736104 | 10469 | 435118  | SH | DEFINED | 1,2,6,8,17     |
| UNILIFE CORP                                 | equity shares<br>Common  | 74874Q100 | 5092  | 549845  | SH | DEFINED | 1,2,6,8        |
| ANTHERA<br>PHARMACEUTCLS INC                 | equity shares<br>Common  | 90478E103 | 4117  | 1218279 | SH | DEFINED | 1,2,6,8        |
| ACCURIDE CORP                                | equity shares<br>Common  | 03674U102 | 8     | 12700   | SH | DEFINED | 1              |
| SENSATA TECHNOLOGIES<br>HLDG NV              | equity shares<br>Common  | 00439T206 | 4555  | 758936  | SH | DEFINED | 1,2,6,8        |
| AVEO PHARMACEUTICALS<br>INC                  | equity shares<br>Stock   | N7902X106 | 10519 | 392926  | SH | DEFINED | 1,2,5,8,10,12, |
| SEMGROUP CORP                                | equity shares<br>Common  | 053588109 | 13611 | 1119246 | SH | DEFINED | 1,2,6,8        |
| FINANCIAL ENGINES INC                        | equity shares<br>Common  | 81663A105 | 25630 | 802681  | SH | DEFINED | 1,2,5,6,8,18   |
| CALIX INC                                    | equity shares<br>Common  | 317485100 | 18061 | 841980  | SH | DEFINED | 1,2,6,8        |
| FIRST INTERSTATE<br>BANCSYSTEM               | equity shares<br>Common  | 13100M509 | 5409  | 658138  | SH | DEFINED | 1,2,6,8        |
| MAXLINEAR INC                                | equity shares<br>Common  | 32055Y201 | 3611  | 253537  | SH | DEFINED | 1,2            |
| SS&C TECHNOLOGIES<br>HLDGS INC               | equity shares<br>Common  | 57776J100 | 1454  | 293989  | SH | DEFINED | 1,2,6          |
| SCORPIO TANKERS INC                          | equity shares<br>Common  | 78467J100 | 13839 | 553292  | SH | DEFINED | 1,2,6,8        |
| ANNALY CAPITAL MGMT<br>VIRGIN MEDIA INC 144A | USA: Bond<br>An issue in<br>any currency<br>issued on a<br>private basis | 035710AA  | 5264  | 4251000 | SH | DEFINED | 2              |
| PRIMERICA INC                                | Preferred  | 92769LAB7 | 11040 | 7236000 | SH | DEFINED | 2              |
| METALS USA HOLDINGS<br>CORP                  | equity shares<br>Common  | 74164M108 | 22396 | 837831  | SH | DEFINED | 1,2,5,6,8      |
| GOLUB CAPITAL BDC INC                        | equity shares<br>Common  | 59132A104 | 3009  | 189193  | SH | DEFINED | 1,2            |
| CHATHAM LODGING<br>TRUST                     | equity shares<br>Real Estate<br>Investment<br>Trust                      | 38173M102 | 3730  | 247203  | SH | DEFINED | 1,2            |
| VIMPELCOM LTD                                | An issue in<br>any currency<br>issued on a<br>private basis              | 16208T102 | 2893  | 202661  | SH | DEFINED | 1,2            |
| CODEXIS INC                                  | Common   | 92719A106 | 2859  | 352492  | SH | DEFINED | 1,2            |
| GLOBAL GEOPHYSICAL<br>SVCS INC               | equity shares<br>Common  | 192005106 | 1241  | 332035  | SH | DEFINED | 1,2            |
| SPS COMMERCE INC                             | equity shares<br>Common  | 37946S107 | 1988  | 324799  | SH | DEFINED | 1,2            |
| THL CREDIT INC                               | equity shares<br>Closed end<br>mutual fund                               | 78463M107 | 4768  | 156994  | SH | DEFINED | 1,2            |
| EXCEL TRUST INC                              | Real Estate<br>Investment<br>Trust                                       | 872438106 | 2902  | 215367  | SH | DEFINED | 1,2            |
| ALPHA AND OMEGA<br>SEMICONDUCTR              | Common   | 30068C109 | 6352  | 531150  | SH | DEFINED | 1,2,8          |
| DRYSHIPS INC                                 | equity shares<br>USA: Bond   | G6331P104 | 2284  | 249701  | SH | DEFINED | 1,2            |
| DOUGLAS DYNAMICS INC                         | Common   | 262498AB  | 4106  | 5376000 | SH | DEFINED | 2              |
| MECHEL OAO                                   | equity shares<br>American  | 25960R105 | 5699  | 399963  | SH | DEFINED | 1,2,8          |

