



## Edgar Filing: Lloyds Banking Group plc - Form 13F-HR

// 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

// 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

### FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3  
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Form 13F Information Table Entry Total: 676  
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Form 13F Information Table Value Total: \$9,071,202  
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(thousands)

List of Other Included Managers:

| No. | Form 13F File Number | Name   |
|-----|----------------------|--|
| 1   | 028-10147            | Scottish Widows Investment Partnership Limited |
| 10  | 028-10237            | Lloyds TSB Offshore Private Clients Limited    |
| 11  | 028-10892            | Lloyds TSB Offshore Limited                    |

FORM 13F INFORMATION TABLE FOR LLOYDS BANKING GROUP PLC      EXCHANGE RATE 1.6056

|                            | TITLE OF CLASS | CUSIP     | VALUE US\$<br>000's | NO. OF<br>SHARES | SH/PRN | INVESTMENT<br>DISCRETION |
|----------------------------|----------------|-----------|---------------------|------------------|--------|--------------------------|
| AFLAC INC                  | COM            | 001055102 | 15,615              | 334,487          | SH     | DEFINED                  |
| AK STL HLDG CORP           | COM            | 001547108 | 7                   | 500              | SH     | DEFINED                  |
| ABBOTT LABS                | COM            | 002824100 | 38,735              | 736,629          | SH     | DEFINED                  |
| ABERCROMBIE & FITCH CO     | CL A           | 002896207 | 1,687               | 25,230           | SH     | DEFINED                  |
| ACME PACKET INC            | COM            | 004764106 | 10,089              | 143,948          | SH     | DEFINED                  |
| ADVANCED MICRO DEVICES INC | COM            | 007903107 | 436                 | 62,428           | SH     | DEFINED                  |
| AGNICO EAGLE MINES LTD     | COM            | 008474108 | 6,173               | 97,837           | SH     | DEFINED                  |
| AIR PRODS & CHEMS INC      | COM            | 009158106 | 24,548              | 256,880          | SH     | DEFINED                  |
| AIRGAS INC                 | COM            | 009363102 | 519                 | 7,427            | SH     | DEFINED                  |
| ALCOA INC                  | COM            | 013817101 | 19,470              | 1,228,823        | SH     | DEFINED                  |
| ALLERGAN INC               | COM            | 018490102 | 1,007               | 12,098           | SH     | DEFINED                  |
| ALLSTATE CORP              | COM            | 020002101 | 18,050              | 591,128          | SH     | DEFINED                  |
| ALTERA CORP                | COM            | 021441100 | 2,417               | 52,147           | SH     | DEFINED                  |
| AMAZON COM INC             | COM            | 023135106 | 33,435              | 163,526          | SH     | DEFINED                  |
| AMEREN CORP                | COM            | 023608102 | 871                 | 30,222           | SH     | DEFINED                  |
| AMERICAN ELEC PWR INC      | COM            | 025537101 | 4,079               | 108,331          | SH     | DEFINED                  |
| AMERICAN EXPRESS CO        | COM            | 025816109 | 30,066              | 581,607          | SH     | DEFINED                  |
| AMERICAN INTL GROUP INC    | COM            | 026874784 | 1,727               | 58,926           | SH     | DEFINED                  |

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|                              |               |           |         |           |    |         |
|------------------------------|---------------|-----------|---------|-----------|----|---------|
| AMERICAN TOWER CORP          | CL A          | 029912201 | 20,453  | 391,109   | SH | DEFINED |
| AMGEN INC                    | COM           | 031162100 | 19,329  | 331,352   | SH | DEFINED |
| AMPHENOL CORP NEW            | CL A          | 032095101 | 1,558   | 28,888    | SH | DEFINED |
| ANADARKO PETE CORP           | COM           | 032511107 | 4,243   | 55,304    | SH | DEFINED |
| ANALOG DEVICES INC           | COM           | 032654105 | 3,455   | 88,265    | SH | DEFINED |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR | 035128206 | 242     | 5,760     | SH | DEFINED |
| AON CORP                     | COM           | 037389103 | 2,796   | 54,543    | SH | DEFINED |
| APACHE CORP                  | COM           | 037411105 | 112,857 | 914,976   | SH | DEFINED |
| APOLLO GROUP INC             | CL A          | 037604105 | 526     | 12,054    | SH | DEFINED |
| APPLE INC                    | COM           | 037833100 | 267,008 | 795,591   | SH | DEFINED |
| APPLIED MATLS INC            | COM           | 038222105 | 64,372  | 4,946,013 | SH | DEFINED |
| ARCHER DANIELS MIDLAND CO    | COM           | 039483102 | 4,567   | 151,613   | SH | DEFINED |
| AUTODESK INC                 | COM           | 052769106 | 865     | 22,427    | SH | DEFINED |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 4,301   | 81,684    | SH | DEFINED |
| AUTOZONE INC                 | COM           | 053332102 | 1,314   | 4,458     | SH | DEFINED |
| AVERY DENNISON CORP          | COM           | 053611109 | 1,412   | 36,587    | SH | DEFINED |
| AVON PRODS INC               | COM           | 054303102 | 51      | 1,829     | SH | DEFINED |
| BB&T CORP                    | COM           | 054937107 | 18,377  | 684,595   | SH | DEFINED |
| BMC SOFTWARE INC             | COM           | 055921100 | 1,615   | 29,526    | SH | DEFINED |
| BAKER HUGHES INC             | COM           | 057224107 | 29,999  | 413,495   | SH | DEFINED |
| BALL CORP                    | COM           | 058498106 | 1,085   | 28,261    | SH | DEFINED |
| BANK OF AMERICA CORPORATION  | COM           | 060505104 | 57,826  | 5,278,535 | SH | DEFINED |
| BANK OF NEW YORK MELLON CORP | COM           | 064058100 | 19,401  | 757,422   | SH | DEFINED |
| BARD C R INC                 | COM           | 067383109 | 1,548   | 14,092    | SH | DEFINED |
| BAXTER INTL INC              | COM           | 071813109 | 34,864  | 584,487   | SH | DEFINED |
| BECTON DICKINSON & CO        | COM           | 075887109 | 3,157   | 36,647    | SH | DEFINED |
| BED BATH & BEYOND INC        | COM           | 075896100 | 20,318  | 348,121   | SH | DEFINED |
| BEMIS INC                    | COM           | 081437105 | 821     | 24,328    | SH | DEFINED |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW      | 084670702 | 59,842  | 773,503   | SH | DEFINED |
| BEST BUY INC                 | COM           | 086516101 | 1,627   | 51,792    | SH | DEFINED |
| BIG LOTS INC                 | COM           | 089302103 | 417     | 12,598    | SH | DEFINED |
|                              |               |           |         |           |    |         |
| BLOCK H & R INC              | COM           | 093671105 | 778     | 48,499    | SH | DEFINED |
| BOEING CO                    | COM           | 097023105 | 21,951  | 296,897   | SH | DEFINED |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 41      | 5,970     | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 23,607  | 815,591   | SH | DEFINED |
| BROADCOM CORP                | CL A          | 111320107 | 888     | 26,415    | SH | DEFINED |
| BROWN FORMAN CORP            | CL B          | 115637209 | 818     | 10,964    | SH | DEFINED |
| CBS CORP NEW                 | CL B          | 124857202 | 32,831  | 1,153,000 | SH | DEFINED |
| CF INDS HLDGS INC            | COM           | 125269100 | 1,868   | 13,193    | SH | DEFINED |
| CIGNA CORP                   | COM           | 125509109 | 4,059   | 78,839    | SH | DEFINED |
| CMS ENERGY CORP              | COM           | 125896100 | 20,329  | 1,032,200 | SH | DEFINED |
| CSX CORP                     | COM           | 126408103 | 25,558  | 974,946   | SH | DEFINED |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 28,972  | 771,472   | SH | DEFINED |
| CABOT OIL & GAS CORP         | COM           | 127097103 | 731     | 11,043    | SH | DEFINED |
| CAMPBELL SOUP CO             | COM           | 134429109 | 14,122  | 409,037   | SH | DEFINED |
| CARMAX INC                   | COM           | 143130102 | 944     | 28,539    | SH | DEFINED |
| CARNIVAL CORP                | PAIRED CTF    | 143658300 | 17,209  | 457,226   | SH | DEFINED |
| CATERPILLAR INC DEL          | COM           | 149123101 | 44,988  | 422,689   | SH | DEFINED |
| CELGENE CORP                 | COM           | 151020104 | 21,587  | 358,115   | SH | DEFINED |
| CENTURYLINK INC              | COM           | 156700106 | 15,706  | 388,639   | SH | DEFINED |
| CEPHALON INC                 | COM           | 156708109 | 350     | 4,382     | SH | DEFINED |
| CERNER CORP                  | COM           | 156782104 | 914     | 14,970    | SH | DEFINED |
| CHEESECAKE FACTORY INC       | COM           | 163072101 | 3,991   | 127,188   | SH | DEFINED |
| CHESAPEAKE ENERGY CORP       | COM           | 165167107 | 24,483  | 824,916   | SH | DEFINED |
| CHEVRON CORP NEW             | COM           | 166764100 | 108,780 | 1,058,535 | SH | DEFINED |
| CHIPOTLE MEXICAN GRILL INC   | COM           | 169656105 | 1,469   | 4,770     | SH | DEFINED |

