



THE BANK OF NEW YORK MELLON.

MONTHLY REVISED INVESTMENT DETAIL 2011-08-31 CYCLE A 00:05:20 RUN DATE: 16-SEP-11
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 XCEL ENERGY NDT M1101

<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INVESTMENTS CASH EQUIVALENTS</u>					
12,409,704.3200	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	12,409,704.32	1.0000	12,409,704.32	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		12,409,704.32		12,409,704.32	0.00
<u>INVESTMENTS FIXED INCOME SECURITIES</u>					
300,000.0000	AT&T INC 6.400% 05/15/2038 DD 05/13/08	320,165.30	112.6150	337,845.00	17,679.70
285,000.0000	AT&T INC 6.700% 11/15/2013 DD 11/17/08	297,927.26	111.2920	317,182.20	19,254.94
495,000.0000	AT&T INC 3.875% 08/15/2021 DD 08/18/11	493,544.39	102.7010	508,369.95	14,825.56
500,000.0000	ABBAY NATIONAL TREASURY SERVIC 4.000% 04/27/2016 DD 04/27/11	500,217.65	95.5670	477,835.00	22,382.65-
449,000.0000	ALCOA INC 5.720% 02/23/2019 DD 02/23/07	464,451.24	103.6810	465,527.69	1,076.45
660,000.0000	AMGEN INC 4.100% 06/15/2021 DD 06/30/11	658,322.01	105.2670	694,762.20	36,440.19
290,000.0000	APACHE CORP 3.625% 02/01/2021 DD 12/03/10	305,433.84	104.5010	303,052.90	2,380.94-
670,000.0000	APPLIED MATERIALS INC 4.300% 06/15/2021 DD 06/08/11	707,659.06	104.4610	699,888.70	7,770.36-



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655,000.0000	ARCELORMITTAL 9.850% 06/01/2019 DD 05/20/09	805,012.21	122.3510	801,399.05	3,613.16-
400,000.0000	ARCELORMITTAL 5.500% 03/01/2021 DD 03/07/11	395,180.59	97.9050	391,620.00	3,560.59-
395,000.0000	BB&T CORP 5.250% 11/01/2019 DD 10/27/04	414,605.97	108.4730	428,468.35	13,862.38
350,000.0000	BB&T CAPITAL TRUST II 6.750% 06/07/2036 DD 06/07/06	256,096.78	99.1190	346,916.50	90,819.72
105,603.0000	BANC OF AMERICA COMMERCIA 1 A3 4.877% 11/10/2042 DD 04/01/05	104,300.09	100.0610	105,667.42	1,367.33
340,000.0000	BANC OF AMERICA COMMERCIA 2 A3 4.873% 03/11/2041 DD 11/01/03	328,229.89	102.0510	346,973.40	18,743.51
395,000.0000	BANC OF AMERICA MERRILL L 2 A5 VAR RT 07/10/2043 DD 06/01/05	387,392.92	107.2190	423,515.05	36,122.13
402,787.5300	BANC OF AMERICA COMMERCIA 3 A5 VAR RT 06/10/2039 DD 07/01/04	402,083.66	107.9390	434,764.83	32,681.17
890,000.0000	BANC OF AMERICA MERRILL L 6 A4 VAR RT 09/10/2047 DD 12/01/05	855,910.68	109.0700	970,723.00	114,812.32
685,000.0000	BANC OF AMERICA COMMERCIA 4 A4 5.634% 07/10/2046 DD 08/01/06	704,684.47	108.0400	740,074.00	35,389.53
255,000.0000	BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	266,443.94	101.2740	258,248.70	8,195.24-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
110,000.0000	BEAR STEARNS COMMERCIA PW10 A4 5.405% 12/11/2040 DD 12/01/05	108,961.92	109.1720	120,089.20	11,127.28
115,000.0000	BEAR STEARNS COMMERCIA PW12 A4 VAR RT 09/11/2038 DD 06/01/06	102,496.78	110.6370	127,232.55	24,735.77
508,889.7100	BEAR STEARNS COMMERCIA PW15 A2 5.205% 02/11/2044 DD 03/01/07	511,547.64	100.7490	512,701.29	1,153.65
185,000.0000	BEAR STEARNS COMMERCIA PW15 A4 5.331% 02/11/2044 DD 03/01/07	155,572.75	102.7870	190,155.95	34,583.20
590,000.0000	BIO-RAD LABORATORIES INC 4.875% 12/15/2020 DD 12/09/10	584,238.52	104.5000	616,550.00	32,311.48
640,000.0000	COMMERCIAL MORTGAGE PAS C6 A5A 5.116% 06/10/2044 DD 08/01/05	544,031.11	108.5380	694,643.20	150,612.09
555,000.0000	CSX CORP 4.250% 06/01/2021 DD 05/25/11	562,061.24	104.7070	581,123.85	19,062.61
980,000.0000	CALIFORNIA ST DEPT WTR RES PWR 5.000% 05/01/2021 DD 08/31/11	1,174,246.13	119.8930	1,174,951.40	705.27
590,000.0000	CAPITAL ONE FINANCIAL CO 4.750% 07/15/2021 DD 07/19/11	599,977.50	100.6220	593,669.80	6,307.70-
270,000.0000	CHUBB CORP VAR RT 03/29/2067 DD 03/29/07	283,164.58	101.0000	272,700.00	10,464.58-
350,000.0000	CISCO SYSTEMS INC 4.450% 01/15/2020 DD 11/17/09	392,234.71	109.3310	382,658.50	9,576.21-



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57,307.5000	CITICORP MORTGAGE SECURI 4 3A1 5.500% 08/25/2021 DD 08/01/06	52,450.54	100.0400	57,330.42	4,879.88	
745,000.0000	COMCAST CORP 5.900% 03/15/2016 DD 03/02/06	843,501.65	115.8850	863,343.25	19,841.60	
23,104.1400	COMMERCIAL MORTGAGE PASS C7 A2 5.690% 06/10/2046 DD 06/01/06	23,214.25	99.9190	23,085.43	128.82-	
1,480,000.0000	CONNECTICUT ST 5.250% 06/01/2020 DD 04/27/05	1,714,506.84	124.0620	1,836,117.60	121,610.76	
455,000.0000	COVIDIEN INTERNATIONAL FINANCE 4.200% 06/15/2020 DD 06/28/10	477,493.90	108.1510	492,087.05	14,593.15	
80,003.0900	CREDIT SUISSE MORTGAGE C1 AAB VAR RT 02/15/2039 DD 03/01/06	79,654.28	104.6330	83,709.63	4,055.35	
545,000.0000	DIGITAL REALTY TRUST LP 5.250% 03/15/2021 DD 03/08/11	545,306.66	100.1470	545,801.15	494.49	
1,000,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 7.625% 05/15/2016 DD 05/14/08	1,061,474.48	107.2500	1,072,500.00	11,025.52	
670,000.0000	DISCOVERY COMMUNICATIONS 4.375% 06/15/2021 DD 06/20/11	699,205.96	103.6610	694,528.70	4,677.26-	
210,000.0000	DOW CHEMICAL CO/THE 5.700% 05/15/2018 DD 05/06/08	211,992.87	112.0680	235,342.80	23,349.93	
690,000.0000	DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09	836,563.55	129.9380	896,572.20	60,008.65	