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

|                        |               |           |        |         |    |         |                |
|------------------------|---------------|-----------|--------|---------|----|---------|----------------|
|                        | Depository    |           |        |         |    |         |                |
|                        | Receipt       | 583840509 | 59     | 22855   | SH | DEFINED | 10             |
| SIX FLAGS              | Common        |           |        |         |    |         |                |
| ENTERTAINMENT CORP     | equity shares | 83001A102 | 48243  | 890483  | SH | DEFINED | 1,2,6,8        |
| NISKA GAS STORAGE      | Composition   |           |        |         |    |         |                |
| PARTNERS               | of more than  |           |        |         |    |         |                |
|                        | 1 security    | 654678101 | 286    | 23644   | SH | DEFINED | 1              |
| EXPRESS INC            | Common        |           |        |         |    |         |                |
|                        | equity shares | 30219E103 | 40498  | 2228808 | SH | DEFINED | 1,2,5,6,8      |
| ROADRUNNER TRANS       | Common        |           |        |         |    |         |                |
| SVCS HLDGS             | equity shares | 76973Q105 | 3305   | 195823  | SH | DEFINED | 1,2,6          |
| TELENAV INC            | Common        |           |        |         |    |         |                |
|                        | equity shares | 879455103 | 1667   | 272204  | SH | DEFINED | 1,2,6          |
| NORANDA ALUMINUM       | Common        |           |        |         |    |         |                |
| HOLDING CP             | equity shares | 65542W107 | 10719  | 1346607 | SH | DEFINED | 1,2,6,8        |
| MPG OFFICE TRUST INC   | Real Estate   |           |        |         |    |         |                |
|                        | Investment    |           |        |         |    |         |                |
|                        | Trust         | 553274101 | 76     | 37369   | SH | DEFINED | 1              |
| SPANSION INC           | Common        |           |        |         |    |         |                |
|                        | equity shares | 84649R200 | 10151  | 924753  | SH | DEFINED | 1,2,6,8        |
| ACCRETIVE HEALTH INC   | Common        |           |        |         |    |         |                |
|                        | equity shares | 00438V103 | 10000  | 912609  | SH | DEFINED | 1,2,6,8        |
| REACHLOCAL INC         | Common        |           |        |         |    |         |                |
|                        | equity shares | 75525F104 | 1590   | 144375  | SH | DEFINED | 1,2,6          |
| SPDR BARCLAYS CAPITAL  | Exchange      |           |        |         |    |         |                |
| INTERNATIONAL          | Traded        |           |        |         |    |         |                |
| CORPORATE BOND ETF     | Product       | 78464A151 | 4940   | 152457  | SH | DEFINED | 1,2            |
| FIRST AMERICAN         | Common        |           |        |         |    |         |                |
| FINANCIAL CP           | equity shares | 31847R102 | 57154  | 3370062 | SH | DEFINED | 1,2,5,6,8,10,1 |
| FURIEX                 | Common        |           |        |         |    |         |                |
| PHARMACEUTICALS INC    | Stock         | 36106P101 | 3753   | 179266  | SH | DEFINED | 1,2,5          |
| GENMARK DIAGNOSTICS    | Common        |           |        |         |    |         |                |
| INC                    | equity shares | 372309104 | 45     | 10500   | SH | DEFINED | 1              |
| TAHOE RESOURCES INC    | Common        |           |        |         |    |         |                |
|                        | Stock         | 873868103 | 9403   | 676962  | SH | DEFINED | 1,2,6          |
| NORTEK INC             | Common        |           |        |         |    |         |                |
|                        | Stock         | 656559309 | 5987   | 119700  | SH | DEFINED | 1,2            |
| CBOE HOLDINGS INC      | Common        |           |        |         |    |         |                |
|                        | equity shares | 12503M108 | 53675  | 1939092 | SH | DEFINED | 1,2,5,6,8,12   |
| BROADSOFT INC          | Common        |           |        |         |    |         |                |
|                        | Stock         | 11133B409 | 13337  | 460450  | SH | DEFINED | 1,2,6,8        |
| QEP RESOURCES INC      | Common        |           |        |         |    |         |                |
|                        | equity shares | 74733V100 | 227702 | 7597217 | SH | DEFINED | 1,2,5,6,8,10,1 |
| HIGHER ONE HOLDINGS    | Common        |           |        |         |    |         |                |
| INC                    | equity shares | 42983D104 | 7106   | 581198  | SH | DEFINED | 1,2,6,8        |
| OASIS PETROLEUM INC    | Common        |           |        |         |    |         |                |
|                        | equity shares | 674215108 | 46180  | 1909920 | SH | DEFINED | 1,2,5,6,8      |
| MOTRICITY INC          | Common        |           |        |         |    |         |                |
|                        | equity shares | 620107102 | 17     | 29006   | SH | DEFINED | 1              |
| VISHAY PRECISION GROUP | Common        |           |        |         |    |         |                |
| INC                    | equity shares | 92835K103 | 3240   | 232147  | SH | DEFINED | 1,2,5,6,8      |
| HUDSON PACIFIC PPTYS   | Common        |           |        |         |    |         |                |
| INC                    | equity shares | 444097109 | 10153  | 583305  | SH | DEFINED | 1,2,6,8        |
| FABRINET               | Common        |           |        |         |    |         |                |
|                        | equity shares | G3323L100 | 4337   | 345464  | SH | DEFINED | 1,2,6,8        |
| TESLA MOTORS INC       | Common        |           |        |         |    |         |                |
|                        | equity shares | 88160R101 | 20618  | 658967  | SH | DEFINED | 1,2,5,6,8      |
| GOLDCORP INC 144A      | USA: Bond     | 380956AB8 | 7378   | 6437000 | SH | DEFINED | 2              |
| HARTFORD FINL SVCS GRP | USA: Bond     | 416515708 | 3325   | 182200  | SH | DEFINED | 2              |
| MYLAN INC 144A         | USA: Bond     | 628530AJ6 | 7332   | 4180000 | SH | DEFINED | 2              |
| PPL CORPORATION        | USA: Bond     | 69351T601 | 8918   | 167474  | SH | DEFINED | 2              |
| SBA COMMUNICATIONS     | An issue in   |           |        |         |    |         |                |