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|                              |               |           |         |           |    |         |
|------------------------------|---------------|-----------|---------|-----------|----|---------|
| CHUBB CORP                   | COM           | 171232101 | 12,191  | 194,688   | SH | DEFINED |
| CINCINNATI FINL CORP         | COM           | 172062101 | 12,778  | 438,237   | SH | DEFINED |
| CINTAS CORP                  | COM           | 172908105 | 718     | 21,759    | SH | DEFINED |
| CITIGROUP INC                | COM NEW       | 172967424 | 61,261  | 1,472,290 | SH | DEFINED |
| CITRIX SYS INC               | COM           | 177376100 | 17,608  | 220,145   | SH | DEFINED |
| CLOROX CO DEL                | COM           | 189054109 | 356     | 5,281     | SH | DEFINED |
| COACH INC                    | COM           | 189754104 | 17,431  | 272,651   | SH | DEFINED |
| COCA COLA CO                 | COM           | 191216100 | 181,733 | 2,700,958 | SH | DEFINED |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A          | 192446102 | 863     | 11,776    | SH | DEFINED |
| COLGATE PALMOLIVE CO         | COM           | 194162103 | 17,952  | 205,440   | SH | DEFINED |
| COMERICA INC                 | COM           | 200340107 | 223     | 6,477     | SH | DEFINED |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 5,356   | 141,100   | SH | DEFINED |
| COMPUTER SCIENCES CORP       | COM           | 205363104 | 8,864   | 233,473   | SH | DEFINED |
| COMPUWARE CORP               | COM           | 205638109 | 229     | 23,527    | SH | DEFINED |
| CONAGRA FOODS INC            | COM           | 205887102 | 24,696  | 957,770   | SH | DEFINED |
| CONCUR TECHNOLOGIES INC      | COM           | 206708109 | 2,752   | 54,962    | SH | DEFINED |
| CONSOLIDATED EDISON INC      | COM           | 209115104 | 2,531   | 47,570    | SH | DEFINED |
| CONSTANT CONTACT INC         | COM           | 210313102 | 8,579   | 338,311   | SH | DEFINED |
| CONSTELLATION ENERGY GROUP I | COM           | 210371100 | 447     | 11,787    | SH | DEFINED |
| CORNING INC                  | COM           | 219350105 | 6,452   | 355,588   | SH | DEFINED |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 2,938   | 80,637    | SH | DEFINED |
| CUMMINS INC                  | COM           | 231021106 | 23,585  | 228,011   | SH | DEFINED |
| CYPRESS SEMICONDUCTOR CORP   | COM           | 232806109 | 8,443   | 399,489   | SH | DEFINED |
| DTE ENERGY CO                | COM           | 233331107 | 2,386   | 47,705    | SH | DEFINED |
| DANAHER CORP DEL             | COM           | 235851102 | 5,135   | 96,920    | SH | DEFINED |
| DARDEN RESTAURANTS INC       | COM           | 237194105 | 1,549   | 31,151    | SH | DEFINED |
| DEAN FOODS CO NEW            | COM           | 242370104 | 79      | 6,479     | SH | DEFINED |
| DEERE & CO                   | COM           | 244199105 | 24,646  | 298,892   | SH | DEFINED |
|                              |               |           |         |           |    |         |
| DENBURY RES INC              | COM NEW       | 247916208 | 827     | 41,404    | SH | DEFINED |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 575     | 15,122    | SH | DEFINED |
| DEVRY INC DEL                | COM           | 251893103 | 9,443   | 159,803   | SH | DEFINED |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 36,714  | 940,802   | SH | DEFINED |
| DISCOVER FINL SVCS           | COM           | 254709108 | 4,244   | 158,688   | SH | DEFINED |
| DR REDDYS LABS LTD           | ADR           | 256135203 | 109     | 3,200     | SH | DEFINED |
| DOLLAR FINL CORP             | COM           | 256664103 | 2,276   | 105,118   | SH | DEFINED |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 919     | 46,907    | SH | DEFINED |
| DOVER CORP                   | COM           | 260003108 | 4,450   | 65,649    | SH | DEFINED |
| DOW CHEM CO                  | COM           | 260543103 | 23,782  | 660,546   | SH | DEFINED |
| DRIL-QUIP INC                | COM           | 262037104 | 1,321   | 19,473    | SH | DEFINED |
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 8,210   | 151,956   | SH | DEFINED |
| E M C CORP MASS              | COM           | 268648102 | 51,543  | 1,870,560 | SH | DEFINED |
| E TRADE FINANCIAL CORP       | COM NEW       | 269246401 | 329     | 23,899    | SH | DEFINED |
| EASTMAN CHEM CO              | COM           | 277432100 | 2,471   | 24,224    | SH | DEFINED |
| EATON CORP                   | COM           | 278058102 | 24,176  | 469,994   | SH | DEFINED |
| EBAY INC                     | COM           | 278642103 | 9,025   | 279,745   | SH | DEFINED |
| ECOLAB INC                   | COM           | 278865100 | 20,993  | 372,516   | SH | DEFINED |
| ECOPETROL S A                | SPONSORED ADS | 279158109 | 6,505   | 147,800   | SH | DEFINED |
| EDISON INTL                  | COM           | 281020107 | 2,078   | 53,655    | SH | DEFINED |
| ELECTRONIC ARTS INC          | COM           | 285512109 | 294     | 12,481    | SH | DEFINED |
| EMERSON ELEC CO              | COM           | 291011104 | 39,730  | 706,450   | SH | DEFINED |
| EQUIFAX INC                  | COM           | 294429105 | 11,829  | 340,856   | SH | DEFINED |
| EXPEDITORS INTL WASH INC     | COM           | 302130109 | 1,151   | 22,499    | SH | DEFINED |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 20,870  | 386,679   | SH | DEFINED |
| FLIR SYS INC                 | COM           | 302445101 | 528     | 15,691    | SH | DEFINED |
| F M C CORP                   | COM NEW       | 302491303 | 655     | 7,621     | SH | DEFINED |
| FAMILY DLR STORES INC        | COM           | 307000109 | 1,063   | 20,229    | SH | DEFINED |

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|                              |                |           |         |           |    |         |
|------------------------------|----------------|-----------|---------|-----------|----|---------|
| FASTENAL CO                  | COM            | 311900104 | 1,760   | 48,902    | SH | DEFINED |
| FEDERATED INVS INC PA        | CL B           | 314211103 | 653     | 27,397    | SH | DEFINED |
| F5 NETWORKS INC              | COM            | 315616102 | 958     | 8,692     | SH | DEFINED |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 2,733   | 214,662   | SH | DEFINED |
| FIRST HORIZON NATL CORP      | COM            | 320517105 | 111     | 11,723    | SH | DEFINED |
| FIRST SOLAR INC              | COM            | 336433107 | 324     | 2,450     | SH | DEFINED |
| FISERV INC                   | COM            | 337738108 | 18,910  | 301,961   | SH | DEFINED |
| FIRSTENERGY CORP             | COM            | 337932107 | 16,006  | 362,499   | SH | DEFINED |
| FLUOR CORP NEW               | COM            | 343412102 | 1,215   | 18,805    | SH | DEFINED |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 24,540  | 1,778,943 | SH | DEFINED |
| FOREST LABS INC              | COM            | 345838106 | 17,505  | 444,860   | SH | DEFINED |
| FORTUNE BRANDS INC           | COM            | 349631101 | 13,514  | 212,049   | SH | DEFINED |
| FOSSIL INC                   | COM            | 349882100 | 44,628  | 378,945   | SH | DEFINED |
| FRANKLIN RES INC             | COM            | 354613101 | 21,768  | 165,817   | SH | DEFINED |
| GANNETT INC                  | COM            | 364730101 | 1,183   | 82,534    | SH | DEFINED |
| GAP INC DEL                  | COM            | 364760108 | 1,742   | 96,321    | SH | DEFINED |
| GENERAL DYNAMICS CORP        | COM            | 369550108 | 23,355  | 313,350   | SH | DEFINED |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 106,848 | 5,669,863 | SH | DEFINED |
| GENERAL MLS INC              | COM            | 370334104 | 1,377   | 37,017    | SH | DEFINED |
| GENUINE PARTS CO             | COM            | 372460105 | 46,417  | 853,658   | SH | DEFINED |
| GILEAD SCIENCES INC          | COM            | 375558103 | 2,234   | 53,956    | SH | DEFINED |
| GOLDCORP INC NEW             | COM            | 380956409 | 91,276  | 1,891,163 | SH | DEFINED |
| GOODRICH CORP                | COM            | 382388106 | 25,871  | 270,923   | SH | DEFINED |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 396     | 23,616    | SH | DEFINED |
| GRAINGER W W INC             | COM            | 384802104 | 76,875  | 500,280   | SH | DEFINED |
|                              |                |           |         |           |    |         |
| HALLIBURTON CO               | COM            | 406216101 | 153,389 | 3,007,927 | SH | DEFINED |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 36,211  | 883,533   | SH | DEFINED |
| HARMAN INTL INDS INC         | COM            | 413086109 | 752     | 16,497    | SH | DEFINED |
| HARRIS CORP DEL              | COM            | 413875105 | 1,300   | 28,869    | SH | DEFINED |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 3,451   | 130,960   | SH | DEFINED |
| HASBRO INC                   | COM            | 418056107 | 300     | 6,846     | SH | DEFINED |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 2,101   | 87,310    | SH | DEFINED |
| HEALTHWAYS INC               | COM            | 422245100 | 2,214   | 146,066   | SH | DEFINED |
| HEICO CORP NEW               | COM            | 422806109 | 1,053   | 19,252    | SH | DEFINED |
| HEINZ H J CO                 | COM            | 423074103 | 3,259   | 61,189    | SH | DEFINED |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 2,019   | 30,573    | SH | DEFINED |
| HERSHEY CO                   | COM            | 427866108 | 942     | 16,565    | SH | DEFINED |
| HEWLETT PACKARD CO           | COM            | 428236103 | 43,506  | 1,195,058 | SH | DEFINED |
| HIBBETT SPORTS INC           | COM            | 428567101 | 1,380   | 33,906    | SH | DEFINED |
| HOME DEPOT INC               | COM            | 437076102 | 30,531  | 843,530   | SH | DEFINED |
| HONEYWELL INTL INC           | COM            | 438516106 | 11,411  | 191,615   | SH | DEFINED |
| HORMEL FOODS CORP            | COM            | 440452100 | 1,208   | 40,564    | SH | DEFINED |
| HOSPIRA INC                  | COM            | 441060100 | 33      | 594       | SH | DEFINED |
| HUDSON CITY BANCORP          | COM            | 443683107 | 363     | 44,448    | SH | DEFINED |
| HUMANA INC                   | COM            | 444859102 | 3,169   | 39,363    | SH | DEFINED |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 18,696  | 396,989   | SH | DEFINED |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 993     | 151,503   | SH | DEFINED |
| ITT CORP NEW                 | COM            | 450911102 | 1,277   | 21,690    | SH | DEFINED |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 6,320   | 111,896   | SH | DEFINED |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR  | 456788108 | 15,251  | 233,870   | SH | DEFINED |
| INTEL CORP                   | COM            | 458140100 | 70,145  | 3,166,856 | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 122,376 | 713,879   | SH | DEFINED |
| INTERNATIONAL FLAVORS&FRAGRA | COM            | 459506101 | 856     | 13,334    | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 821     | 46,695    | SH | DEFINED |
| INTL PAPER CO                | COM            | 460146103 | 4,525   | 151,885   | SH | DEFINED |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 94,295  | 7,546,684 | SH | DEFINED |