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115,000.0000	DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10	119,124.99	102.1340	117,454.10	1,670.89-	
1,260,000.0000	EKSPORTFINANS ASA 3.000% 11/17/2014 DD 11/17/09	1,268,372.88	105.9950	1,335,537.00	67,164.12	
285,000.0000	ENERGY TRANSFER PARTNERS LP 9.700% 03/15/2019 DD 12/23/08	347,031.88	126.5130	360,562.05	13,530.17	
75,000.0000	ENTERPRISE PRODUCTS OPERATING 6.300% 09/15/2017 DD 09/04/07	84,281.37	117.4450	88,083.75	3,802.38	
615,000.0000	ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08	695,440.24	117.5620	723,006.30	27,566.06	
690,000.0000	EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09	690,445.76	108.8310	750,933.90	60,488.14	
1,131,134.0300	FHLMC POOL #G1-3898 5.500% 07/01/2024 DD 08/01/10	1,213,762.25	109.0700	1,233,727.89	19,965.64	
173,965.8700	FHLMC POOL #G0-6063 4.000% 10/01/2040 DD 10/01/10	170,699.18	104.0180	180,955.82	10,256.64	
202,360.1400	FHLMC POOL #1H-1348 VAR RT 10/01/2036 DD 10/01/06	206,149.42	107.9980	218,544.90	12,395.48	
69,454.5800	FHLMC POOL #1G-1067 VAR RT 07/01/2036 DD 07/01/06	69,249.12	105.4510	73,240.55	3,991.43	
86,906.0200	FHLMC POOL #E0-1386 5.000% 06/01/2018 DD 06/01/03	86,291.45	107.2340	93,192.80	6,901.35	



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791,295.1200	FHLMC POOL #A9-7419 4.000% 03/01/2041 DD 02/01/11	776,679.60	104.0810	823,587.87	46,908.27
503,054.8900	FNMA POOL #0AL0316 6.000% 03/01/2039 DD 05/01/11	553,262.85	110.8990	557,882.84	4,619.99
52,163.9200	FNMA GTD REMIC P/T TR 04W9 2A1 6.500% 02/25/2044 DD 06/01/04	54,172.50	112.5190	58,694.32	4,521.82
153,963.6300	FNMA POOL #0725793 5.500% 09/01/2019 DD 08/01/04	155,564.19	108.8960	167,660.23	12,096.04
56,168.7600	FNMA POOL #0787153 6.000% 09/01/2034 DD 10/01/04	57,593.01	111.2740	62,501.23	4,908.22
86,555.0700	FNMA POOL #0826145 5.000% 07/01/2035 DD 06/01/05	85,401.69	108.1670	93,624.02	8,222.33
91,435.3300	FNMA POOL #0834757 7.500% 05/01/2029 DD 07/01/05	95,862.78	116.7450	106,746.18	10,883.40
52,417.0200	FNMA POOL #0840944 5.000% 09/01/2020 DD 09/01/05	52,431.44	108.3550	56,796.46	4,365.02
105,062.9300	FNMA POOL #0847965 VAR RT 11/01/2035 DD 11/01/05	106,252.21	106.5330	111,926.69	5,674.48
13,721.5100	FNMA POOL #0852044 6.500% 05/01/2036 DD 05/01/06	13,944.79	112.7420	15,469.90	1,525.11
153,331.5900	FNMA POOL #0889354 VAR RT 03/01/2038 DD 03/01/08	155,389.07	106.7040	163,610.94	8,221.87



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151,602.1900	FNMA POOL #0889842 5.000% 12/01/2036 DD 08/01/08	148,811.50	108.1670	163,983.54	15,172.04
99,155.2800	FNMA POOL #0899952 5.000% 12/01/2037 DD 12/01/07	98,195.95	107.9480	107,036.14	8,840.19
139,134.5300	FNMA POOL #0918176 6.000% 05/01/2037 DD 04/01/07	148,580.86	110.8990	154,298.80	5,717.94
67,180.4500	FNMA POOL #0938251 6.500% 07/01/2037 DD 06/01/07	67,747.54	113.0550	75,950.86	8,203.32
78,659.4300	FNMA POOL #0961408 5.000% 02/01/2038 DD 01/01/08	77,898.03	107.8850	84,861.73	6,963.70
1,463,230.6000	FNMA POOL #0988661 6.000% 09/01/2038 DD 09/01/08	1,607,905.30	110.8360	1,621,786.27	13,880.97
797,042.8400	FNMA POOL #0AD7726 4.000% 07/01/2025 DD 06/01/10	825,273.90	105.5170	841,015.69	15,741.79
1,070,533.1700	FNMA POOL #0AE0267 4.000% 08/01/2025 DD 07/01/10	1,108,462.19	105.5170	1,129,594.48	21,132.29
1,155,217.6600	FNMA POOL #0AE7762 4.000% 11/01/2025 DD 11/01/10	1,204,435.14	106.5170	1,230,503.19	26,068.05
255,000.0000	FREEPORT-MCMORAN COPPER & GOLD 8.375% 04/01/2017 DD 03/19/07	240,331.41	107.8750	275,081.25	34,749.84
23,727.9800	GNMA POOL #0370921 6.500% 11/15/2023 DD 11/01/93	23,351.36	113.5940	26,953.56	3,602.20



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64,279.5100	GNMA POOL #0510972 6.500% 05/15/2029 DD 05/01/99	66,058.74	115.4400	74,204.27	8,145.53
32,334.9900	GNMA POOL #0780129 7.000% 11/15/2024 DD 05/01/95	31,835.48	115.8450	37,458.47	5,622.99
405,000.0000	GS MORTGAGE SECURITIES GG2 A6 VAR RT 08/10/2038 DD 08/01/04	340,902.32	106.5820	431,657.10	90,754.78
300,000.0000	GS MORTGAGE SECURITIES GG4 A4A 4.751% 07/10/2039 DD 06/01/05	272,005.04	106.6600	319,980.00	47,974.96
314,956.2700	GS MORTGAGE SECURITIES GG6 A2 VAR RT 04/10/2038 DD 03/01/06	316,059.42	99.8590	314,512.18	1,547.24-
450,000.0000	GS MORTGAGE SECURITIES GG6 A4 5.553% 04/10/2038 DD 03/01/06	441,613.96	106.7690	480,460.50	38,846.54
190,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.000% 08/07/2019 DD 08/07/09	203,388.90	112.5180	213,784.20	10,395.30
100,000.0000	GENERAL ELECTRIC CAPITAL CORP 4.375% 09/16/2020 DD 09/16/10	99,278.57	101.9050	101,905.00	2,626.43
535,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11	533,192.89	106.4850	569,694.75	36,501.86
1,445,000.0000	GEORGIA ST 5.000% 09/01/2021 DD 07/14/11	1,785,851.83	124.3010	1,796,149.45	10,297.62
30,000.0000	GOLDMAN SACHS GROUP INC/THE 5.375% 03/15/2020 DD 03/08/10	30,582.79	101.6040	30,481.20	101.59-