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

|  |  |           |        |         |    |                         |
|--|--|-----------|--------|---------|----|-------------------------|
| CORP 144A                                | any currency issued on a private basis             | 78388JAM8 | 7047   | 3585000 | SH | DEFINED 2               |
| AUTONAVI HLDG LTD                        | American Depository Receipt                        | 05330F106 | 136    | 10143   | SH | DEFINED 17              |
| QUAD/GRAPHICS INC                        | Common equity shares                               | 747301109 | 6328   | 439981  | SH | DEFINED 1,2,5,6         |
| PEOPLES FEDERAL BANCSHS INC              | Common equity shares                               | 711037101 | 1192   | 71300   | SH | DEFINED 1,2             |
| BABCOCK & WILCOX CO                      | Common equity shares                               | 05615F102 | 47141  | 1924267 | SH | DEFINED 1,2,5,6,8,10,11 |
| QLIK TECHNOLOGIES INC                    | Common equity shares                               | 74733T105 | 34621  | 1565174 | SH | DEFINED 1,2,5,6,8       |
| REALD INC                                | Common equity shares                               | 75604L105 | 10632  | 710877  | SH | DEFINED 1,2,6,8         |
| CAMELOT INFO SYSTEMS INC-ADR             | American Depository Receipt                        | 13322V105 | 123    | 52820   | SH | DEFINED 2               |
| AMERESCO INC                             | Common equity shares                               | 02361E108 | 3407   | 285547  | SH | DEFINED 1,2             |
| GREEN DOT CORP                           | Common equity shares                               | 39304D102 | 9282   | 419558  | SH | DEFINED 1,2,6,8         |
| LYONDELLBASELL INDUSTRIES NV             | Common equity shares                               | N53745100 | 224940 | 5585854 | SH | DEFINED 1,2,5,6,8,10,11 |
| ENVESTNET INC                            | Common equity shares                               | 29404K106 | 3520   | 293338  | SH | DEFINED 1,2,6           |
| MOLYCORP INC                             | Common equity shares                               | 608753109 | 40319  | 1870935 | SH | DEFINED 1,2,5,6,8       |
| TRIUSTR THERAPEUTICS INC                 | Common equity shares                               | 89685K100 | 1658   | 287860  | SH | DEFINED 1,2,6           |
| GORDMANS STORES INC                      | Common equity shares                               | 38269P100 | 1761   | 106531  | SH | DEFINED 1,2,6           |
| INTRALINKS HOLDINGS INC                  | Common equity shares                               | 46118H104 | 2417   | 551614  | SH | DEFINED 1,2,6,8         |
| REALPAGE INC                             | Common equity shares                               | 75606N109 | 13832  | 597301  | SH | DEFINED 1,2,6,8         |
| MARKET VECTORS INDIA SMALL-CAP INDEX ETF | Exchange Traded Product                            | 57060U563 | 1133   | 110000  | SH | DEFINED 1               |
| WHITESTONE REIT                          | REIT   | 966084204 | 1769   | 128175  | SH | DEFINED 1,2,17          |
| SPDR S&P GLOBAL NATURAL RESOURCES ETF    | Exchange Traded Product                            | 78463X541 | 26048  | 547497  | SH | DEFINED 2               |
| CORESITE REALTY CORP                     | Real Estate Investment Trust                       | 21870Q105 | 9415   | 364502  | SH | DEFINED 1,2,6,8         |
| SCIQUEST INC                             | Common Stock                                       | 80908T101 | 4562   | 254066  | SH | DEFINED 1,2,6           |
| VISTEON CORP                             | Common equity shares                               | 92839U206 | 20383  | 543509  | SH | DEFINED 1,2,5,6,8,12    |
| AMYRIS INC                               | Common equity shares                               | 03236M101 | 1855   | 417808  | SH | DEFINED 1,2,6,8         |
| CAMPUS CREST COMMUNITIES INC             | Real Estate Investment Trust                       | 13466Y105 | 6080   | 585447  | SH | DEFINED 1,2,3,6,8       |
| KEYW HOLDING CORP                        | Common Stock                                       | 493723100 | 2665   | 265673  | SH | DEFINED 1,2,6           |
| SANDISK CORP                             | An issue in any currency issued on a private basis | 80004CAD  | 6943   | 6694000 | SH | DEFINED 2               |

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

|                        |                |           |        |          |    |                        |
|------------------------|----------------|-----------|--------|----------|----|------------------------|
| ANGLOGOLD HLDGS        | USA: Bond      | 03512Q20  | 4831   | 118112   | SH | DEFINED 2              |
| BODY CENTRAL CORP      | Common         |           |        |          |    |                        |
|                        | Stock          | 09689U102 | 2099   | 232639   | SH | DEFINED 1,2,6          |
| TOWER INTERNATIONAL    | Common         |           |        |          |    |                        |
| INC                    | equity shares  | 891826109 | 999    | 95315    | SH | DEFINED 1,2,6          |
| NETSPEND HOLDINGS INC  | Common         |           |        |          |    |                        |
|                        | equity shares  | 64118V106 | 5174   | 562923   | SH | DEFINED 1,2,6,8        |
| BRAVO BRIO             | Common         |           |        |          |    |                        |
| RESTAURANT GP INC      | Stock          | 10567B109 | 5762   | 323065   | SH | DEFINED 1,2,6,8        |
| VERA BRADLEY INC       | Common         |           |        |          |    |                        |
|                        | equity shares  | 92335C106 | 7274   | 344996   | SH | DEFINED 1,2,6,8        |
| AEGERION               | Common         |           |        |          |    |                        |
| PHARMACEUTICALS INC    | equity shares  | 00767E102 | 4261   | 287240   | SH | DEFINED 1,2,6          |
| CHEMTURA CORP          | Common         |           |        |          |    |                        |
|                        | equity shares  | 163893209 | 29922  | 2063757  | SH | DEFINED 1,2,5,6,8      |
| PACIFIC BIOSCIENCES OF | Common         |           |        |          |    |                        |
| CALIF                  | equity shares  | 69404D108 | 1119   | 515387   | SH | DEFINED 1,2,6          |
| EXAMWORKS GROUP INC    | Common         |           |        |          |    |                        |
|                        | equity shares  | 30066A105 | 6076   | 459092   | SH | DEFINED 1,2,6,8        |
| SEACUBE CONTAINER      | Common         |           |        |          |    |                        |
| LEASING                | equity shares  | G79978105 | 3617   | 211809   | SH | DEFINED 1,2            |
| HORIZON TECHNOLOGY     | Common         |           |        |          |    |                        |
| FINANCE                | Stock          | 44045A102 | 1154   | 70000    | SH | DEFINED 1,2            |
| FRESH MARKET INC       | Common         |           |        |          |    |                        |
|                        | equity shares  | 35804H106 | 22179  | 413545   | SH | DEFINED 1,2,6,8        |
| HOWARD HUGHES CORP     | Common         |           |        |          |    |                        |
|                        | equity shares  | 44267D107 | 20353  | 330218   | SH | DEFINED 1,2,6,8        |
| PRIMO WATER CORP       | Common         |           |        |          |    |                        |
|                        | equity shares  | 74165N105 | 16     | 14200    | SH | DEFINED 1              |
| SABRA HEALTH CARE      | Common         |           |        |          |    |                        |
| REIT INC               | equity shares  | 78573L106 | 12540  | 732979   | SH | DEFINED 1,2,3,5,6,8    |
| SUN HEALTHCARE GROUP   | Common         |           |        |          |    |                        |
| INC                    | equity shares  | 86677E100 | 3579   | 427374   | SH | DEFINED 1,2,5,6        |
| INPHI CORP             | Common         |           |        |          |    |                        |
|                        | equity shares  | 45772F107 | 3412   | 359574   | SH | DEFINED 1,2,6          |
| BOOZ ALLEN HAMILTON    | Common         |           |        |          |    |                        |
| HLDG CP                | equity shares  | 099502106 | 4621   | 302383   | SH | DEFINED 1,2,6          |
| GENERAL MOTORS CO      | Common         |           |        |          |    |                        |
|                        | equity shares  | 37045V100 | 220057 | 11158876 | SH | DEFINED 1,2,5,6,8,10,1 |
| LPL FINANCIAL HOLDINGS | Common         |           |        |          |    |                        |
| INC                    | equity shares  | 50212V100 | 16929  | 501181   | SH | DEFINED 1,2,6,8        |
| AEROFLEX HOLDING CORP  | Common         |           |        |          |    |                        |
|                        | equity shares  | 007767106 | 1793   | 296429   | SH | DEFINED 1,2            |
| ZOGENIX INC            | Common         |           |        |          |    |                        |
|                        | equity shares  | 98978L105 | 1081   | 435475   | SH | DEFINED 1,2            |
| ANACOR                 | Common         |           |        |          |    |                        |
| PHARMACEUTICALS INC    | equity shares  | 032420101 | 1109   | 170479   | SH | DEFINED 1,2            |
| APACHE CORP            | USA: Bond      | 037411808 | 9519   | 190000   | SH | DEFINED 2              |
| GENERAL MOTORS         | USA: Bond      | 37045V209 | 24865  | 724727   | SH | DEFINED 2              |
| STANLEY BLACK &        |                |           |        |          |    |                        |
| DECKER I               | USA: Bond      | 854502309 | 5547   | 47632    | SH | DEFINED 2              |
| FXCM INC               | Common         |           |        |          |    |                        |
|                        | equity shares  | 302693106 | 3844   | 326773   | SH | DEFINED 1,2            |
| TARGA RESOURCES CORP   | Common         |           |        |          |    |                        |
|                        | equity shares  | 87612G101 | 23168  | 542613   | SH | DEFINED 1,2,5,6,8,18   |
| FIRST REPUBLIC BANK    | Investments    |           |        |          |    |                        |
|                        | that contain a |           |        |          |    |                        |
|                        | pool of        |           |        |          |    |                        |
|                        | securities     |           |        |          |    |                        |
|                        | representing a |           |        |          |    |                        |
|                        | specific index |           |        |          |    |                        |
|                        | and are built  |           |        |          |    |                        |