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|                              |                  |           |         |           |    |         |
|------------------------------|------------------|-----------|---------|-----------|----|---------|
| INTUIT                       | COM              | 461202103 | 549     | 10,601    | SH | DEFINED |
| IRON MTN INC                 | COM              | 462846106 | 746     | 21,909    | SH | DEFINED |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 43,648  | 1,854,639 | SH | DEFINED |
| JABIL CIRCUIT INC            | COM              | 466313103 | 937     | 46,424    | SH | DEFINED |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 21      | 508       | SH | DEFINED |
| JETBLUE AIRWAYS CORP         | COM              | 477143101 | 102     | 16,835    | SH | DEFINED |
| JOHNSON & JOHNSON            | COM              | 478160104 | 185,589 | 2,792,292 | SH | DEFINED |
| JOHNSON CTLS INC             | COM              | 478366107 | 15,900  | 381,907   | SH | DEFINED |
| JOY GLOBAL INC               | COM              | 481165108 | 1,642   | 17,237    | SH | DEFINED |
| KLA-TENCOR CORP              | COM              | 482480100 | 13,642  | 337,226   | SH | DEFINED |
| KELLOGG CO                   | COM              | 487836108 | 36,673  | 663,235   | SH | DEFINED |
| KEYCORP NEW                  | COM              | 493267108 | 1,381   | 165,902   | SH | DEFINED |
| KIMBERLY CLARK CORP          | COM              | 494368103 | 15,838  | 238,055   | SH | DEFINED |
| KOHL'S CORP                  | COM              | 500255104 | 4,986   | 99,698    | SH | DEFINED |
| KROGER CO                    | COM              | 501044101 | 21,785  | 877,902   | SH | DEFINED |
| LKQ CORP                     | COM              | 501889208 | 8,035   | 307,921   | SH | DEFINED |
| LSI CORPORATION              | COM              | 502161102 | 983     | 138,202   | SH | DEFINED |
| L-3 COMMUNICATIONS HLDGS INC | COM              | 502424104 | 17,974  | 205,528   | SH | DEFINED |
| LAUDER ESTEE COS INC         | CL A             | 518439104 | 2,098   | 19,951    | SH | DEFINED |
| LEGGETT & PLATT INC          | COM              | 524660107 | 745     | 30,565    | SH | DEFINED |
| LEGG MASON INC               | COM              | 524901105 | 838     | 25,582    | SH | DEFINED |
| LENNAR CORP                  | CL A             | 526057104 | 313     | 17,229    | SH | DEFINED |
| LEUCADIA NATL CORP           | COM              | 527288104 | 1,989   | 58,331    | SH | DEFINED |
| LEXMARK INTL NEW             | CL A             | 529771107 | 494     | 16,882    | SH | DEFINED |
| LILLY ELI & CO               | COM              | 532457108 | 10,686  | 284,774   | SH | DEFINED |
| LIMITED BRANDS INC           | COM              | 532716107 | 2,246   | 58,415    | SH | DEFINED |
| LINCOLN NATL CORP IND        | COM              | 534187109 | 2,650   | 93,124    | SH | DEFINED |
| LINEAR TECHNOLOGY CORP       | COM              | 535678106 | 18,764  | 568,194   | SH | DEFINED |
| LITHIA MTRS INC              | CL A             | 536797103 | 4,087   | 208,486   | SH | DEFINED |
| LOCKHEED MARTIN CORP         | COM              | 539830109 | 5,228   | 64,573    | SH | DEFINED |
| LOEWS CORP                   | COM              | 540424108 | 2,188   | 51,985    | SH | DEFINED |
| LORILLARD INC                | COM              | 544147101 | 40,021  | 367,544   | SH | DEFINED |
| LOWES COS INC                | COM              | 548661107 | 24,797  | 1,063,596 | SH | DEFINED |
| MDU RES GROUP INC            | COM              | 552690109 | 9,893   | 439,619   | SH | DEFINED |
| MEMC ELECTR MATLS INC        | COM              | 552715104 | 1,068   | 125,296   | SH | DEFINED |
| MSC INDL DIRECT INC          | CL A             | 553530106 | 10,453  | 157,633   | SH | DEFINED |
| MAGNA INTL INC               | COM              | 559222401 | 9,313   | 172,297   | SH | DEFINED |
| MARATHON OIL CORP            | COM              | 565849106 | 40,562  | 770,704   | SH | DEFINED |
| MARLIN BUSINESS SVCS CORP    | COM              | 571157106 | 2,068   | 163,882   | SH | DEFINED |
| MARSH & MCLENNAN COS INC     | COM              | 571748102 | 91,194  | 2,925,251 | SH | DEFINED |
| MARSHALL & ILSLEY CORP NEW   | COM              | 571837103 | 159     | 20,033    | SH | DEFINED |
| MARRIOTT INTL INC NEW        | CL A             | 571903202 | 385     | 10,856    | SH | DEFINED |
| MARTIN MARIETTA MATLS INC    | COM              | 573284106 | 178     | 2,227     | SH | DEFINED |
| MASCO CORP                   | COM              | 574599106 | 603     | 50,233    | SH | DEFINED |
| MASIMO CORP                  | COM              | 574795100 | 1,882   | 63,389    | SH | DEFINED |
| MATTEL INC                   | COM              | 577081102 | 16,639  | 605,420   | SH | DEFINED |
| MCCORMICK & CO INC           | COM NON VTG      | 579780206 | 698     | 14,095    | SH | DEFINED |
| MCDONALDS CORP               | COM              | 580135101 | 42,454  | 503,696   | SH | DEFINED |
| MCGRAW HILL COS INC          | COM              | 580645109 | 2,849   | 67,972    | SH | DEFINED |
| MEAD JOHNSON NUTRITION CO    | COM              | 582839106 | 28,038  | 415,016   | SH | DEFINED |
| MEADWESTVACO CORP            | COM              | 583334107 | 936     | 28,134    | SH | DEFINED |
| MEDTRONIC INC                | COM              | 585055106 | 35,694  | 927,016   | SH | DEFINED |
| METROPCS COMMUNICATIONS INC  | COM              | 591708102 | 1,064   | 61,883    | SH | DEFINED |
| MICROSOFT CORP               | COM              | 594918104 | 101,796 | 3,917,499 | SH | DEFINED |
| MICROCHIP TECHNOLOGY INC     | COM              | 595017104 | 1,190   | 31,406    | SH | DEFINED |
| MICRON TECHNOLOGY INC        | COM              | 595112103 | 1,057   | 141,537   | SH | DEFINED |