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590,000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	587,791.47	98.3670	580,365.30	7,426.17-	
490,000.0000	GOLDMAN SACHS GROUP INC/THE 3.625% 02/07/2016 DD 02/07/11	488,667.89	100.0870	490,426.30	1,758.41	
625,000.0000	HEALTH CARE REIT INC 5.250% 01/15/2022 DD 03/14/11	622,178.30	99.6770	622,981.25	802.95	
1,540,000.0000	HENRICO CNTY VA 5.000% 07/15/2020 DD 05/27/10	1,802,840.97	123.8720	1,907,528.80	104,787.83	
325,000.0000	HENRICO CNTY VA 5.000% 07/15/2021 DD 05/27/10	402,079.48	124.3410	404,108.25	2,028.77	
370,000.0000	HEWLETT-PACKARD CO 4.300% 06/01/2021 DD 05/31/11	390,032.46	103.8670	384,307.90	5,724.56-	
555,000.0000	HOSPIRA INC 6.400% 05/15/2015 DD 05/08/09	563,312.73	115.1820	639,260.10	75,947.37	
880,000.0000	INTERNATIONAL PAPER CO 9.375% 05/15/2019 DD 05/11/09	1,130,505.08	128.2300	1,128,424.00	2,081.08-	
220,000.0000	JAPAN FINANCE CORP 2.250% 07/13/2016 DD 07/13/11	219,477.18	103.2880	227,233.60	7,756.42	
782,000.0000	JEFFERIES GROUP INC 6.250% 01/15/2036 DD 01/26/06	623,867.40	97.2750	760,690.50	136,823.10	
163,000.0000	JEFFERIES GROUP INC 6.450% 06/08/2027 DD 06/08/07	129,330.49	100.0560	163,091.28	33,760.79	



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625,000.0000	KEYBANK NA 6.950% 02/01/2028 DD 02/03/98	551,224.98	111.7980	698,737.50	147,512.52	
45,000.0000	KINDER MORGAN ENERGY PARTNERS 9.000% 02/01/2019 DD 12/19/08	54,909.55	129.3760	58,219.20	3,309.65	
445,000.0000	KINDER MORGAN ENER PART 4.150% 03/01/2022 DD 08/17/11	445,476.67	98.9900	440,505.50	4,971.17-	
790,000.0000	KOREA DEVELOPMENT BANK 8.000% 01/23/2014 DD 01/23/09	870,356.10	112.9130	892,012.70	21,656.60	
469,000.0000	LAZARD GROUP LLC 6.850% 06/15/2017 DD 06/21/07	376,012.60	112.5120	527,681.28	151,668.68	
155,000.0000	MCKESSON CORP 4.750% 03/01/2021 DD 02/28/11	165,632.44	111.9870	173,579.85	7,947.41	
675,000.0000	MEDCO HEALTH SOLUTIONS INC 7.125% 03/15/2018 DD 03/18/08	734,325.74	119.5650	807,063.75	72,738.01	
937,440.7400	MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05	930,573.00	101.5260	951,746.09	21,173.09	
210,000.0000	METLIFE INC 6.400% 12/15/2036 DD 12/21/06	139,818.32	91.0230	191,148.30	51,329.98	
890,000.0000	METLIFE INC 6.817% 08/15/2018 DD 08/15/08	928,659.16	118.3210	1,053,056.90	124,397.74	
135,000.0000	METLIFE INC 4.750% 02/08/2021 DD 08/06/10	134,969.06	104.8750	141,581.25	6,612.19	



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1,265,000.0000	MONTGOMERY CNTY MD 5.000% 07/01/2021 DD 08/11/11	1,545,269.40	124.2850	1,572,205.25	26,935.85	
430,000.0000	MORGAN STANLEY CAPITAL HQ6 A3 VAR RT 08/13/2042 DD 08/01/05	432,410.71	105.3260	452,901.80	20,491.09	
400,000.0000	MORGAN STANLEY CAPITAL T27 A4 VAR RT 06/13/2042 DD 07/01/07	341,457.29	111.0650	444,260.00	102,802.71	
600,000.0000	NATIONAL CITY BANK/CLEVELAND 0 VAR RT 06/07/2017 DD 06/07/07	522,600.65	91.4990	548,994.00	26,393.35	
315,000.0000	NATIONAL SEMICONDUCTOR CORP 6.600% 06/15/2017 DD 06/18/07	341,563.85	122.1990	384,926.85	43,363.00	
220,000.0000	PROV OF NEW BRUNSWICK 2.750% 06/15/2018 DD 06/16/11	219,364.61	104.4100	229,702.00	10,337.39	
1,180,000.0000	NEW YORK N Y CITY MUN WTR FIN 5.375% 06/15/2043 DD 01/27/11	1,204,463.64	109.6790	1,294,212.20	89,748.56	
145,000.0000	NEW YORK ST DORM AUTH REVS NON 5.000% 10/01/2041 DD 02/16/11	153,052.38	108.9730	158,010.85	4,958.47	
690,000.0000	NOBLE ENERGY INC 8.250% 03/01/2019 DD 02/27/09	808,057.56	130.5060	900,491.40	92,433.84	
345,000.0000	PROVINCE OF ONTARIO CANADA 2.300% 05/10/2016 DD 05/10/11	344,360.73	104.1780	359,414.10	15,053.37	
365,000.0000	ONTARIO (PROVINCE OF) 3.000% 07/16/2018 DD 07/14/11	366,899.15	105.1520	383,804.80	16,905.65	



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1,000,000.0000	OREGON ST 5.892% 06/01/2027 DD 10/31/03	1,006,976.82	113.1320	1,131,320.00	124,343.18
740,000.0000	PNC BANK NA 6.875% 04/01/2018 DD 03/25/08	806,096.87	114.8620	849,978.80	43,881.93
670,000.0000	PETROBRAS INTERNATIONAL FINANC 5.875% 03/01/2018 DD 11/01/07	680,004.14	108.7000	728,290.00	48,285.86
745,000.0000	PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09	913,627.57	128.2210	955,246.45	41,618.88
470,000.0000	PRIDE INTERNATIONAL INC 6.875% 08/15/2020 DD 08/06/10	572,894.79	119.5190	561,739.30	11,155.49-
420,000.0000	PRUDENTIAL FINANCIAL INC 3.875% 01/14/2015 DD 01/14/10	419,581.22	103.7330	435,678.60	16,097.38
230,000.0000	PRUDENTIAL FINANCIAL INC 4.500% 11/15/2020 DD 11/18/10	228,901.55	100.9700	232,231.00	3,329.45
200,000.0000	QUEST DIAGNOSTICS INC/DE 4.700% 04/01/2021 DD 03/24/11	200,244.88	106.9950	213,990.00	13,745.12
585,000.0000	QWEST CORP 8.375% 05/01/2016 DD 11/01/09	656,717.30	114.0000	666,900.00	10,182.70
270,000.0000	REGENCY CENTERS LP 5.875% 06/15/2017 DD 06/05/07	266,956.67	113.6980	306,984.60	40,027.93
125,000.0000	REGENCY CENTERS LP 4.800% 04/15/2021 DD 10/07/10	124,837.10	104.9410	131,176.25	6,339.15



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
137,000.0000	RELIANCE STEEL & ALUMINUM CO 6.850% 11/15/2036 DD 11/20/06	93,422.76	95.1310	130,329.47	36,906.71	
50,000.0000	SVB FINANCIAL GROUP 5.375% 09/15/2020 DD 09/20/10	49,676.08	103.2820	51,641.00	1,964.92	
1,975,000.0000	SOUTH CAROLINA ST 5.000% 06/01/2020 DD 04/01/10	2,268,398.08	123.6070	2,441,238.25	172,840.17	
35,000.0000	SYMANTEC CORP 4.200% 09/15/2020 DD 09/16/10	34,875.00	101.3500	35,472.50	597.50	
500,000.0000	TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09	507,774.47	104.2440	521,220.00	13,445.53	
435,000.0000	TECK RESOURCES LTD 5.375% 10/01/2015 DD 09/28/05	380,002.44	110.1080	478,969.80	98,967.36	
13,000.0000	TECK RESOURCES LTD 9.750% 05/15/2014 DD 05/08/09	14,704.89	120.7450	15,696.85	991.96	
84,000.0000	TECK RESOURCES LTD 10.250% 05/15/2016 DD 05/08/09	96,955.33	117.5000	98,700.00	1,744.67	
190,000.0000	TECK RESOURCES LIMITED 4.750% 01/15/2022 DD 07/05/11	194,480.59	102.9630	195,629.70	1,149.11	
245,000.0000	TELEFONICA EMISIONES SAU 3.729% 04/27/2015 DD 04/26/10	245,102.22	98.4110	241,106.95	3,995.27	
700,000.0000	THERMO FISHER SCIENTIFIC INC 3.600% 08/15/2021 DD 08/16/11	709,237.32	101.9280	713,496.00	4,258.68	