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

|  |                                    |           |        |          |    |         |                  |
|--|------------------------------------|-----------|--------|----------|----|---------|------------------|
| HAWAIIAN TELCOM HOLDCO INC             | like mutu<br>Common                | 33616C100 | 67843  | 2019166  | SH | DEFINED | 1,2,5,6,8,10,11  |
| FLEETCOR                               | Stock<br>Common                    | 420031106 | 2508   | 128500   | SH | DEFINED | 1,2              |
| TECHNOLOGIES INC                       | equity shares                      | 339041105 | 16856  | 481013   | SH | DEFINED | 1,2,6,8          |
| GAIN CAPITAL HOLDINGS INC              | Common<br>equity shares            | 36268W100 | 1128   | 226398   | SH | DEFINED | 1,2              |
| RIGNET INC                             | Common<br>equity shares            | 766582100 | 2775   | 159623   | SH | DEFINED | 1,2,6            |
| WALKER & DUNLOP INC                    | Common<br>equity shares            | 93148P102 | 2228   | 173373   | SH | DEFINED | 1,2              |
| QAD INC                                | Common<br>equity shares            | 74727D306 | 2199   | 154626   | SH | DEFINED | 1,2              |
| SWIFT TRANSPORTATION CO                | Common<br>equity shares            | 87074U101 | 15009  | 1588120  | SH | DEFINED | 1,2,6,8          |
| FORTEGRA FINANCIAL CORP                | Closed end<br>mutual fund          | 34954W104 | 589    | 73560    | SH | DEFINED | 1,2              |
| VENTRUS BIOSCIENCES INC                | Common<br>equity shares            | 922822101 | 757    | 176909   | SH | DEFINED | 1,2              |
| AMERICAN ASSETS TRUST INC              | Real Estate<br>Investment<br>Trust | 024013104 | 16886  | 696289   | SH | DEFINED | 1,2,3,6,8        |
| MEDLEY CAPITAL CORP                    | Common<br>equity shares            | 58503F106 | 5019   | 416859   | SH | DEFINED | 1,2              |
| FAIRPOINT COMMUNICATIONS INC           | Common<br>equity shares            | 305560302 | 1837   | 298327   | SH | DEFINED | 1,2              |
| DEMAND MEDIA INC                       | Miscellaneous                      | 24802N109 | 4787   | 427421   | SH | DEFINED | 1,2,6            |
| NIELSEN HOLDINGS NV                    | Common<br>equity shares            | N63218106 | 45802  | 1746710  | SH | DEFINED | 1,2,5,8,10,12,13 |
| BANKUNITED INC                         | Common<br>equity shares            | 06652K103 | 8841   | 374861   | SH | DEFINED | 1,2,6,8          |
| EPOCRATES INC                          | Common<br>Stock                    | 29429D103 | 1881   | 234246   | SH | DEFINED | 1,2,6,8          |
| NEOPHOTONICS CORP                      | Common<br>equity shares            | 64051T100 | 1082   | 219445   | SH | DEFINED | 1,2              |
| PACIRA PHARMACEUTICALS INC             | Common<br>equity shares            | 695127100 | 4007   | 249976   | SH | DEFINED | 1,2              |
| TORNIER NV                             | Common<br>Stock                    | N87237108 | 4726   | 210882   | SH | DEFINED | 1,2,6            |
| BG MEDICINE INC                        | Common<br>equity shares            | 08861T107 | 772    | 110586   | SH | DEFINED | 1,2              |
| ENDOCYTE INC                           | Common<br>Stock                    | 29269A102 | 3254   | 395968   | SH | DEFINED | 1,2,6            |
| MMODAL INC                             | Common<br>Stock                    | 60689B107 | 8377   | 645405   | SH | DEFINED | 1,2,6,8          |
| CHESAPEAKE MIDSTRM PRTNRS-LP           | Limited<br>Partnership             | 16524K108 | 770    | 28309    | SH | DEFINED | 1                |
| IMPERIAL HOLDINGS INC                  | Common<br>equity shares            | 452834104 | 52     | 13819    | SH | DEFINED | 1                |
| GEVO INC                               | Common<br>equity shares            | 374396109 | 1219   | 246117   | SH | DEFINED | 1,2              |
| QR ENERGY LP                           | Limited<br>Partnership             | 74734R108 | 358    | 21665    | SH | DEFINED | 1                |
| SUMMIT HOTEL PROPERTIES INC            | Common<br>equity shares            | 866082100 | 3736   | 445933   | SH | DEFINED | 1,2,6,8          |
| FLUIDIGM CORP                          | Common<br>Stock                    | 34385P108 | 4059   | 269846   | SH | DEFINED | 1,2,6            |
| KINDER MORGAN INC                      | Common<br>equity shares            | 49456B101 | 628494 | 19506164 | SH | DEFINED | 1,2,5,6,8,10,11  |
| SPDR S&P EMERGING MARKETS DIVIDEND ETF | Exchange<br>Traded<br>Product      | 78463X533 | 488    | 10804    | SH | DEFINED | 2                |