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|                              |                |           |         |           |    |         |
|------------------------------|----------------|-----------|---------|-----------|----|---------|
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR  | 607409109 | 15,756  | 829,050   | SH | DEFINED |
| MOLEX INC                    | COM            | 608554101 | 1,059   | 41,123    | SH | DEFINED |
| MONRO MUFFLER BRAKE INC      | COM            | 610236101 | 2,747   | 73,656    | SH | DEFINED |
| MONSTER WORLDWIDE INC        | COM            | 611742107 | 202     | 13,814    | SH | DEFINED |
| MOODYS CORP                  | COM            | 615369105 | 1,802   | 47,003    | SH | DEFINED |
| MORGAN STANLEY               | COM NEW        | 617446448 | 18,663  | 810,405   | SH | DEFINED |
| MOTOROLA SOLUTIONS INC       | COM NEW        | 620076307 | 12,264  | 266,533   | SH | DEFINED |
| MOTOROLA MOBILITY HLDGS INC  | COM            | 620097105 | 5,122   | 232,756   | SH | DEFINED |
| MURPHY OIL CORP              | COM            | 626717102 | 740     | 11,281    | SH | DEFINED |
| MYLAN INC                    | COM            | 628530107 | 1,154   | 46,774    | SH | DEFINED |
| NRG ENERGY INC               | COM NEW        | 629377508 | 27      | 1,100     | SH | DEFINED |
| NYSE EURONEXT                | COM            | 629491101 | 2,035   | 59,436    | SH | DEFINED |
| NASDAQ OMX GROUP INC         | COM            | 631103108 | 888     | 35,142    | SH | DEFINED |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 31,790  | 406,814   | SH | DEFINED |
| NATIONAL SEMICONDUCTOR CORP  | COM            | 637640103 | 587     | 23,865    | SH | DEFINED |
| NEW YORK CMNTY BANCORP INC   | COM            | 649445103 | 1,975   | 131,676   | SH | DEFINED |
| NEWELL RUBBERMAID INC        | COM            | 651229106 | 4,101   | 260,018   | SH | DEFINED |
| NEWFIELD EXPL CO             | COM            | 651290108 | 953     | 14,021    | SH | DEFINED |
| NEWMONT MINING CORP          | COM            | 651639106 | 13,096  | 242,709   | SH | DEFINED |
|                              |                |           |         |           |    |         |
| NICOR INC                    | COM            | 654086107 | 21,817  | 398,414   | SH | DEFINED |
| NIKE INC                     | CL B           | 654106103 | 3,847   | 42,769    | SH | DEFINED |
| NOBLE ENERGY INC             | COM            | 655044105 | 2,607   | 29,092    | SH | DEFINED |
| NORDSTROM INC                | COM            | 655664100 | 2,703   | 57,595    | SH | DEFINED |
| NORFOLK SOUTHERN CORP        | COM            | 655844108 | 65,624  | 876,109   | SH | DEFINED |
| NORTHEAST UTILS              | COM            | 664397106 | 1,085   | 30,850    | SH | DEFINED |
| NORTHERN TR CORP             | COM            | 665859104 | 434     | 9,457     | SH | DEFINED |
| NORTHROP GRUMMAN CORP        | COM            | 666807102 | 2,369   | 34,169    | SH | DEFINED |
| NOVELLUS SYS INC             | COM            | 670008101 | 1,148   | 31,770    | SH | DEFINED |
| NUCOR CORP                   | COM            | 670346105 | 15,065  | 365,537   | SH | DEFINED |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 163,453 | 1,571,291 | SH | DEFINED |
| OMNICOM GROUP INC            | COM            | 681919106 | 2,264   | 47,015    | SH | DEFINED |
| ONEOK INC NEW                | COM            | 682680103 | 1,352   | 18,268    | SH | DEFINED |
| OWENS CORNING NEW            | COM            | 690742101 | 89,264  | 2,390,254 | SH | DEFINED |
| OWENS ILL INC                | COM NEW        | 690768403 | 18      | 700       | SH | DEFINED |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 78,112  | 1,310,941 | SH | DEFINED |
| PPG INDS INC                 | COM            | 693506107 | 24,706  | 272,200   | SH | DEFINED |
| PACCAR INC                   | COM            | 693718108 | 637     | 12,486    | SH | DEFINED |
| PALL CORP                    | COM            | 696429307 | 1,140   | 20,286    | SH | DEFINED |
| PARKER HANNIFIN CORP         | COM            | 701094104 | 61,119  | 680,958   | SH | DEFINED |
| PATTERSON COMPANIES INC      | COM            | 703395103 | 29,070  | 884,011   | SH | DEFINED |
| PAYCHEX INC                  | COM            | 704326107 | 1,638   | 53,371    | SH | DEFINED |
| PEABODY ENERGY CORP          | COM            | 704549104 | 2,633   | 44,712    | SH | DEFINED |
| PENNEY J C INC               | COM            | 708160106 | 1,888   | 54,703    | SH | DEFINED |
| PEOPLES UNITED FINANCIAL INC | COM            | 712704105 | 428     | 31,851    | SH | DEFINED |
| PEPCO HOLDINGS INC           | COM            | 713291102 | 1,037   | 52,874    | SH | DEFINED |
| PEPSICO INC                  | COM            | 713448108 | 30,437  | 432,444   | SH | DEFINED |
| PERKINELMER INC              | COM            | 714046109 | 506     | 18,796    | SH | DEFINED |
| PERRIGO CO                   | COM            | 714290103 | 20,208  | 230,056   | SH | DEFINED |
| PFIZER INC                   | COM            | 717081103 | 198,727 | 9,649,311 | SH | DEFINED |
| PHARMACEUTICAL PROD DEV INC  | COM            | 717124101 | 897     | 33,432    | SH | DEFINED |
| PHILIP MORRIS INTL INC       | COM            | 718172109 | 83,232  | 1,247,023 | SH | DEFINED |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 1,421   | 31,922    | SH | DEFINED |
| PIONEER NAT RES CO           | COM            | 723787107 | 1,116   | 12,459    | SH | DEFINED |
| PITNEY BOWES INC             | COM            | 724479100 | 778     | 33,887    | SH | DEFINED |
| PLAINS ALL AMERN PIPELINE L  | UNIT LTD PARTN | 726503105 | 1,131   | 17,704    | SH | DEFINED |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 24,318  | 183,459   | SH | DEFINED |

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|                              |               |           |         |           |    |         |
|------------------------------|---------------|-----------|---------|-----------|----|---------|
| PRECISION CASTPARTS CORP     | COM           | 740189105 | 923     | 5,612     | SH | DEFINED |
| PRICELINE COM INC            | COM NEW       | 741503403 | 17,328  | 33,850    | SH | DEFINED |
| PROCTER & GAMBLE CO          | COM           | 742718109 | 72,541  | 1,141,840 | SH | DEFINED |
| PROGRESS ENERGY INC          | COM           | 743263105 | 25,694  | 535,239   | SH | DEFINED |
| PROGRESSIVE CORP OHIO        | COM           | 743315103 | 3,154   | 147,653   | SH | DEFINED |
| PROSPERITY BANCSHARES INC    | COM           | 743606105 | 4,929   | 112,485   | SH | DEFINED |
| PRUDENTIAL FINL INC          | COM           | 744320102 | 21,513  | 338,340   | SH | DEFINED |
| PUBLIC SVC ENTERPRISE GROUP  | COM           | 744573106 | 2,654   | 81,349    | SH | DEFINED |
| PULTE GROUP INC              | COM           | 745867101 | 6       | 899       | SH | DEFINED |
| QUALCOMM INC                 | COM           | 747525103 | 125,862 | 2,217,248 | SH | DEFINED |
| QUESTAR CORP                 | COM           | 748356102 | 152     | 8,590     | SH | DEFINED |
| RADIOSHACK CORP              | COM           | 750438103 | 72      | 5,362     | SH | DEFINED |
| RAYTHEON CO                  | COM           | 755111507 | 2,095   | 42,039    | SH | DEFINED |
| RED HAT INC                  | COM           | 756577102 | 948     | 20,664    | SH | DEFINED |
| REGAL ENTMT GROUP            | COM           | 758766109 | 1,432   | 116,017   | SH | DEFINED |
| RENREN INC                   | SPONSORED ADR | 759892102 | 249     | 28,314    | SH | DEFINED |
| REPUBLIC SVCS INC            | COM           | 760759100 | 16,236  | 526,564   | SH | DEFINED |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 5,953   | 160,807   | SH | DEFINED |
| RIVERBED TECHNOLOGY INC      | COM           | 768573107 | 4,984   | 125,879   | SH | DEFINED |
| ROBERT HALF INTL INC         | COM           | 770323103 | 419     | 15,530    | SH | DEFINED |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 2,898   | 33,417    | SH | DEFINED |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 2,706   | 43,856    | SH | DEFINED |
| ROPER INDS INC NEW           | COM           | 776696106 | 795     | 9,549     | SH | DEFINED |
| ROSS STORES INC              | COM           | 778296103 | 3,240   | 40,425    | SH | DEFINED |
| ROVI CORP                    | COM           | 779376102 | 19,900  | 346,819   | SH | DEFINED |
| ROWAN COS INC                | COM           | 779382100 | 284     | 7,327     | SH | DEFINED |
| RYANAIR HLDGS PLC            | SPONSORED ADR | 783513104 | 316     | 10,800    | SH | DEFINED |
| RYDER SYS INC                | COM           | 783549108 | 512     | 9,003     | SH | DEFINED |
| SAFEWAY INC                  | COM NEW       | 786514208 | 914     | 39,153    | SH | DEFINED |
| ST JUDE MED INC              | COM           | 790849103 | 2,567   | 53,849    | SH | DEFINED |
| SARA LEE CORP                | COM           | 803111103 | 22,258  | 1,173,045 | SH | DEFINED |
| SCHLUMBERGER LTD             | COM           | 806857108 | 72,203  | 836,078   | SH | DEFINED |
| SCHWAB CHARLES CORP NEW      | COM           | 808513105 | 12,136  | 738,473   | SH | DEFINED |
| SCRIPPS NETWORKS INTERACT IN | CL A COM      | 811065101 | 394     | 8,067     | SH | DEFINED |
| SEARS HLDGS CORP             | COM           | 812350106 | 13      | 193       | SH | DEFINED |
| SEMPRA ENERGY                | COM           | 816851109 | 1,257   | 23,796    | SH | DEFINED |
| SHERWIN WILLIAMS CO          | COM           | 824348106 | 34      | 412       | SH | DEFINED |
| SIGMA ALDRICH CORP           | COM           | 826552101 | 1,459   | 19,901    | SH | DEFINED |
| SILICON LABORATORIES INC     | COM           | 826919102 | 34      | 848       | SH | DEFINED |
| SMUCKER J M CO               | COM NEW       | 832696405 | 37      | 490       | SH | DEFINED |
| SNAP ON INC                  | COM           | 833034101 | 683     | 10,941    | SH | DEFINED |
| SOUTHERN CO                  | COM           | 842587107 | 32,663  | 808,996   | SH | DEFINED |
| SOUTHWEST AIRLS CO           | COM           | 844741108 | 1,363   | 119,272   | SH | DEFINED |
| SOUTHWESTERN ENERGY CO       | COM           | 845467109 | 16,526  | 385,738   | SH | DEFINED |
| SPECTRA ENERGY CORP          | COM           | 847560109 | 1,210   | 44,181    | SH | DEFINED |
| SPRINT NEXTEL CORP           | COM SER 1     | 852061100 | 464     | 86,232    | SH | DEFINED |
| STANDARD PARKING CORP        | COM           | 853790103 | 28      | 1,793     | SH | DEFINED |
| STANLEY BLACK & DECKER INC   | COM           | 854502101 | 103,419 | 1,436,479 | SH | DEFINED |
| STAPLES INC                  | COM           | 855030102 | 2,813   | 178,029   | SH | DEFINED |
| STARBUCKS CORP               | COM           | 855244109 | 4,842   | 122,613   | SH | DEFINED |
| STATE STR CORP               | COM           | 857477103 | 15,687  | 348,001   | SH | DEFINED |
| STERICYCLE INC               | COM           | 858912108 | 804     | 9,030     | SH | DEFINED |
| STRYKER CORP                 | COM           | 863667101 | 18,504  | 315,346   | SH | DEFINED |
| SUNTRUST BKS INC             | COM           | 867914103 | 2,410   | 93,529    | SH | DEFINED |
| SUPERVALU INC                | COM           | 868536103 | 109     | 11,661    | SH | DEFINED |
| SYMANTEC CORP                | COM           | 871503108 | 1,901   | 96,467    | SH | DEFINED |