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
415,000.0000	TIME WARNER INC 4.750% 03/29/2021 DD 04/01/11	445,014.26	107.3900	445,668.50	654.24
250,000.0000	TIME WARNER CABLE INC 8.250% 04/01/2019 DD 03/26/09	293,996.74	126.6190	316,547.50	22,550.76
310,000.0000	TIME WARNER CABLE INC 4.125% 02/15/2021 DD 11/15/10	299,258.47	100.4260	311,320.60	12,062.13
465,000.0000	TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10	551,490.46	113.5410	527,965.65	23,524.81-
250,000.0000	US BANK NA/CINCINNATI OH 4.950% 10/30/2014 DD 10/14/04	249,104.38	110.1970	275,492.50	26,388.12
305,000.0000	US BANCORP 3.150% 03/04/2015 DD 03/04/10	304,620.40	105.2370	320,972.85	16,352.45
6,760,000.0000	U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11	7,813,319.42	114.6090	7,747,568.40	65,751.02-
5,090,000.0000	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	5,200,138.41	112.8980	5,746,508.20	546,369.79
285,000.0000	U S TREASURY NOTES 2.000% 04/30/2016 DD 04/30/11	287,509.29	105.3520	300,253.20	12,743.91
8,240,000.0000	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	8,585,994.18	108.3130	8,924,991.20	338,997.02
2,620,000.0000	U S TREASURY NOTE 1.500% 06/30/2016 DD 06/30/11	2,598,283.48	102.8440	2,694,512.80	96,229.32



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>	
340,000.0000	U S TREASURY NOTE 1.500% 07/31/2016 DD 07/31/11	342,091.89	102.7810	349,455.40	7,363.51	
185,000.0000	U S TREASURY NOTE 1.000% 08/31/2016 DD 08/31/11	185,086.68	100.2270	185,419.95	333.27	
475,000.0000	USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06	347,049.26	75.3080	357,713.00	10,663.74	
320,000.0000	VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11	338,030.76	108.8770	348,406.40	10,375.64	
71,796.9100	WAMU MORTGAGE PASS THR AR9 1A7 VAR RT 09/25/2033 DD 08/01/03	71,977.02	94.6080	67,925.62	4,051.40-	
385,000.0000	WACHOVIA BANK NA 5.600% 03/15/2016 DD 03/09/06	416,347.47	109.9330	423,242.05	6,894.58	
270,000.0000	WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06	276,823.72	109.5000	295,650.00	18,826.28	
145,000.0000	WACHOVIA CORP VAR RT 10/15/2016 DD 10/23/06	136,154.65	92.9490	134,776.05	1,378.60-	
385,000.0000	WEATHERFORD INTERNATIONAL LTD/ 9.625% 03/01/2019 DD 01/08/09	451,179.22	134.2330	516,797.05	65,617.83	
500,000.0000	WEST VA ECONOMIC DEV AUTH EXCE 6.070% 07/01/2026 DD 01/28/04	500,000.00	116.7950	583,975.00	83,975.00	
320,000.0000	XEROX CORP 4.500% 05/15/2021 DD 05/18/11	323,850.70	103.4100	330,912.00	7,061.30	



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>	
500,000.0000	YALE UNIVERSITY 2.900% 10/15/2014 DD 11/10/09	499,341.92	106.5030	532,515.00	33,173.08	
520,000.0000	ZIMMER HOLDINGS INC 4.625% 11/30/2019 DD 11/17/09	533,518.32	108.5790	564,610.80	31,092.48	
8,950,000.0000	COMMIT TO PUR FNMA SF MTG 6.000% 10/01/2041 DD 10/01/11	9,877,164.06	110.4840	9,888,318.00	11,153.94	
TOTAL INVESTMENTS FIXED INCOME SECURITIES		106,931,079.89		111,896,146.37	4,965,066.48	
<u>INVESTMENTS PREFERRED SECURITIES</u>						
340,000.0000	PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08	284,981.97	102.2640	347,697.60	62,715.63	
TOTAL INVESTMENTS PREFERRED SECURITIES		284,981.97		347,697.60	62,715.63	
TOTAL INVESTMENT		119,625,766.18		124,653,548.29	5,027,782.11	



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SHARES/
PAR VALUE

SECURITY DESCRIPTION

COST

PRICE

MARKET
VALUE

UNREALIZED
GAIN/LOSS

* * * NO POSITIONS END OF PERIOD * * *



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INVESTMENTS CASH EQUIVALENTS</u>					
1,683,328.6300	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	1,683,328.63	1.0000	1,683,328.63	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		1,683,328.63		1,683,328.63	0.00
TOTAL INVESTMENT		1,683,328.63		1,683,328.63	0.00



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
<u>INVESTMENTS CASH EQUIVALENTS</u>					
200,298.9000	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	200,298.90	1.0000	200,298.90	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		200,298.90		200,298.90	0.00
<u>INVESTMENTS EQUITY</u>					
401.0000	AIRCASTLE LTD SHS	4,896.21	11.7700	4,719.77	176.44-
225.0000	ALTERRA CAPITAL HOLDINGS LTD	4,891.50	20.4100	4,592.25	299.25-
318.0000	AMDOCS LTD COM	9,450.96	27.4700	8,735.46	715.50-
273.0000	AMERICAN SAFETY INS HLDGS LTD COM	5,146.05	18.9600	5,176.08	30.03
1,522.0000	ARCH CAPITAL GROUP LTD SHS	38,215.98	33.6800	51,260.96	13,044.98
172.0000	ARGO GROUP INTERNATIONAL HOLDINGS LTD COM	4,886.52	27.5100	4,731.72	154.80-
286.0000	ASPEN INSURANCE HOLDINGS LIMITED SHS	7,107.10	24.0100	6,866.86	240.24-
1,400.0000	ASSURED GUARANTY LTD SHS	19,180.00	13.4900	18,886.00	294.00-
770.0000	AXIS CAPITAL HLDGS LTD SHS	23,669.80	28.6600	22,068.20	1,601.60-
448.0000	ENERGY XXI BERMUDA LIMITED USD SHS	14,112.00	26.8100	12,010.88	2,101.12-



