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

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 30th June 2010

Check Here if Amendment / /; Amendment Number: -----

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

Institutional Investment Manager Filing this Report:

Name: Scottish Widows plc

Address: 69 Morrison Street

 Edinburgh EH3 8YF

 United Kingdom

Form 13F File Number: 028-10147

Name: Hill Samuel Bank (Jersey) Limited

Address: PO Box 63

 7 Bond Street

 St Helier

 Jersey JE4 8RS

Form 13F File Number: 0208-10237

Name: Lloyds TSB Offshore Limited

Address: PO Box 195

 7 Bond Street

 St Helier

 Jersey JE4 8RS

Form 13F File Number: 028-10892

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7,431,415