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|                                      |               |           |         |           |    |         |
|--------------------------------------|---------------|-----------|---------|-----------|----|---------|
| SYSCO CORP                           | COM           | 871829107 | 14,228  | 456,127   | SH | DEFINED |
| TECO ENERGY INC                      | COM           | 872375100 | 905     | 47,986    | SH | DEFINED |
| TJX COS INC NEW                      | COM           | 872540109 | 4,655   | 88,659    | SH | DEFINED |
| TAIWAN SEMICONDUCTOR MFG LTD         | SPONSORED ADR | 874039100 | 24,256  | 1,925,879 | SH | DEFINED |
| TATA MTRS LTD                        | SPONSORED ADR | 876568502 | 632     | 28,100    | SH | DEFINED |
| TELLABS INC                          | COM           | 879664100 | 166     | 35,995    | SH | DEFINED |
| TERADYNE INC                         | COM           | 880770102 | 950     | 64,204    | SH | DEFINED |
| TESORO CORP                          | COM           | 881609101 | 778     | 33,956    | SH | DEFINED |
| TEXAS INSTRS INC                     | COM           | 882508104 | 22,607  | 689,163   | SH | DEFINED |
| TEXTRON INC                          | COM           | 883203101 | 663     | 28,058    | SH | DEFINED |
| THERMO FISHER SCIENTIFIC INC         | COM           | 883556102 | 106,469 | 1,653,897 | SH | DEFINED |
| TIFFANY & CO NEW                     | COM           | 886547108 | 11,699  | 149,047   | SH | DEFINED |
| TIME WARNER INC                      | COM NEW       | 887317303 | 25,444  | 699,513   | SH | DEFINED |
|                                      |               |           |         |           |    |         |
| TITANIUM METALS CORP                 | COM NEW       | 888339207 | 88      | 4,825     | SH | DEFINED |
| TORCHMARK CORP                       | COM           | 891027104 | 1,480   | 23,089    | SH | DEFINED |
| TOTAL SYS SVCS INC                   | COM           | 891906109 | 173     | 9,361     | SH | DEFINED |
| TRANSDIGM GRP INC COM STK<br>USD0.01 | COM           | 893641100 | 2,497   | 27,400    | SH | DEFINED |
| TYSON FOODS INC                      | CL A          | 902494103 | 2,013   | 103,767   | SH | DEFINED |
| US BANCORP DEL                       | COM NEW       | 902973304 | 37,853  | 1,484,169 | SH | DEFINED |
| UNION PAC CORP                       | COM           | 907818108 | 14,447  | 138,423   | SH | DEFINED |
| UNITED PARCEL SERVICE INC            | COM           | 911312106 | 38,928  | 533,740   | SH | DEFINED |
| UNITED RENTALS INC                   | COM           | 911363109 | 555     | 21,896    | SH | DEFINED |
| UNITED STATES STL CORP NEW           | COM           | 912909108 | 22      | 489       | SH | DEFINED |
| UNITED TECHNOLOGIES CORP             | COM           | 913017109 | 59,250  | 669,456   | SH | DEFINED |
| URBAN OUTFITTERS INC                 | COM           | 917047102 | 304     | 10,802    | SH | DEFINED |
| VCA ANTECH INC                       | COM           | 918194101 | 30      | 1,457     | SH | DEFINED |
| V F CORP                             | COM           | 918204108 | 3,183   | 29,317    | SH | DEFINED |
| VOLCANO CORPORATION                  | COM           | 928645100 | 1,113   | 34,494    | SH | DEFINED |
| VULCAN MATLS CO                      | COM           | 929160109 | 16      | 430       | SH | DEFINED |
| WUXI PHARMATECH CAYMAN INC           | SPONS ADR SHS | 929352102 | 5,916   | 337,200   | SH | DEFINED |
| WAL MART STORES INC                  | COM           | 931142103 | 56,237  | 1,058,792 | SH | DEFINED |
| WALGREEN CO                          | COM           | 931422109 | 7,071   | 166,573   | SH | DEFINED |
| WASHINGTON POST CO                   | CL B          | 939640108 | 218     | 522       | SH | DEFINED |
| WATERS CORP                          | COM           | 941848103 | 935     | 9,772     | SH | DEFINED |
| WATSON PHARMACEUTICALS INC           | COM           | 942683103 | 1,515   | 22,052    | SH | DEFINED |
| WELLS FARGO & CO NEW                 | COM           | 949746101 | 153,132 | 5,458,280 | SH | DEFINED |
| WESTERN DIGITAL CORP                 | COM           | 958102105 | 1,003   | 27,609    | SH | DEFINED |
| WESTERN DIGITAL CORP                 | COM           | 959802109 | 42,783  | 2,136,519 | SH | DEFINED |
| WEYERHAEUSER CO                      | COM           | 962166104 | 2,758   | 126,225   | SH | DEFINED |
| WHIRLPOOL CORP                       | COM           | 963320106 | 1,433   | 17,638    | SH | DEFINED |
| WHOLE FOODS MKT INC                  | COM           | 966837106 | 1,597   | 25,183    | SH | DEFINED |
| WILLIAMS COS INC DEL                 | COM           | 969457100 | 75      | 2,484     | SH | DEFINED |
| WISCONSIN ENERGY CORP                | COM           | 976657106 | 779     | 24,879    | SH | DEFINED |
| WYNN RESORTS LTD                     | COM           | 983134107 | 1,906   | 13,280    | SH | DEFINED |
| XILINX INC                           | COM           | 983919101 | 938     | 25,731    | SH | DEFINED |
| XEROX CORP                           | COM           | 984121103 | 6,029   | 578,961   | SH | DEFINED |
| YAHOO INC                            | COM           | 984332106 | 12,498  | 831,262   | SH | DEFINED |
| YUM BRANDS INC                       | COM           | 988498101 | 4,817   | 87,256    | SH | DEFINED |
| ZIONS BANCORPORATION                 | COM           | 989701107 | 166     | 6,921     | SH | DEFINED |
| AES CORP                             | COM           | 00130H105 | 16,595  | 1,303,153 | SH | DEFINED |
| AT&T INC                             | COM           | 00206R102 | 84,504  | 2,691,662 | SH | DEFINED |
| ACTIVISION BLIZZARD INC              | COM           | 00507V109 | 6       | 516       | SH | DEFINED |
| ACTUANT CORP                         | CL A NEW      | 00508X203 | 1,682   | 62,675    | SH | DEFINED |
| ADOBE SYS INC                        | COM           | 00724F101 | 4,462   | 141,903   | SH | DEFINED |
| ADVISORY BRD CO                      | COM           | 00762W107 | 30      | 520       | SH | DEFINED |