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3,971.0000	ACCENTURE PLC IRELAND SHS CL A	171,521.26	53.5900	212,805.89	41,284.63
936.0000	BUNGE LIMITED COM	58,060.08	64.7100	60,568.56	2,508.48
248.0000	CENTRAL EUROPEAN MEDIA ENT-A	4,754.16	12.8600	3,189.28	1,564.88-
551.0000	CONSOLIDATED WATER CO LTD	5,052.67	8.1500	4,490.65	562.02-
610.0000	COOPER INDUSTRIES PLC	35,545.74	47.3800	28,901.80	6,643.94-
3,256.0000	COVIDIEN PLC	139,525.90	52.1800	169,898.08	30,372.18
696.0000	ENDURANCE SPECIALTY HLDGS LTD SHS	25,598.88	36.1600	25,167.36	431.52-
50.0000	ENSTAR GROUP LIMITED SHS	5,024.00	102.9600	5,148.00	124.00
2,546.0000	FRUIT OF THE LOOM INC CL A	21,603.27	8.4851	21,603.27	0.00
295.0000	FREESCALE SEMICONDUCTOR HOLDIN	4,992.43	11.5000	3,392.50	1,599.93-
182.0000	GLOBAL CROSSING LTD SHS NEW	6,497.40	28.4500	5,177.90	1,319.50-
306.0000	GENPACT LTD	5,003.10	16.5700	5,070.42	67.32
234.0000	GLOBAL INDEMNITY PLC	5,023.98	18.5000	4,329.00	694.98-
194.0000	GREENLIGHT CAPITAL RE LTD CL A	4,974.16	22.4300	4,351.42	622.74-
183.0000	HELEN OF TROY LTD NEW	5,927.37	30.0200	5,493.66	433.71-
709.0000	HERBALIFE LTD USD COM SHS	38,952.46	55.8000	39,562.20	609.74



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607.0000	INGERSOLL-RAND PUBLIC LIMITED COMPANY	23,119.42	33.5100	20,340.57	2,778.85-
3,844.0000	INVESCO LTD SHS	96,730.20	18.3000	70,345.20	26,385.00-
528.0000	MAIDEN HOLDINGS LTD SHS	4,899.84	8.5200	4,498.56	401.28-
2,454.0000	MARVELL TECHNOLOGY GROUP LTD SHS	50,037.06	13.1500	32,270.10	17,766.96-
371.0000	MONTPELIER RE HOLDINGS LTD CDT SHS	6,396.04	17.1800	6,373.78	22.26-
2,259.0000	NABORS INDUSTRIES LTD SHS	65,057.94	18.4400	41,655.96	23,401.98-
219.0000	NORDIC AMER TANKER SHIPPING	4,824.57	17.9500	3,931.05	893.52-
388.0000	ONEBEACON INSURANCE GROUP LTD CL A	4,904.32	13.9200	5,400.96	496.64
499.0000	ORIENT EXPRESS HOTELS LTD CL A SHS	5,014.95	7.8400	3,912.16	1,102.79-
73.0000	PARTNERRE HLDGS LTD BERMUDA COM	4,912.17	56.9900	4,160.27	751.90-
152.0000	PLATINUM UNDERWRITERS HLDGS LTD SHS	4,892.88	31.5000	4,788.00	104.88-
71.0000	RENAISSANCE RE HOLDINGS LTD	4,891.19	65.5700	4,655.47	235.72-
1,020.0000	SEAGATE TECHNOLOGY	14,994.00	11.5800	11,811.60	3,182.40-



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301.0000	SEACUBE CONTAINER LEASING LTD	5,068.84	13.2900	4,000.29	1,068.55-
880.0000	SIGNET JEWELERS LIMITED SHS	28,248.00	38.9400	34,267.20	6,019.20
1,351.0000	UTI WORLDWIDE INC SHS	20,886.46	13.5450	18,299.30	2,587.16-
459.0000	VALIDUS HOLDINGS LTD COM SHS	13,774.59	25.8200	11,851.38	1,923.21-
2,824.0000	VANTAGE DRILLING COMPANY ORD SHS	5,224.40	1.5300	4,320.72	903.68-
1,009.0000	WARNER CHILCOTT PLC CLASS A	23,620.69	17.0600	17,213.54	6,407.15-
217.0000	GOLAR LNG LIMITED SHS	6,989.57	32.9900	7,158.83	169.26
12.0000	WHITE MOUNTAINS INS GRP INC	4,836.12	400.0000	4,800.00	36.12-
531.0000	XYRATEX LTD COM	5,219.73	8.5800	4,555.98	663.75-
1,841.0000	XL GROUP PLC	39,010.79	20.8100	38,311.21	699.58-
2,200.0000	ACE LIMITED SHS	126,521.59	64.5800	142,076.00	15,554.41
609.0000	ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG	27,021.33	51.9000	31,607.10	4,585.77
3,267.0000	WEATHERFORD INTERNATIONL LTD REG	46,993.18	17.1300	55,963.71	8,970.53
472.0000	GARMIN LTD	14,820.80	33.5300	15,826.16	1,005.36
3,316.0000	TYCO INTERNATIONAL LTD SHS	131,471.93	41.5800	137,879.28	6,407.35



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602.0000	FLAGSTONE REINSURANCE HLDG SA	4,918.34	7.1000	4,274.20	644.14-
761.0000	CNH GLOBAL NV SHS NEW	18,949.05	33.1200	25,204.32	6,255.27
96.0000	CORE LABORATORIES N V	10,144.32	111.5800	10,711.68	567.36
1,863.0000	LYONDELLBASELL INDU-CL A-W/I	70,230.44	34.6500	64,552.95	5,677.49-
479.0000	NIELSEN HOLDINGS N.V.	14,360.42	29.6600	14,207.14	153.28-
1,390.0000	QIAGEN N V	26,309.50	15.4400	21,461.60	4,847.90-
1,119.0000	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR	18,989.43	16.7100	18,698.49	290.94-
192.0000	COPA HOLDINGS S A CL A	12,524.16	69.1200	13,271.04	746.88
1,026.0000	ULTRAPETROL BAHAMAS LIMITED SHS	5,365.98	3.3400	3,426.84	1,939.14-
1,683.0000	EXCEL MARITIME CARRIERS LTD FONDSANTEILEN WIEN SHS	5,065.83	2.0100	3,382.83	1,683.00-
732.0000	ROYAL CARIBBEAN CRUISES LTD	19,222.32	25.9600	19,002.72	219.60-
1,138.0000	AVAGO TECHNOLOGIES LTD SHS	40,433.14	33.1100	37,679.18	2,753.96-
1,336.0000	DHT HOLDINGS INC	5,130.24	2.9800	3,981.28	1,148.96-
2,173.0000	EAGLE BULK SHIPPING INC SHS	5,019.63	1.9400	4,215.62	804.01-
159.0000	TEEKAY CORPORATION COM	4,824.06	27.1700	4,320.03	504.03-



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544.0000	TEEKAY TANKERS LTD CLASS A	5,015.68	6.5000	3,536.00	1,479.68-
190.0000	AAR CORP	4,913.40	23.5900	4,482.10	431.30-
656.0000	ACCO BRANDS CORP	4,841.28	6.8200	4,473.92	367.36-
316.0000	ABM INDUSTRIES INC	7,223.76	20.4400	6,459.04	764.72-
3,085.0000	AFLAC INC	141,771.48	37.7200	116,366.20	25,405.28-
474.0000	AGCO CORP	21,694.98	42.8400	20,306.16	1,388.82-
126.0000	AGL RESOURCES INC	4,998.42	41.4200	5,218.92	220.50
5,734.0000	AES CORP/THE	108,275.30	10.8600	62,271.24	46,004.06-
657.0000	AK STEEL HOLDING CORP	9,349.11	8.9900	5,906.43	3,442.68-
299.0000	AMAG PHARMACEUTICALS INC	5,142.80	14.1200	4,221.88	920.92-
323.0000	AMC NETWORKS INC	12,212.79	37.0000	11,951.00	261.79-
443.0000	AOL INC	12,341.98	15.5800	6,901.94	5,440.04-
35,236.0000	AT&T INC	1,131,209.43	28.4800	1,003,521.28	127,688.15-
264.0000	ATMI INC	5,047.68	17.1300	4,522.32	525.36-
322.0000	ATP OIL & GAS CORP/UNITED STAT	4,726.96	13.4700	4,337.34	389.62-
477.0000	AARON'S INC	12,883.77	26.6400	12,707.28	176.49-
9,248.0000	ABBOTT LABORATORIES	454,077.44	52.5100	485,612.48	31,535.04