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

|                                      |                              |           |        |         |    |                        |
|--------------------------------------|------------------------------|-----------|--------|---------|----|------------------------|
| SOLAR SENIOR CAPITAL LTD             | Common equity shares         | 83416M105 | 1937   | 114614  | SH | DEFINED 1,2            |
| HCA HOLDINGS INC                     | Common equity shares         | 40412C101 | 86311  | 2836449 | SH | DEFINED 1,2,5,6,8,10,1 |
| CORNERSTONE ONDEMAND INC             | Common Stock                 | 21925Y103 | 13976  | 587024  | SH | DEFINED 1,2,6,8        |
| HUNTINGTON INGALLS IND INC           | Common equity shares         | 446413106 | 172026 | 4275018 | SH | DEFINED 1,2,5,6,8,10,1 |
| SERVICESOURCE INTL INC               | Common Stock                 | 81763U100 | 11877  | 857219  | SH | DEFINED 1,2,6,8        |
| GNC HOLDINGS INC                     | Common equity shares         | 36191G107 | 37339  | 952474  | SH | DEFINED 1,2,6,8,17     |
| TMS INTERNATIONAL CORP               | Common equity shares         | 87261Q103 | 2031   | 203632  | SH | DEFINED 1,2            |
| ZIPCAR INC                           | Common Stock                 | 98974X103 | 4061   | 346222  | SH | DEFINED 1,2,6          |
| ELLIE MAE INC                        | Common Stock                 | 28849P100 | 5662   | 314469  | SH | DEFINED 1,2,6          |
| STAG INDUSTRIAL INC                  | Real Estate Investment Trust | 85254J102 | 5708   | 391552  | SH | DEFINED 1,2,3          |
| FIRSTHAND TECHNOLOGY VALUE FUND INC. | Mutual Fund                  | 33766Y100 | 1879   | 106492  | SH | DEFINED 1,2            |
| AIR LEASE CORP                       | Common equity shares         | 00912X302 | 14380  | 741573  | SH | DEFINED 1,2,6,8        |
| SAGENT PHARMACEUTICALS INC           | Common equity shares         | 786692103 | 2537   | 140455  | SH | DEFINED 1,2,6          |
| RESPONSYS INC                        | Common equity shares         | 761248103 | 6359   | 524677  | SH | DEFINED 1,2,6          |
| FRANKLIN FINANCIAL CORP/VA           | Common Stock                 | 35353C102 | 3214   | 195260  | SH | DEFINED 1,2,6          |
| GSV CAPITAL CORP.                    | Common equity shares         | 36191J101 | 2156   | 231887  | SH | DEFINED 1,2            |
| BOINGO WIRELESS INC                  | Common Stock                 | 09739C102 | 2181   | 187893  | SH | DEFINED 1,2,6          |
| RPX CORP                             | Common equity shares         | 74972G103 | 3962   | 276164  | SH | DEFINED 1,2,6          |
| RENREN INC -ADR                      | American Depository Receipt  | 759892102 | 561    | 124295  | SH | DEFINED 1,2            |
| THERMON GROUP HOLDINGS INC           | Common equity shares         | 88362T103 | 4484   | 216759  | SH | DEFINED 1,2,6,17       |
| RLJ LODGING TRUST                    | Common equity shares         | 74965L101 | 39204  | 2162136 | SH | DEFINED 1,2,3,6,8      |
| KOSMOS ENERGY LTD                    | Common Stock                 | G5315B107 | 5422   | 490622  | SH | DEFINED 1,6            |
| LINKEDIN CORP                        | Common equity shares         | 53578A108 | 85193  | 801569  | SH | DEFINED 1,2,5,6,8,10,1 |
| NEW MOUNTAIN FINANCE CORP            | Common equity shares         | 647551100 | 2499   | 176039  | SH | DEFINED 1,2,17         |
| YANDEX NV                            | Common equity shares         | N97284108 | 563    | 29529   | SH | DEFINED 1,2,4          |
| ACTIVE NETWORK INC                   | Common Stock                 | 00506D100 | 9890   | 642509  | SH | DEFINED 1,2,6          |
| LONE PINE RESOURCES INC              | Common equity shares         | 54222A106 | 124    | 45114   | SH | DEFINED 1,8            |
| SPIRIT AIRLINES INC                  | Common equity shares         | 848577102 | 15518  | 797519  | SH | DEFINED 1,2,6          |
| FREESCALE SEMICONDUCTOR LTD          | Common Stock                 | G3727Q101 | 5115   | 498832  | SH | DEFINED 1,2,6,8,17     |
| SOLAZYME INC                         | Common Stock                 | 83415T101 | 6742   | 485000  | SH | DEFINED 1,2,6,8        |