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|                              |                |             |        |           |    |         |
|------------------------------|----------------|-------------|--------|-----------|----|---------|
| AETNA INC NEW                | COM            | 00817Y108   | 18,973 | 430,588   | SH | DEFINED |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101   | 3,080  | 60,258    | SH | DEFINED |
| AKAMAI TECHNOLOGIES INC      | COM            | 00971T101   | 227    | 7,235     | SH | DEFINED |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102   | 25     | 408       | SH | DEFINED |
| ALPHA NATURAL RESOURCES INC  | COM            | 02076X102   | 1,502  | 33,084    | SH | DEFINED |
| ALTRIA GROUP INC             | COM            | 02209S103   | 81     | 3100      | SH | DEFINED |
| ALTRIA GROUP INC             | COM            | 02209S103   | 35,432 | 1,341,902 | SH | DEFINED |
| AMERICAN PUBLIC EDUCATION IN | COM            | 02913V103   | 1,273  | 28,621    | SH | DEFINED |
| AMERISOURCEBERGEN CORP       | COM            | 03073E105   | 3,180  | 76,807    | SH | DEFINED |
| AMERIPRISE FINL INC          | COM            | 03076C106   | 4,182  | 72,547    | SH | DEFINED |
| AMGEN INC                    | COM            | 031162100   | 2,986  | 51,203    | SH | DEFINED |
| AMGEN INC                    | COM            | 031162100   | 4      | 81        | SH | DEFINED |
| AMGEN INC                    | COM            | 031162100   | 239    | 4,101     | SH | DEFINED |
| APPLE INC                    | COM            | 037833100   | 3,606  | 10746     | SH | DEFINED |
| APPLE INC                    | COM            | 037833100   | 5      | 17        | SH | DEFINED |
| APPLE INC                    | COM            | 037833100   | 293    | 875       | SH | DEFINED |
| ASSURANT INC                 | COM            | 04621X108   | 1,148  | 31,646    | SH | DEFINED |
| AUTONATION INC               | COM            | 05329W102   | 19     | 529       | SH | DEFINED |
| BANK OF NEW YORK MELLON CORP | COM            | 064058100   | 43     | 1713      | SH | DEFINED |
| BARRICK GOLD CORP            | COM            | 067901108   | 59     | 1,311     | SH | DEFINED |
| BIOGEN IDEC INC              | COM            | 09062X103   | 2,765  | 25,863    | SH | DEFINED |
| BLACKROCK INC                | COM            | 09247X101   | 5,393  | 28,133    | SH | DEFINED |
| BLUE NILE INC                | COM            | 09578R103   | 44     | 1,008     | SH | DEFINED |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101   | 1,252  | 49,899    | SH | DEFINED |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209   | 513    | 6,511     | SH | DEFINED |
| CME GROUP INC                | COM            | 12572Q105   | 18,172 | 62,312    | SH | DEFINED |
| CA INC                       | COM            | 12673P105   | 1,449  | 63,465    | SH | DEFINED |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109   | 893    | 24,689    | SH | DEFINED |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105   | 622    | 12,384    | SH | DEFINED |
| CAPITAL ONE FINL CORP        | COM            | 14040H105   | 21,232 | 410,888   | SH | DEFINED |
| CAPITALSOURCE INC            | COM            | 14055X102   | 2,542  | 394,423   | SH | DEFINED |
| CARDINAL HEALTH INC          | COM            | 14149Y108   | 24,789 | 545,842   | SH | DEFINED |
| CAREFUSION CORP              | COM            | 14170T101   | 641    | 23,610    | SH | DEFINED |
| CENTERPOINT ENERGY INC       | COM            | 15189T107   | 44,595 | 2,304,068 | SH | DEFINED |
| CISCO SYS INC                | COM            | 17275R 10 2 | 29     | 1900      | SH | DEFINED |
| CISCO SYS INC                | COM            | 17275R102   | 42,427 | 2,718,856 | SH | DEFINED |
| CLIFFS NATURAL RESOURCES INC | COM            | 18683K101   | 4,596  | 49,721    | SH | DEFINED |
| COCA COLA ENTERPRISES INC NE | COM            | 19122T109   | 1,021  | 35,018    | SH | DEFINED |
| COLGATE PALMOLIVE CO         | COM            | 194162103   | 52     | 600       | SH | DEFINED |
| COMCAST CORP NEW             | CL A           | 20030N101   | 42,293 | 1,669,361 | SH | DEFINED |
| COMSCORE INC                 | COM            | 20564W105   | 435    | 16,846    | SH | DEFINED |
| CONOCOPHILLIPS               | COM            | 20825C104   | 69,344 | 922,806   | SH | DEFINED |
| CONSOL ENERGY INC            | COM            | 20854P109   | 1,060  | 21,892    | SH | DEFINED |
| CONSTELLATION BRANDS INC     | CL A           | 21036P108   | 388    | 18,644    | SH | DEFINED |
| COSTCO WHSL CORP NEW         | COM            | 22160K105   | 7,879  | 96,987    | SH | DEFINED |
| COSTAR GROUP INC             | COM            | 22160N109   | 1,189  | 20,067    | SH | DEFINED |
| D R HORTON INC               | COM            | 23331A109   | 128    | 11,140    | SH | DEFINED |
| DAVITA INC                   | COM            | 23918K108   | 888    | 10,256    | SH | DEFINED |
| DEERE & CO                   | COM            | 244199105   | 2,012  | 24407     | SH | DEFINED |
| DEERE & CO                   | COM            | 244199105   | 3      | 48        | SH | DEFINED |
| DEERE & CO                   | COM            | 244199105   | 163    | 1985      | SH | DEFINED |
| DELL INC                     | COM            | 24702R101   | 22,259 | 1,334,891 | SH | DEFINED |
| DEVON ENERGY CORP NEW        | COM            | 25179M103   | 2,600  | 33006     | SH | DEFINED |
| DEVON ENERGY CORP NEW        | COM            | 25179M103   | 4      | 59        | SH | DEFINED |
| DEVON ENERGY CORP NEW        | COM            | 25179M103   | 220    | 2802      | SH | DEFINED |
| DEVON ENERGY CORP NEW        | COM            | 25179M103   | 12,010 | 152,416   | SH | DEFINED |

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|                               |                |           |         |           |    |         |
|-------------------------------|----------------|-----------|---------|-----------|----|---------|
| DIAMOND OFFSHORE DRILLING IN  | COM            | 25271C102 | 24      | 344       | SH | DEFINED |
| DISCOVERY COMMUNICATNS NEW    | COM SER A      | 25470F104 | 15,346  | 374,629   | SH | DEFINED |
| DIRECTV                       | COM CL A       | 25490A101 | 1,628   | 32,047    | SH | DEFINED |
| DOMINION RES INC VA NEW       | COM            | 25746U109 | 2,715   | 56,266    | SH | DEFINED |
| DR PEPPER SNAPPLE GROUP INC   | COM            | 26138E109 | 51      | 1233      | SH | DEFINED |
| DR PEPPER SNAPPLE GROUP INC   | COM            | 26138E109 | 999     | 23,840    | SH | DEFINED |
| DUKE ENERGY CORP NEW          | COM            | 26441C105 | 6,960   | 369,956   | SH | DEFINED |
| DUN & BRADSTREET CORP DEL NE  | COM            | 26483E100 | 623     | 8,251     | SH | DEFINED |
|                               |                |           |         |           |    |         |
| E M C CORP MASS               | COM            | 268648102 | 3,298   | 119704    | SH | DEFINED |
| E M C CORP MASS               | COM            | 268648102 | 4       | 158       | SH | DEFINED |
| E M C CORP MASS               | COM            | 268648102 | 253     | 9194      | SH | DEFINED |
| EOG RES INC                   | COM            | 26875P101 | 1,356   | 12,981    | SH | DEFINED |
| EQT CORP                      | COM            | 26884L109 | 763     | 14,534    | SH | DEFINED |
| EDWARDS LIFESCIENCES CORP     | COM            | 28176E108 | 1,075   | 12,338    | SH | DEFINED |
| EL PASO CORP                  | COM            | 28336L109 | 709     | 35,147    | SH | DEFINED |
| ENTERGY CORP NEW              | COM            | 29364G103 | 1,942   | 28,449    | SH | DEFINED |
| EXELON CORP                   | COM            | 30161N101 | 15,264  | 356,354   | SH | DEFINED |
| EXPEDIA INC DEL               | COM            | 30212P105 | 1,534   | 52,909    | SH | DEFINED |
| EXXON MOBIL CORP              | COM            | 30231G102 | 21      | 267       | SH | DEFINED |
| EXXON MOBIL CORP              | COM            | 30231G102 | 211,363 | 2,599,313 | SH | DEFINED |
| FMC TECHNOLOGIES INC          | COM            | 30249U101 | 22,340  | 499,054   | SH | DEFINED |
| FEDEX CORP                    | COM            | 31428X106 | 17,172  | 181,059   | SH | DEFINED |
| FIDELITY NATL INFORMATION SV  | COM            | 31620M106 | 804     | 26,139    | SH | DEFINED |
| FINISAR CORP                  | COM NEW        | 31787A507 | 16,487  | 914,679   | SH | DEFINED |
| FLOWERVE CORP                 | COM            | 34354P105 | 12,302  | 111,949   | SH | DEFINED |
| FREEMPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 45,854  | 867,066   | SH | DEFINED |
| FRONTIER COMMUNICATIONS CORP  | COM            | 35906A108 | 2,192   | 272,130   | SH | DEFINED |
| GAMESTOP CORP NEW             | CL A           | 36467W109 | 870     | 32,675    | SH | DEFINED |
| GENWORTH FINL INC             | COM CL A       | 37247D106 | 180     | 17,584    | SH | DEFINED |
| GOLDMAN SACHS GROUP INC       | COM            | 38141G104 | 32,459  | 244,028   | SH | DEFINED |
| GOODRICH CORP                 | COM            | 382388106 | 528     | 5534      | SH | DEFINED |
| GOODRICH CORP                 | COM            | 382388106 | 3       | 38        | SH | DEFINED |
| GOODRICH CORP                 | COM            | 382388106 | 58      | 608       | SH | DEFINED |
| GOOGLE INC                    | CL A           | 38259P508 | 64,037  | 126,493   | SH | DEFINED |
| GRUPO TELEVISIA SA DE CV      | SP ADR REP ORD | 40049J206 | 3,202   | 130,228   | SH | DEFINED |
| HCA HOLDINGS INC              | COM            | 40412C101 | 211     | 6,402     | SH | DEFINED |
| HCP INC                       | COM            | 40414L109 | 2,417   | 65,856    | SH | DEFINED |
| HDFC BANK LTD                 | ADR REPS 3 SHS | 40415F101 | 8,588   | 48,743    | SH | DEFINED |
| HMS HLDGS CORP                | COM            | 40425J101 | 1,107   | 14,417    | SH | DEFINED |
| HESS CORP                     | COM            | 42809H107 | 17,844  | 238,705   | SH | DEFINED |
| HEWLETT PACKARD CO            | COM            | 428236103 | 2,779   | 76344     | SH | DEFINED |
| HEWLETT PACKARD CO            | COM            | 428236103 | 4       | 126       | SH | DEFINED |
| HEWLETT PACKARD CO            | COM            | 428236103 | 223     | 6149      | SH | DEFINED |
| ICICI BK LTD                  | ADR            | 45104G104 | 14,050  | 285,037   | SH | DEFINED |
| IDEX CORP                     | COM            | 45167R104 | 1,547   | 33,744    | SH | DEFINED |
| ILLINOIS TOOL WKS INC         | COM            | 452308109 | 3,158   | 55923     | SH | DEFINED |
| ILLINOIS TOOL WKS INC         | COM            | 452308109 | 5       | 104       | SH | DEFINED |
| ILLINOIS TOOL WKS INC         | COM            | 452308109 | 268     | 4751      | SH | DEFINED |
| INTEL CORP                    | COM            | 458140100 | 24      | 1100      | SH | DEFINED |
| INTEGRYS ENERGY GROUP INC     | COM            | 45822P105 | 612     | 11,819    | SH | DEFINED |
| INTERCONTINENTALEXCHANGE INC  | COM            | 45865V100 | 971     | 7,788     | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS  | COM            | 459200101 | 90      | 530       | SH | DEFINED |
| INTUITIVE SURGICAL INC        | COM NEW        | 46120E602 | 89,410  | 240,411   | SH | DEFINED |
| ISHARES INC                   | MSCI UTD KINGD | 464286699 | 273     | 15346     | SH | DEFINED |
| ISHARES INC                   | MSCI UTD KINGD | 464286699 | 2,016   | 113197    | SH | DEFINED |
| ISHARES INC                   | MSCI JAPAN     | 464286848 | 135     | 13033     | SH | DEFINED |