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387.0000	ABERCROMBIE & FITCH CO	29,286.96	63.6100	24,617.07	4,669.89-
496.0000	ABINGTON BANCORP INC	4,955.04	8.7500	4,340.00	615.04-
71.0000	ABOVENET INC	4,949.41	61.4800	4,365.08	584.33-
1,520.0000	ABRAXAS PETROLEUM CORP	4,924.80	3.6900	5,508.80	684.00
255.0000	ACACIA RESEARCH - ACACIA TECHN	8,634.30	43.7000	11,143.50	2,509.20
244.0000	ACADIA REALTY TRUST	4,926.36	21.0800	5,143.52	217.16
239.0000	ACCRETIVE HEALTH INC	5,879.40	26.8400	6,414.76	535.36
657.0000	ACCURAY INC	5,045.76	4.9400	3,245.58	1,800.18-
164.0000	ACI WORLDWIDE INC	5,180.76	29.9100	4,905.24	275.52-
319.0000	ACME PACKET INC	20,789.23	47.0900	15,021.71	5,767.52-
235.0000	ACORDA THERAPEUTICS INC	7,712.70	26.0500	6,121.75	1,590.95-
409.0000	ACTUANT CORP	10,548.11	20.0800	8,212.72	2,335.39-
258.0000	ACUITY BRANDS INC	14,107.44	46.0400	11,878.32	2,229.12-
1,834.0000	ACXIOM CORP	23,468.06	10.9700	20,118.98	3,349.08-
3,420.0000	ADOBE SYSTEMS INC	130,282.50	25.2400	86,320.80	43,961.70-
343.0000	ADTRAN INC	13,095.74	31.0600	10,653.58	2,442.16-
798.0000	ADVANCE AMERICA CASH ADVANCE C	5,354.58	8.3600	6,671.28	1,316.70



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374.0000	ADVANCE AUTO PARTS INC	21,692.00	60.7200	22,709.28	1,017.28
827.0000	ADVANCED ANALOGIC TECHNOLOGIES	5,011.62	6.0100	4,970.27	41.35-
1,052.0000	AEROPOSTALE INC	18,857.43	11.1800	11,761.36	7,096.07-
5,052.0000	ADVANCED MICRO DEVICES INC	31,905.40	6.8300	34,505.16	2,599.76
368.0000	ADVANCED ENERGY INDUSTRIES INC	5,100.48	10.0000	3,680.00	1,420.48-
2,259.0000	AETNA INC	88,610.40	40.0300	90,427.77	1,817.37
651.0000	AFFYMETRIX INC	4,862.97	5.6000	3,645.60	1,217.37-
2,378.0000	AGILENT TECHNOLOGIES INC	74,720.87	36.8700	87,676.86	12,955.99
195.0000	AIR LEASE CORP	4,655.27	22.8100	4,447.95	207.32-
71.0000	AIR METHODS CORP	5,201.46	66.5500	4,725.05	476.41-
1,385.0000	AIR PRODUCTS & CHEMICALS INC	93,543.92	81.8700	113,389.95	19,846.03
770.0000	AIR TRANSPORT SERVICES GROUP I	4,858.70	5.3900	4,150.30	708.40-
378.0000	AIRGAS INC	19,216.05	64.8800	24,524.64	5,308.59
1,219.0000	AKAMAI TECHNOLOGIES INC	41,866.19	21.9400	26,744.86	15,121.33-
214.0000	ALASKA AIR GROUP INC	14,338.00	57.7300	12,354.22	1,983.78-
197.0000	ALBANY INTERNATIONAL CORP	4,873.78	21.7400	4,282.78	591.00-
268.0000	ALBEMARLE CORP	17,728.20	50.7100	13,590.28	4,137.92-



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6,380.0000	ALCOA INC	184,797.41	12.8000	81,664.00	103,133.41-
571.0000	ALEXANDER & BALDWIN INC	18,705.96	42.4300	24,227.53	5,521.57
547.0000	ALERE INC	19,166.88	24.9700	13,658.59	5,508.29-
357.0000	ALEXANDRIA REAL ESTATE EQUITIE	25,139.94	72.8100	25,993.17	853.23
1,094.0000	ALEXION PHARMACEUTICALS INC	47,591.00	57.9450	63,391.83	15,800.83
365.0000	ALIGN TECHNOLOGY INC	8,066.50	19.1000	6,971.50	1,095.00-
568.0000	ALKERMES INC	9,837.76	17.3400	9,849.12	11.36
159.0000	ALLEGHANY CORP	46,455.64	298.9600	47,534.64	1,079.00
632.0000	ALLEGHENY TECHNOLOGIES INC	38,428.54	50.1200	31,675.84	6,752.70-
113.0000	ALLEGIAN T RAVEL CO	5,274.84	46.9500	5,305.35	30.51
2,091.0000	ALLERGAN INC/UNITED STATES	118,707.22	81.8100	171,064.71	52,357.49
347.0000	ALLIANCE DATA SYSTEMS CORP	24,546.78	93.4100	32,413.27	7,866.49
125.0000	ALLIANT ENERGY CORP	4,978.75	40.5700	5,071.25	92.50
531.0000	ALLIED NEVADA GOLD CORP	17,687.61	41.5300	22,052.43	4,364.82
1,132.0000	ALLSCRIPTS HEALTHCARE SOLUTION	21,179.72	17.9550	20,325.06	854.66-
3,495.0000	ALLSTATE CORP/THE	219,036.54	26.2300	91,673.85	127,362.69-
551.0000	ALNYLAM PHARMACEUTICALS INC	4,953.49	6.9800	3,845.98	1,107.51-



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167.0000	ALPHA NATURAL RESOURCES INC	12,930.28	33.0700	5,522.69	7,407.59-
1,769.0000	ALTERA CORP	43,688.22	36.3900	64,373.91	20,685.69
214.0000	ALTRA HOLDINGS INC	5,020.44	15.5200	3,321.28	1,699.16-
12,456.0000	ALTRIA GROUP INC	224,466.25	27.1900	338,678.64	114,212.39
2,163.0000	AMAZON.COM INC	109,343.35	215.2300	465,542.49	356,199.14
145.0000	AMCOL INTERNATIONAL CORP	5,189.55	29.1000	4,219.50	970.05-
194.0000	AMEDISYS INC	4,906.26	16.9700	3,292.18	1,614.08-
53.0000	AMERCO INC	5,074.22	73.3100	3,885.43	1,188.79-
651.0000	AMEREN CORP	18,761.82	30.2600	19,699.26	937.44
363.0000	AMERESCO INC	5,092.89	11.1400	4,043.82	1,049.07-
227.0000	AMERICAN ASSETS TRUST INC	5,077.99	20.1200	4,567.24	510.75-
464.0000	AMERICAN AXLE & MANUFACTURING	5,076.16	9.3500	4,338.40	737.76-
405.0000	AMERICAN CAMPUS COMMUNITIES IN	14,021.10	39.0100	15,799.05	1,777.95
767.0000	AMERICAN CAPITAL AGENCY CORP	22,043.58	28.5100	21,867.17	176.41-
3,488.0000	AMERICAN CAPITAL LTD	31,915.20	8.7100	30,380.48	1,534.72-
2,731.0000	AMERICAN ELECTRIC POWER CO INC	100,537.67	38.6300	105,498.53	4,960.86
401.0000	AMERICAN EQUITY INVESTMENT LIF	4,944.33	10.1000	4,050.10	894.23-