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

|                                 |                         |           |        |          |    |                        |
|---------------------------------|-------------------------|-----------|--------|----------|----|------------------------|
| FUSION-IO INC                   | Common<br>Stock         | 36112J107 | 11898  | 569677   | SH | DEFINED 1,2,6,8        |
| PANDORA MEDIA INC               | Common<br>equity shares | 698354107 | 10022  | 921965   | SH | DEFINED 1,2,6,17       |
| AMC NETWORKS INC                | Common<br>equity shares | 00164V103 | 46013  | 1294283  | SH | DEFINED 1,2,5,6,8,12   |
| BANKRATE INC                    | Common<br>Stock         | 06647F102 | 14282  | 776686   | SH | DEFINED 1,2,6          |
| FIDUS INVESTMENT CORP           | Common<br>Stock         | 316500107 | 1846   | 121607   | SH | DEFINED 1,2            |
| VANGUARD HEALTH<br>SYSTEMS INC  | Common<br>equity shares | 922036207 | 4339   | 488075   | SH | DEFINED 1,2,6,8        |
| MARATHON PETROLEUM<br>CORP      | Common<br>equity shares | 56585A102 | 652921 | 14535115 | SH | DEFINED 1,2,5,6,8,10,1 |
| KIOR INC                        | Common<br>equity shares | 497217109 | 3141   | 350942   | SH | DEFINED 1,2,6          |
| HOMEAWAY INC                    | Common<br>equity shares | 43739Q100 | 6191   | 284755   | SH | DEFINED 1,2,6,8        |
| AG MORTGAGE<br>INVESTMENT TRUST | Miscellaneous           | 001228105 | 5766   | 268470   | SH | DEFINED 1,2,6,17       |
| FIRST CONNECTICUT<br>BANCORP    | Common<br>equity shares | 319850103 | 3409   | 252516   | SH | DEFINED 1,2,6          |
| SKULLCANDY INC                  | Common<br>Stock         | 83083J104 | 3064   | 216596   | SH | DEFINED 1,2,6          |
| ZILLOW INC                      | Common<br>Stock         | 98954A107 | 2596   | 67154    | SH | DEFINED 1,2,6          |
| SUNCOKE ENERGY INC              | Common<br>Stock         | 86722A103 | 49812  | 3400276  | SH | DEFINED 1,2,5,6,8      |
| APOLLO RESIDENTIAL<br>MTG INC   | Common<br>Stock         | 03763V102 | 9880   | 512495   | SH | DEFINED 1,2,6          |
| FRANCESCAS HOLDINGS<br>CORP     | Common<br>Stock         | 351793104 | 16097  | 595986   | SH | DEFINED 1,2,6,8        |
| DUNKIN` BRANDS GROUP<br>INC     | Common<br>Stock         | 265504100 | 27921  | 813106   | SH | DEFINED 1,2,6,8        |
| TANGOE INC                      | Common<br>Stock         | 87582Y108 | 10832  | 508366   | SH | DEFINED 1,2,6,8        |
| CHEFS` WAREHOUSE INC            | Common<br>Stock         | 163086101 | 3026   | 167707   | SH | DEFINED 1,2,6          |
| HORIZON PHARMA INC              | Common<br>Stock         | 44047T109 | 1555   | 218211   | SH | DEFINED 1,2            |
| TEAVANA HOLDINGS INC            | Common<br>Stock         | 87819P102 | 1794   | 132556   | SH | DEFINED 1,2,6          |
| WESCO AIRCRAFT<br>HOLDINGS INC  | Common<br>Stock         | 950814103 | 4047   | 317845   | SH | DEFINED 1,2,6          |
| C&J ENERGY SERVICES<br>INC      | Common<br>Stock         | 12467B304 | 14752  | 797545   | SH | DEFINED 1,2,6,8        |
| AMERICAN CAPITAL MTG<br>INV CP  | REIT                    | 02504A104 | 14573  | 610178   | SH | DEFINED 1,2,6          |
| CARBONITE INC                   | Common<br>Stock         | 141337105 | 1201   | 134342   | SH | DEFINED 1,2            |
| FORBES ENERGY<br>SERVICES LTD   | Common<br>Stock         | 345143101 | 800    | 170151   | SH | DEFINED 1,2            |
| FORTUNE BRANDS<br>HOME & SECUR  | Common<br>Stock         | 34964C106 | 121456 | 5453791  | SH | DEFINED 1,2,5,6,8,12,1 |
| BSB BANCORP INC                 | Common<br>Stock         | 05573H108 | 1235   | 96900    | SH | DEFINED 1,2            |
| EXELIS INC                      | Common<br>Stock         | 30162A108 | 47218  | 4788519  | SH | DEFINED 1,2,5,6,8,12   |
| XYLEM INC                       | Common<br>Stock         | 98419M100 | 169661 | 6740510  | SH | DEFINED 1,2,5,6,8,10,1 |
| UBIQUITI NETWORKS INC           | Common<br>Stock         | 90347A100 | 2184   | 153319   | SH | DEFINED 1,2,6          |

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

ZELTIQ AESTHETICS INC Common Stock 98933Q108 1159 207032 SH DEFINED 1,2

| ISSUER                       | CLASS  | CUSIP     | VALUE  | SHS/PRN VAL | SH/ PUT/ PRN CALL | DISCRE-TION                | MANAGERS |
|------------------------------|--|-----------|--------|-------------|-------------------|----------------------------|----------|
| LUMOS NETWORKS CORP          | Common Stock                                       | 550283105 | 2850   | 301344 SH   |                   | DEFINED 1,2,6,8            |          |
| GENIE ENERGY LTD             | Common Stock                                       | 372284208 | 2358   | 303575 SH   |                   | DEFINED 1,2,6,8            |          |
| GROUPON INC                  | Common Stock                                       | 399473107 | 5697   | 535989 SH   |                   | DEFINED 1,2                |          |
| MARRIOTT VACATIONS WORLDWIDE | Common Stock                                       | 57164Y107 | 19815  | 639559 SH   |                   | DEFINED 1,2,5,6,8,12       |          |
| IMPERVA INC                  | Common Stock                                       | 45321L100 | 4085   | 141587 SH   |                   | DEFINED 1,2,6              |          |
| NEWLINK GENETICS CORP        | Common Stock                                       | 651511107 | 2463   | 164569 SH   |                   | DEFINED 1,2                |          |
| CLOVIS ONCOLOGY INC          | Common Stock                                       | 189464100 | 4586   | 211467 SH   |                   | DEFINED 1,2,6              |          |
| INVENSENSE INC               | Common Stock                                       | 46123D205 | 6050   | 535243 SH   |                   | DEFINED 1,2,6              |          |
| NTELOS HOLDINGS CORP         | An issue in any currency issued on a private basis | 67020Q305 | 5981   | 317245 SH   |                   | DEFINED 1,2,6,8            |          |
| ANGIE`S LIST INC             | Common Stock                                       | 034754101 | 8783   | 554521 SH   |                   | DEFINED 1,2,6              |          |
| CORONADO BIOSCIENCES INC     | Common Stock                                       | 21976U109 | 836    | 165862 SH   |                   | DEFINED 1,2                |          |
| DELPHI AUTOMOTIVE PLC        | Common Stock                                       | G27823106 | 77953  | 3056904 SH  |                   | DEFINED 1,2,5,8,10,12,18   |          |
| DIGITAL DOMAIN MEDIA GRP INC | Common Stock                                       | 25386U104 | 653    | 104071 SH   |                   | DEFINED 1,2                |          |
| INTERMOLECULAR INC           | Common Stock                                       | 45882D109 | 1409   | 182024 SH   |                   | DEFINED 1,2                |          |
| MANNING & NAPIER INC         | Common Stock                                       | 56382Q102 | 3180   | 223405 SH   |                   | DEFINED 1,2                |          |
| MATTRESS FIRM HOLDING CORP   | Common Stock                                       | 57722W106 | 4949   | 163304 SH   |                   | DEFINED 1,2,6              |          |
| TRIPADVISOR INC              | Common Stock                                       | 896945201 | 145668 | 3259504 SH  |                   | DEFINED 1,2,5,6,8,10,12,18 |          |
| WPX ENERGY INC               | Common Stock                                       | 98212B103 | 129821 | 8023440 SH  |                   | DEFINED 1,2,5,6,8,10,12    |          |
| JIVE SOFTWARE INC            | Common Stock                                       | 47760A108 | 5360   | 255251 SH   |                   | DEFINED 1,2,6              |          |
| SANCHEZ ENERGY CORP          | Common Stock                                       | 79970Y105 | 3623   | 174342 SH   |                   | DEFINED 1,2,6              |          |
| LAREDO PETROLEUM HLDGS INC   | Common Stock                                       | 516806106 | 3557   | 171100 SH   |                   | DEFINED 1,2,6              |          |
| MICHAEL KORS HOLDINGS LTD    | Common Stock                                       | G60754101 | 30532  | 729732 SH   |                   | DEFINED 1,2,5,17,18        |          |
| BONANZA CREEK ENERGY INC     | Common Stock                                       | 097793103 | 3374   | 202913 SH   |                   | DEFINED 1,2                |          |