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|                             |                 |            |        |           |    |         |
|-----------------------------|-----------------|------------|--------|-----------|----|---------|
| ISHARES INC                 | MSCI JAPAN      | 464286848  | 594    | 57027     | SH | DEFINED |
| ISHARES TR                  | DJ SEL DIV INX  | 464287168  | 30     | 575       | SH | DEFINED |
| ISHARES TR                  | S&P GLB100INDX  | 464287572  | 115    | 1770      | SH | DEFINED |
| ISHARES TR                  | S&P EURO PLUS   | 464287861  | 112    | 2678      | SH | DEFINED |
| ISHARES TR                  | S&P ASIA 50 IN  | 464288430  | 61     | 1316      | SH | DEFINED |
| ISHARES TR                  | S&P ASIA 50 IN  | 464288430  | 385    | 8247      | SH | DEFINED |
| ISHARES TR                  | MSCI KLD400 SOC | 464288570  | 62     | 1280      | SH | DEFINED |
| ISHARES TR                  | DJ OIL EQUIP    | 464288844  | 2,772  | 43406     | SH | DEFINED |
| ISHARES TR                  | DJ OIL EQUIP    | 464288844  | 4      | 64        | SH | DEFINED |
| ISHARES TR                  | DJ OIL EQUIP    | 464288844  | 219    | 3443      | SH | DEFINED |
| ISHARES TR                  | 10+YR GOVT/CR   | 464289479  | 2,853  | 54219     | SH | DEFINED |
| ISHARES TR                  | 10+YR GOVT/CR   | 464289479  | 1,296  | 24625     | SH | DEFINED |
| JDS UNIPHASE CORP           | COM PAR \$0.001 | 46612J507  | 72,137 | 4,331,277 | SH | DEFINED |
| JPMORGAN CHASE & CO         | COM             | 46625H100  | 2,086  | 51003     | SH | DEFINED |
| JPMORGAN CHASE & CO         | COM             | 46625H100  | 3      | 87        | SH | DEFINED |
| JPMORGAN CHASE & CO         | COM             | 46625H100  | 171    | 4,180     | SH | DEFINED |
| JPMORGAN CHASE & CO         | COM             | 46625H100  | 92,611 | 2,263,498 | SH | DEFINED |
| JANUS CAP GROUP INC         | COM             | 47102X105  | 410    | 43,506    | SH | DEFINED |
| JUNIPER NETWORKS INC        | COM             | 48203R104  | 1,772  | 56,249    | SH | DEFINED |
| KRAFT FOODS INC             | CL A            | 50075N104  | 75     | 2145      | SH | DEFINED |
| KRAFT FOODS INC             | CL A            | 50075N104  | 43     | 1231      | SH | DEFINED |
| KRAFT FOODS INC             | CL A            | 50075N104  | 29,572 | 839,532   | SH | DEFINED |
| LG DISPLAY CO LTD           | SPONS ADR REP   | 50186V102  | 247    | 17,600    | SH | DEFINED |
| LABORATORY CORP AMER HLDGS  | COM NEW         | 50540R409  | 43     | 453       | SH | DEFINED |
| LIFE TECHNOLOGIES CORP      | COM             | 53217V109  | 12,052 | 231,491   | SH | DEFINED |
| M & T BK CORP               | COM             | 55261F104  | 12,010 | 136,620   | SH | DEFINED |
| MACYS INC                   | COM             | 55616P104  | 2,690  | 92053     | SH | DEFINED |
| MACYS INC                   | COM             | 55616P104  | 215    | 7374      | SH | DEFINED |
| MACYS INC                   | COM             | 55616P104  | 2,048  | 70,104    | SH | DEFINED |
| MACYS INC                   | COM             | 55616P1049 | 4      | 148       | SH | DEFINED |
| MARATHON OIL CORP           | COM             | 565849106  | 2,552  | 48498     | SH | DEFINED |
| MARATHON OIL CORP           | COM             | 565849106  | 4      | 87        | SH | DEFINED |
| MARATHON OIL CORP           | COM             | 565849106  | 216    | 4106      | SH | DEFINED |
| MARKET VECTORS ETF TR       | GOLD MINER ETF  | 57060U100  | 28     | 522       | SH | DEFINED |
| MARKET VECTORS ETF TR       | GOLD MINER ETF  | 57060U100  | 74     | 1361      | SH | DEFINED |
| MASTERCARD INC              | CL A            | 57636Q104  | 22,492 | 74,699    | SH | DEFINED |
| MCDONALDS CORP              | COM             | 580135101  | 168    | 2000      | SH | DEFINED |
| MCKESSON CORP               | COM             | 58155Q103  | 1,222  | 14,614    | SH | DEFINED |
| MEDCO HEALTH SOLUTIONS INC  | COM             | 58405U102  | 16     | 288       | SH | DEFINED |
| MEDCO HEALTH SOLUTIONS INC  | COM             | 58405U102  | 16,757 | 296,432   | SH | DEFINED |
| MEDIDATA SOLUTIONS INC      | COM             | 58471A105  | 1,068  | 44,774    | SH | DEFINED |
| MERCK & CO INC NEW          | COM             | 58933Y105  | 21     | 600       | SH | DEFINED |
| MERCK & CO INC NEW          | COM             | 58933Y105  | 55,792 | 1,581,652 | SH | DEFINED |
| METLIFE INC                 | COM             | 59156R108  | 28,685 | 654,103   | SH | DEFINED |
| MOLSON COORS BREWING CO     | CL B            | 60871R209  | 892    | 19,940    | SH | DEFINED |
| MONSANTO CO NEW             | COM             | 61166W101  | 13,277 | 183,046   | SH | DEFINED |
| NALCO HOLDING COMPANY       | COM             | 62985Q101  | 595    | 21,417    | SH | DEFINED |
| NATIONAL OILWELL VARCO INC  | COM             | 637071101  | 16     | 212       | SH | DEFINED |
| NETAPP INC                  | COM             | 64110D104  | 2,068  | 39,181    | SH | DEFINED |
| NETFLIX INC                 | COM             | 64110L106  | 1,991  | 7,582     | SH | DEFINED |
| NETLOGIC MICROSYSTEMS INC   | COM             | 64118B100  | 9,262  | 229,232   | SH | DEFINED |
| NEWS CORP                   | CL A            | 65248E104  | 31,614 | 1,786,623 | SH | DEFINED |
| NEXTERA ENERGY INC          | COM             | 65339F101  | 3,980  | 69,297    | SH | DEFINED |
| NISOURCE INC                | COM             | 65473P105  | 712    | 35,197    | SH | DEFINED |
| NVIDIA CORP                 | COM             | 67066G104  | 1,616  | 101,470   | SH | DEFINED |
| O REILLY AUTOMOTIVE INC NEW | COM             | 67103H107  | 39,290 | 599,676   | SH | DEFINED |