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5,988.0000	AMERICAN EXPRESS CO	330,389.09	49.7100	297,663.48	32,725.61-
144.0000	AMERICAN FINANCIAL GROUP INC/O	4,982.40	33.2800	4,792.32	190.08-
241.0000	AMERICAN GREETINGS CORP	5,714.11	21.2200	5,114.02	600.09-
120.0000	AMERICAN PUBLIC EDUCATION INC	5,114.40	41.2200	4,946.40	168.00-
715.0000	AMERICAN REPROGRAPHICS CO	4,854.85	3.9100	2,795.65	2,059.20-
2,360.0000	AMERICAN TOWER CORP	104,800.29	53.8600	127,109.60	22,309.31
619.0000	AMERICAN SUPERCONDUCTOR CORP	5,026.28	6.8700	4,252.53	773.75-
1,135.0000	AMERICAN WATER WORKS CO INC	28,976.55	29.7800	33,800.30	4,823.75
224.0000	AMERISTAR CASINOS INC	5,080.32	18.6700	4,182.08	898.24-
1,536.0000	AMERISOURCEBERGEN CORP	33,766.32	39.5800	60,794.88	27,028.56
261.0000	AMERIGROUP CORP	16,795.35	49.4700	12,911.67	3,883.68-
1,932.0000	AMERIPRISE FINANCIAL INC	92,453.70	45.7000	88,292.40	4,161.30-
572.0000	AMERIS BANCORP	5,119.40	9.2000	5,262.40	143.00
957.0000	AMETEK INC	40,701.21	39.0800	37,399.56	3,301.65-
5,969.0000	AMGEN INC	332,518.14	55.4050	330,712.45	1,805.69-
858.0000	AMKOR TECHNOLOGY INC	5,130.84	4.3500	3,732.30	1,398.54-
216.0000	AMPCO-PITTSBURGH CORP	5,022.00	21.3300	4,607.28	414.72-



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1,442.0000	AMPHENOL CORP	47,139.55	46.9800	67,745.16	20,605.61
194.0000	AMSURG CORP	4,974.16	22.6300	4,390.22	583.94-
226.0000	AMTRUST FINANCIAL SERVICES INC	4,985.56	24.1900	5,466.94	481.38
3,095.0000	ANADARKO PETROLEUM CORP	137,470.82	73.7500	228,256.25	90,785.43
1,426.0000	ANALOG DEVICES INC	53,599.85	33.0200	47,086.52	6,513.33-
130.0000	ANCESTRY.COM INC	5,190.90	35.6700	4,637.10	553.80-
125.0000	ANDERSONS INC/THE	4,978.75	40.2100	5,026.25	47.50
173.0000	ANIXTER INTERNATIONAL INC	10,578.95	59.0100	10,208.73	370.22-
310.0000	ANN INC	8,072.40	23.5700	7,306.70	765.70-
6,272.0000	ANNALY CAPITAL MANAGEMENT INC	112,986.97	18.1300	113,711.36	724.39
547.0000	ANSYS INC	29,023.82	53.9800	29,527.06	503.24
674.0000	ANWORTH MORTGAGE ASSET CORP	5,021.30	7.1900	4,846.06	175.24-
2,135.0000	AON CORP	83,269.11	46.7300	99,768.55	16,499.44
1,031.0000	A123 SYSTEMS INC	5,103.45	4.7800	4,928.18	175.27-
2,439.0000	APACHE CORP	185,141.07	103.0700	251,387.73	66,246.66
759.0000	APARTMENT INVESTMENT & MANAGEM	18,982.59	26.5700	20,166.63	1,184.04
904.0000	APOLLO GROUP INC	47,846.17	46.8250	42,329.80	5,516.37-



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1,166.0000	APOLLO INVESTMENT CORP	11,333.52	9.0900	10,598.94	734.58-
307.0000	APOLLO COMMERCIAL REAL ESTATE	5,059.36	15.0300	4,614.21	445.15-
5,312.0000	APPLE INC	445,548.94	384.8300	2,044,216.96	1,598,668.02
146.0000	APPLIED INDUSTRIAL TECHNOLOGIE	4,991.74	30.6200	4,470.52	521.22-
604.0000	APPLIED MICRO CIRCUITS CORP	5,176.28	5.6900	3,436.76	1,739.52-
8,688.0000	APPLIED MATERIALS INC	151,997.80	11.3200	98,348.16	53,649.64-
98.0000	APTARGROUP INC	4,960.76	50.4800	4,947.04	13.72-
823.0000	AQUA AMERICA INC	17,645.12	22.0800	18,171.84	526.72
162.0000	ARBITRON INC	6,206.22	37.5500	6,083.10	123.12-
3,796.0000	ARCHER-DANIELS-MIDLAND CO	118,482.65	28.4800	108,110.08	10,372.57-
1,015.0000	ARES CAPITAL CORP	14,849.45	15.2000	15,428.00	578.55
786.0000	ARIAD PHARMACEUTICALS INC	8,363.04	9.8300	7,726.38	636.66-
575.0000	ARIBA INC	19,049.75	27.1300	15,599.75	3,450.00-
224.0000	ARKANSAS BEST CORP	5,134.08	20.6500	4,625.60	508.48-
672.0000	ARMOUR RESIDENTIAL REIT INC	4,900.02	7.4900	5,033.28	133.26
113.0000	ARMSTRONG WORLD INDUSTRIES INC	4,973.13	40.2700	4,550.51	422.62-
779.0000	ARQUE INC	5,032.34	4.3600	3,396.44	1,635.90-



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737.0000	ARRIS GROUP INC	8,077.52	10.9200	8,048.04	29.48-
789.0000	ARROW ELECTRONICS INC	26,447.28	31.2000	24,616.80	1,830.48-
209.0000	ARROW FINANCIAL CORP	5,059.89	23.7100	4,955.39	104.50-
151.0000	ARTHROCARE CORP	5,043.40	32.4200	4,895.42	147.98-
433.0000	ARTIO GLOBAL INVESTORS INC	4,966.51	9.0900	3,935.97	1,030.54-
508.0000	ARUBA NETWORKS INC	13,568.68	21.3300	10,835.64	2,733.04-
294.0000	ASBURY AUTOMOTIVE GROUP INC	5,092.08	18.8100	5,530.14	438.06
374.0000	ASCENA RETAIL GROUP INC	12,428.02	28.4200	10,629.08	1,798.94-
582.0000	ASHLAND INC	32,050.74	53.0100	30,851.82	1,198.92-
504.0000	ASPEN TECHNOLOGY INC	7,791.84	16.7900	8,462.16	670.32
727.0000	ASSURANT INC	31,563.17	35.1700	25,568.59	5,994.58-
518.0000	ASTORIA FINANCIAL CORP	6,651.12	10.2100	5,288.78	1,362.34-
208.0000	ATHENAHEALTH INC	8,540.48	57.9900	12,061.92	3,521.44
316.0000	ATLANTIC POWER CORP	4,848.36	15.4800	4,891.68	43.32
345.0000	ATLAS MERGER INC CONTRA	0.00	0.0000	0.00	0.00
157.0000	ATLAS AIR WORLDWIDE HOLDINGS I	9,003.95	49.0800	7,705.56	1,298.39-
2,723.0000	ATMEL CORP	34,455.01	9.1100	24,806.53	9,648.48-