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

|  |                            |           |       |         |    |                      |
|--|----------------------------|-----------|-------|---------|----|----------------------|
| ORCHARD SUPPLY<br>HARDWARE STOR<br>ZYNGA INC | Common<br>Stock<br>Common  | 685691404 | 502   | 30161   | SH | DEFINED 1,2,5,10     |
| ROUSE PROPERTIES INC                         | REIT                       | 98986T108 | 5926  | 1089676 | SH | DEFINED 1,2          |
| RENEWABLE ENERGY<br>GROUP INC                | Common<br>Stock            | 779287101 | 9236  | 681786  | SH | DEFINED 1,2,3,5,8,12 |
| GUIDEWIRE SOFTWARE<br>INC                    | Common<br>Stock            | 75972A301 | 959   | 129093  | SH | DEFINED 1,2          |
| POST HOLDINGS INC                            | Common<br>Stock            | 40171V100 | 8617  | 306458  | SH | DEFINED 1,2,6        |
| VERASTEM INC                                 | Common<br>Stock            | 737446104 | 27575 | 896574  | SH | DEFINED 1,2,5,6,8,12 |
| U S SILICA HOLDINGS INC                      | Common<br>Stock            | 92337C104 | 718   | 70309   | SH | DEFINED 1,2          |
| GREENWAY MEDICAL<br>TECHNOLOGES              | Common<br>Stock            | 90346E103 | 2020  | 179327  | SH | DEFINED 1,2          |
| MATADOR RESOURCES CO                         | Common<br>Stock            | 39679B103 | 1782  | 109306  | SH | DEFINED 1,2          |
| AVG TECHNOLOGIES NV                          | Common<br>Stock            | 576485205 | 2272  | 211615  | SH | DEFINED 1,2          |
| CEMPRA INC                                   | Common<br>Stock            | N07831105 | 1779  | 136824  | SH | DEFINED 1,2          |
| CAESARS<br>ENTERTAINMENT CORP                | Common<br>equity<br>shares | 15130J109 | 441   | 47120   | SH | DEFINED 1,2          |
| CEMENTOS PACASMAYO<br>SAA                    | Depository<br>Receipt      | 127686103 | 6792  | 595767  | SH | DEFINED 1,2,6        |
| CHEMOCENTRYX INC                             | Common<br>equity<br>shares | 15126Q109 | 3715  | 366700  | SH | DEFINED 4            |
| EPAM SYSTEMS INC                             | Common<br>Stock            | 16383L106 | 1090  | 72539   | SH | DEFINED 1,2          |
| ROUNDY`S INC                                 | Common<br>Stock            | 29414B104 | 1157  | 68153   | SH | DEFINED 1,2          |
| FX ALLIANCE INC                              | Common<br>Stock            | 779268101 | 3176  | 311073  | SH | DEFINED 1,2          |
| GSE HOLDING INC                              | Common<br>Stock            | 361202104 | 1253  | 79790   | SH | DEFINED 1,2          |
| HOMESTREET INC                               | Common<br>equity<br>shares | 36191X100 | 987   | 93521   | SH | DEFINED 1,2          |
| SYNACOR INC                                  | Common<br>equity<br>shares | 43785V102 | 1943  | 60758   | SH | DEFINED 1,2          |
| BRIGHTCOVE INC                               | Common<br>equity<br>shares | 871561106 | 1119  | 81600   | SH | DEFINED 1,2          |
| CERES INC                                    | Common<br>Stock            | 10921T101 | 1162  | 76156   | SH | DEFINED 1,2          |
| BAZAARVOICE INC                              | Common<br>equity<br>shares | 156773103 | 637   | 70491   | SH | DEFINED 1,2          |
| PROTO LABS INC                               | Common<br>equity<br>shares | 073271108 | 2974  | 163377  | SH | DEFINED 1,2          |
| HOME LOAN SERVICING<br>SOLTNS                | Common<br>equity<br>shares | 743713109 | 2214  | 76887   | SH | DEFINED 1,2          |
| AMERICAN REALTY<br>CAPITAL TR                | Common<br>equity<br>shares | G6648D109 | 3077  | 229572  | SH | DEFINED 1,2,6        |
|  |                            | 02917L101 | 32697 | 2994000 | SH | DEFINED 1,2,3,6,8    |