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|                              |                |           |         |           |    |         |
|------------------------------|----------------|-----------|---------|-----------|----|---------|
| ORACLE CORP                  | COM            | 68389X105 | 192,179 | 5,842,217 | SH | DEFINED |
| PG&E CORP                    | COM            | 69331C108 | 17,061  | 406,177   | SH | DEFINED |
| PPL CORP                     | COM            | 69351T106 | 2,353   | 84,566    | SH | DEFINED |
| PSS WORLD MED INC            | COM            | 69366A100 | 1,218   | 43,534    | SH | DEFINED |
| PEPSICO INC                  | COM            | 713448108 | 2,764   | 39271     | SH | DEFINED |
| PEPSICO INC                  | COM            | 713448108 | 3       | 52        | SH | DEFINED |
| PEPSICO INC                  | COM            | 713448108 | 203     | 2889      | SH | DEFINED |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 424     | 12,546    | SH | DEFINED |
| PFIZER INC                   | COM            | 717081103 | 3,250   | 157821    | SH | DEFINED |
| PFIZER INC                   | COM            | 717081103 | 4       | 238       | SH | DEFINED |
| PFIZER INC                   | COM            | 717081103 | 271     | 13198     | SH | DEFINED |
| PHILIP MORRIS INTL INC       | COM            | 718172109 | 206     | 3100      | SH | DEFINED |
| PORTFOLIO RECOVERY ASSOCS IN | COM            | 73640Q105 | 2,714   | 32,029    | SH | DEFINED |
| PRAXAIR INC                  | COM            | 74005P104 | 15,147  | 139,774   | SH | DEFINED |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 3,653   | 60,560    | SH | DEFINED |
| PRINCIPAL FINL GROUP INC     | COM            | 74251V102 | 2,849   | 93,600    | SH | DEFINED |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 2,965   | 46682     | SH | DEFINED |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 5       | 88        | SH | DEFINED |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 240     | 3791      | SH | DEFINED |
| QEP RES INC                  | COM            | 74733V100 | 295     | 7,058     | SH | DEFINED |
| QUALCOMM INC                 | COM            | 747525103 | 2,918   | 51412     | SH | DEFINED |
| QUALCOMM INC                 | COM            | 747525103 | 2       | 42        | SH | DEFINED |
| QUALCOMM INC                 | COM            | 747525103 | 208     | 3679      | SH | DEFINED |
| QUANTA SVCS INC              | COM            | 74762E102 | 8,214   | 406,946   | SH | DEFINED |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 505     | 8,560     | SH | DEFINED |
| RANGE RES CORP               | COM            | 75281A109 | 338     | 6,098     | SH | DEFINED |
| REGIONS FINANCIAL CORP NEW   | COM            | 7591EP100 | 298     | 48,113    | SH | DEFINED |
| ROADRUNNER TRNSN SVCS HLDG I | COM            | 76973Q105 | 3,009   | 200,034   | SH | DEFINED |
| SAIC INC                     | COM            | 78390X101 | 789     | 46,904    | SH | DEFINED |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108 | 248     | 13,300    | SH | DEFINED |
| SLM CORP                     | COM            | 78442P106 | 1,518   | 90,278    | SH | DEFINED |
| SPDR S&P 500 ETF TR          | TR UNIT        | 78462F103 | 175     | 1332      | SH | DEFINED |
| SPDR S&P 500 ETF TR          | TR UNIT        | 78462F103 | 768     | 5821      | SH | DEFINED |
| SPDR INDEX SHS FDS           | EURO STOXX 50  | 78463X202 | 182     | 4,502     | SH | DEFINED |
| SPDR INDEX SHS FDS           | EURO STOXX 50  | 78463X202 | 850     | 20932     | SH | DEFINED |
| SALESFORCE COM INC           | COM            | 79466L302 | 703     | 4,724     | SH | DEFINED |
| SANDISK CORP                 | COM            | 80004C101 | 540     | 13,030    | SH | DEFINED |
| SCANA CORP NEW               | COM            | 80589M102 | 743     | 18,894    | SH | DEFINED |
| SCHLUMBERGER LTD             | COM            | 806857108 | 60      | 700       | SH | DEFINED |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 875     | 36,806    | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 153     | 4336      | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 3       | 89        | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 3,606   | 235021    | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 5       | 351       | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 277     | 18066     | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 3,069   | 91720     | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 3       | 106       | SH | DEFINED |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 249     | 7462      | SH | DEFINED |
| SIGNATURE BK NEW YORK N Y    | COM            | 82669G104 | 15,996  | 279,637   | SH | DEFINED |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 4,552   | 198,138   | SH | DEFINED |
| SOLARWINDS INC               | COM            | 83416B109 | 63,779  | 2,439,930 | SH | DEFINED |
| SOLERA HOLDINGS INC          | COM            | 83421A104 | 2,644   | 44,682    | SH | DEFINED |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 7,802   | 237,316   | SH | DEFINED |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 17,786  | 317,297   | SH | DEFINED |
| SUNOCO INC                   | COM            | 86764P109 | 1,083   | 25,994    | SH | DEFINED |

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|                              |             |           |         |           |    |         |
|------------------------------|-------------|-----------|---------|-----------|----|---------|
| TARGET CORP                  | COM         | 87612E106 | 22,201  | 473,336   | SH | DEFINED |
| TEMPUR PEDIC INTL INC        | COM         | 88023U101 | 19,756  | 291,242   | SH | DEFINED |
| TENET HEALTHCARE CORP        | COM         | 88033G100 | 708     | 113,614   | SH | DEFINED |
| TERADATA CORP DEL            | COM         | 88076W103 | 1,083   | 17,992    | SH | DEFINED |
| TEXAS CAPITAL BANCSHARES INC | COM         | 88224Q107 | 2,159   | 83,592    | SH | DEFINED |
| 3M CO                        | COM         | 88579Y101 | 19,429  | 204,873   | SH | DEFINED |
| TIME WARNER CABLE INC        | COM         | 88732J207 | 21,949  | 281,209   | SH | DEFINED |
| TRAVELERS COMPANIES INC      | COM         | 89417E109 | 18,519  | 317,163   | SH | DEFINED |
| TREEHOUSE FOODS INC          | COM         | 89469A104 | 1,098   | 20,125    | SH | DEFINED |
| ULTA SALON COSMETCS & FRAG I | COM         | 90384S303 | 2,276   | 35,282    | SH | DEFINED |
| UNITEDHEALTH GROUP INC       | COM         | 91324P102 | 146,665 | 2,842,639 | SH | DEFINED |
| UNUM GROUP                   | COM         | 91529Y106 | 1,792   | 70,299    | SH | DEFINED |
| VALERO ENERGY CORP NEW       | COM         | 91913Y100 | 3,430   | 134,082   | SH | DEFINED |
| VARIAN MED SYS INC           | COM         | 92220P105 | 17,308  | 247,231   | SH | DEFINED |
| VERA BRADLEY INC             | COM         | 92335C106 | 1,871   | 49,008    | SH | DEFINED |
| VERISIGN INC                 | COM         | 92343E102 | 548     | 16,385    | SH | DEFINED |
| VERIZON COMMUNICATIONS INC   | COM         | 92343V104 | 3,272   | 87928     | SH | DEFINED |
| VERIZON COMMUNICATIONS INC   | COM         | 92343V104 | 3       | 95        | SH | DEFINED |
| VERIZON COMMUNICATIONS INC   | COM         | 92343V104 | 249     | 6705      | SH | DEFINED |
| VERIZON COMMUNICATIONS INC   | COM         | 92343V104 | 57,329  | 1,540,482 | SH | DEFINED |
| VIACOM INC NEW               | CL B        | 92553P201 | 665     | 13049     | SH | DEFINED |
| VIACOM INC NEW               | CL B        | 92553P201 | 4       | 84        | SH | DEFINED |
| VIACOM INC NEW               | CL B        | 92553P201 | 68      | 1340      | SH | DEFINED |
| VIACOM INC NEW               | CL B        | 92553P201 | 7,076   | 138,826   | SH | DEFINED |
| VIRGIN MEDIA INC             | COM         | 92769L101 | 14,986  | 500,543   | SH | DEFINED |
| VISA INC                     | COM CL A    | 92826C839 | 19,301  | 229,014   | SH | DEFINED |
| WAL MART STORES INC          | COM         | 931142103 | 108     | 2050      | SH | DEFINED |
| WASTE MGMT INC DEL           | com         | 94106L109 | 22,115  | 593,465   | SH | DEFINED |
| WELLPOINT INC                | com         | 94973V107 | 23,097  | 293,241   | SH | DEFINED |
| WINDSTREAM CORP              | com         | 97381W104 | 9,075   | 700,577   | SH | DEFINED |
| WYNDHAM WORLDWIDE CORP       | com         | 98310W108 | 972     | 28,920    | SH | DEFINED |
| XCEL ENERGY INC              | com         | 98389B100 | 1,934   | 79,650    | SH | DEFINED |
| ZIMMER HLDGS INC             | com         | 98956P102 | 3,403   | 53,885    | SH | DEFINED |
| ACCENTURE PLC IRELAND        | SHS CLASS A | G1151C101 | 11,019  | 182,404   | SH | DEFINED |
| COVIDIEN PLC                 | SHS         | G2554F113 | 6,081   | 114,332   | SH | DEFINED |
| INGERSOLL-RAND PLC           | SHS         | G47791101 | 1,581   | 34,816    | SH | DEFINED |
| INVESCO LTD                  | SHS         | G491BT108 | 2,530   | 108,164   | SH | DEFINED |
| LAZARD LTD                   | SHS A       | G54050102 | 4,376   | 118,000   | SH | DEFINED |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 776     | 31,526    | SH | DEFINED |
| XL GROUP PLC                 | SHS         | G98290102 | 1,547   | 70,373    | SH | DEFINED |
| ACE LTD                      | SHS         | H0023R105 | 4,942   | 75,104    | SH | DEFINED |
| NOBLE CORPORATION BAAR       | NAMEN -AKT  | H5833N103 | 39      | 1,000     | SH | DEFINED |
| TYCO INTERNATIONAL LTD       | SHS         | H89128104 | 5,216   | 105,628   | SH | DEFINED |
| SODASTREAM INTERNATIONAL LTD | USD SHS     | M9068E105 | 3,043   | 50,070    | SH | DEFINED |

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