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

|                                 |                                       |           |        |          |    |                           |
|---------------------------------|---------------------------------------|-----------|--------|----------|----|---------------------------|
| YELP INC                        | Common<br>Stock                       | 985817105 | 2453   | 107900   | SH | DEFINED 1,2               |
| SELECT INCOME REIT              | REIT                                  | 81618T100 | 2734   | 115000   | SH | DEFINED 1,2               |
| NATIONSTAR MORTGAGE<br>HOLDINGS | Common<br>Stock                       | 63861C109 | 6234   | 289700   | SH | DEFINED 1,2               |
| ALLISON TRANSMISSION<br>HLDGS   | Common<br>equity<br>shares            | 01973R101 | 3202   | 182300   | SH | DEFINED 1,2               |
| DEMANDWARE INC                  | Common<br>equity<br>shares            | 24802Y105 | 1990   | 84000    | SH | DEFINED 1,2               |
| MA-COM TECHNOLOGY<br>SOLUTIONS  | Common<br>equity<br>shares            | 55405Y100 | 1334   | 72000    | SH | DEFINED 1,2               |
| EXACTTARGET INC                 | Common<br>Stock                       | 30064K105 | 2745   | 125600   | SH | DEFINED 1,2               |
| VANTIV INC                      | Common<br>Stock                       | 92210H105 | 7969   | 342100   | SH | DEFINED 1,2,6             |
| ANNIE`S INC                     | Common<br>equity<br>shares            | 03600T104 | 2701   | 64500    | SH | DEFINED 1,2               |
| REGIONAL MANAGEMENT<br>CORP     | Common<br>equity<br>shares            | 75902K106 | 969    | 59000    | SH | DEFINED 1,2               |
| VOCERA<br>COMMUNICATIONS INC    | Common<br>equity<br>shares            | 92857F107 | 2306   | 86100    | SH | DEFINED 1,2               |
| CAFEPRESS INC                   | Common<br>equity<br>shares            | 12769A103 | 802    | 54000    | SH | DEFINED 1,2               |
| MERRIMACK<br>PHARMACEUTICALS    | Common<br>equity<br>shares            | 590328100 | 1389   | 190978   | SH | DEFINED 1,2               |
| MILLENNIAL MEDIA INC            | Common<br>equity<br>shares            | 60040N105 | 1957   | 148300   | SH | DEFINED 1,2               |
| REXNORD CORP                    | Common<br>equity<br>shares            | 76169B102 | 9214   | 459800   | SH | DEFINED 1,2               |
| ENPHASE ENERGY INC              | Common<br>equity<br>shares            | 29355A107 | 597    | 96100    | SH | DEFINED 1,2               |
| GASLOG LTD                      | Common<br>Stock                       | G37585109 | 2861   | 282000   | SH | DEFINED 1,2               |
| TCP CAPITAL CORP                | Common<br>equity<br>shares            | 87238Q103 | 911    | 63000    | SH | DEFINED 1,2               |
| RETAIL PPTYS OF<br>AMERICA INC  | Real<br>Estate<br>Investment<br>Trust | 76131V202 | 7055   | 726054   | SH | DEFINED 1,2,6             |
| FORUM ENERGY TECH INC           | Common<br>equity<br>shares            | 34984V100 | 6780   | 344300   | SH | DEFINED 1,2               |
| MRC GLOBAL INC                  | Common<br>equity<br>shares            | 55345K103 | 2984   | 140200   | SH | DEFINED 1,2               |
| PHILLIPS 66                     | Common<br>equity<br>shares            | 718546104 | 854930 | 25720116 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| SPLUNK INC                      | Common<br>equity                      |           |        |          |    |                           |

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

|                                 |   |           |        |         |    |                           |
|---------------------------------|---|-----------|--------|---------|----|---------------------------|
| TUMI HOLDINGS INC               | shares<br>Common<br>equity                      | 848637104 | 3034   | 108000  | SH | DEFINED 1,2,6             |
| INFOBLOX INC                    | shares<br>Common<br>equity                      | 89969Q104 | 5745   | 328100  | SH | DEFINED 1,2               |
| MIDSTATES PETROLEUM<br>CO INC   | shares<br>Common<br>equity                      | 45672H104 | 2286   | 99700   | SH | DEFINED 1,2               |
| PROOFPOINT INC                  | shares<br>Common<br>equity                      | 59804T100 | 3139   | 323000  | SH | DEFINED 1,2               |
| ENVIVIO INC                     | shares<br>Common<br>equity                      | 743424103 | 1276   | 75300   | SH | DEFINED 1,2               |
| ARES COMMERCIAL REAL<br>ESTATE  | shares<br>Common<br>equity                      | 29413T106 | 567    | 88400   | SH | DEFINED 1,2               |
| FIESTA RESTAURANT<br>GROUP INC  | shares<br>Common<br>equity                      | 04013V108 | 1704   | 97600   | SH | DEFINED 1,2               |
| EDGEN GROUP INC                 | shares<br>Common<br>equity                      | 31660B101 | 2986   | 225731  | SH | DEFINED 1,2               |
| SUPERNUS<br>PHARMACEUTICALS INC | shares<br>Common<br>equity                      | 28014Q107 | 1418   | 188500  | SH | DEFINED 1,2               |
| EVERBANK FINANCIAL<br>CORP      | shares<br>Common<br>equity                      | 868459108 | 258    | 27500   | SH | DEFINED 1,2               |
| TILLY`S INC                     | shares<br>Common<br>equity                      | 29977G102 | 3009   | 276700  | SH | DEFINED 1,2               |
| AUDIENCE INC                    | shares<br>Common<br>equity                      | 886885102 | 1902   | 118600  | SH | DEFINED 1,2               |
| WAGeworks INC                   | shares<br>Common<br>equity                      | 05070J102 | 1580   | 81956   | SH | DEFINED 1,2,17            |
| WESTERN ASSET MTG CAP<br>CORP   | shares<br>Real<br>Estate<br>Investment<br>Trust | 930427109 | 1155   | 76600   | SH | DEFINED 1,2               |
| IGNITE RESTAURANT<br>GROUP INC  | shares<br>Common<br>equity                      | 95790D105 | 1977   | 101400  | SH | DEFINED 1,2               |
| FACEBOOK INC                    | shares<br>Common<br>Stock                       | 451730105 | 1558   | 86000   | SH | DEFINED 1,2               |
| RESOLUTE FOREST<br>PRODUCTS INC | shares<br>Common<br>equity                      | 30303M102 | 188300 | 6050872 | SH | DEFINED 1,2,5,6,8,10,12,1 |
| HEALTHCARE TRUST OF<br>AMERICA  | shares<br>Common<br>equity                      | 76117W109 | 19122  | 1651112 | SH | DEFINED 1,2,5,6,8,12      |
| BLUCORA INC                     | shares<br>Common<br>equity                      | 42225P105 | 353    | 35500   | SH | DEFINED 1,2               |
|                                 | shares  | 095229100 | 11514  | 934600  | SH | DEFINED 1,2,6,8           |

TOTAL MARKET VALUE:621848371