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538.0000	ATMOS ENERGY CORP	17,382.78	33.5400	18,044.52	661.74
119.0000	ATWOOD OCEANICS INC	4,982.53	42.0900	5,008.71	26.18
684.0000	AUDIOVOX CORP	5,034.24	6.4100	4,384.44	649.80-
1,852.0000	AUTODESK INC	64,004.20	28.2000	52,226.40	11,777.80-
2,946.0000	AUTOMATIC DATA PROCESSING INC	126,820.05	50.0300	147,388.38	20,568.33
668.0000	AUTONATION INC	14,152.38	40.3800	26,973.84	12,821.46
232.0000	AUTOZONE INC	23,957.69	307.0000	71,224.00	47,266.31
254.0000	AUXILIUM PHARMACEUTICALS INC	4,859.02	17.0100	4,320.54	538.48-
1,493.0000	AVANIR PHARMACEUTICALS INC	5,188.18	2.8400	4,240.12	948.06-
280.0000	AVALONBAY COMMUNITIES INC	35,954.05	136.3800	38,186.40	2,232.35
326.0000	AVATAR HOLDINGS INC	4,951.94	10.2200	3,331.72	1,620.22-
273.0000	AVEO PHARMACEUTICALS INC	5,339.88	16.9800	4,635.54	704.34-
625.0000	AVIS BUDGET GROUP INC	9,881.25	13.1500	8,218.75	1,662.50-
2,818.0000	AVON PRODUCTS INC	88,948.26	22.5600	63,574.08	25,374.18-
3,049.0000	AXCELIS TECHNOLOGIES INC	5,366.24	1.3600	4,146.64	1,219.60-
5,308.0000	BB&T CORP	234,530.79	22.2900	118,315.32	116,215.47-
245.0000	B&G FOODS INC	5,086.20	18.2100	4,461.45	624.75-



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628.0000	BGC PARTNERS INC	4,722.56	6.5700	4,125.96	596.60-
106.0000	BJ'S WHOLESALE CLUB INC	5,076.34	50.8200	5,386.92	310.58
664.0000	BOK FINANCIAL CORP	34,733.84	49.2000	32,668.80	2,065.04-
101.0000	BRE PROPERTIES INC	4,861.13	50.2600	5,076.26	215.13
342.0000	BOFI HOLDING INC	5,065.02	14.1800	4,849.56	215.46-
1,456.0000	BMC SOFTWARE INC	40,112.51	40.6100	59,128.16	19,015.65
928.0000	BABCOCK & WILCOX CO/THE	23,993.53	23.0300	21,371.84	2,621.69-
2,587.0000	BAKER HUGHES INC	177,191.66	61.1100	158,091.57	19,100.09-
1,765.0000	BALL CORP	35,948.37	35.9200	63,398.80	27,450.43
132.0000	BANCFIRST CORP	5,043.72	35.7200	4,715.04	328.68-
1,806.0000	BANCORPSOUTH INC	38,431.68	11.2900	20,389.74	18,041.94-
60,292.0000	BANK OF AMERICA CORP	3,247,013.60	8.1700	492,585.64	2,754,427.96-
324.0000	BANK OF HAWAII CORP	14,878.08	41.5700	13,468.68	1,409.40-
465.0000	BANK OF MONTREAL	72,439.12	62.4200	29,025.30	43,413.82-
1,382.0000	BANK MUTUAL CORP	4,906.10	3.1800	4,394.76	511.34-
200.0000	BANK OF THE OZARKS INC	5,020.00	22.7200	4,544.00	476.00-
8,226.0000	BANK OF NEW YORK MELLON CORP/T	318,231.53	20.6700	170,031.42	148,200.11-



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594.0000	BANKFINANCIAL CORP	4,835.16	7.7300	4,591.62	243.54-
200.0000	BANKUNITED INC	5,336.52	23.4500	4,590.00	646.52-
280.0000	BANNER CORP COM	4,729.54	15.4600	4,328.80	400.74-
769.0000	CR BARD INC	57,748.45	95.2600	73,254.94	15,506.49
271.0000	BARNES & NOBLE INC	4,680.17	13.3400	3,615.14	1,065.03-
209.0000	BARNES GROUP INC	4,903.14	23.0200	4,811.18	91.96-
113.0000	BILL BARRETT CORP	5,077.09	47.9500	5,418.35	341.26
181.0000	BASIC ENERGY SERVICES INC	5,069.81	21.8600	3,956.66	1,113.15-
3,748.0000	BAXTER INTERNATIONAL INC	169,692.57	55.9800	209,813.04	40,120.47
978.0000	BE AEROSPACE INC	29,682.30	34.8300	34,063.74	4,381.44
274.0000	BEACON ROOFING SUPPLY INC	6,088.28	18.5600	5,085.44	1,002.84-
1,458.0000	BEAZER HOMES USA INC	4,855.14	2.1100	3,076.38	1,778.76-
1,638.0000	BECTON DICKINSON AND CO	115,575.58	81.3800	133,300.44	17,724.86
1,805.0000	BED BATH & BEYOND INC	69,763.97	56.8600	102,632.30	32,868.33
282.0000	BELDEN INC	9,145.26	30.5100	8,603.82	541.44-
679.0000	BELO CORP	4,929.54	5.4500	3,700.55	1,228.99-
1,360.0000	BEMIS CO INC	44,977.78	31.0600	42,241.60	2,736.18-



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323.0000	BENCHMARK ELECTRONICS INC	5,025.88	13.5500	4,376.65	649.23-
614.0000	BENEFICIAL MUTUAL BANCORP INC	5,004.10	7.8400	4,813.76	190.34-
782.0000	WR BERKLEY CORP	21,364.24	30.8900	24,155.98	2,791.74
9,337.0000	BERKSHIRE HATHAWAY INC	761,301.94	73.0000	681,601.00	79,700.94-
233.0000	BERKSHIRE HILLS BANCORP INC	5,063.09	21.5400	5,018.82	44.27-
307.0000	BERRY PETROLEUM CO	15,356.14	49.0300	15,052.21	303.93-
2,283.0000	BEST BUY CO INC	113,414.78	25.5900	58,421.97	54,992.81-
517.0000	BIG LOTS INC	10,407.37	33.9000	17,526.30	7,118.93
43.0000	BIO-RAD LABORATORIES INC	5,056.80	100.3400	4,314.62	742.18-
1,231.0000	BIOMARIN PHARMACEUTICAL INC	30,159.50	29.5850	36,419.14	6,259.64
1,612.0000	BIOGEN IDEC INC	84,214.26	94.2000	151,850.40	67,636.14
781.0000	BIOMED REALTY TRUST INC	14,643.75	18.2900	14,284.49	359.26-
11,829.1200	BIOLASE TECHNOLOGY INC	42,817.90	3.3600	39,745.84	3,072.06-
105.0000	BJ'S RESTAURANTS INC	5,155.50	46.1700	4,847.85	307.65-
166.0000	BLACK BOX CORP	4,921.90	24.7200	4,103.52	818.38-
209.0000	BLACKBOARD INC	9,185.55	42.2300	8,826.07	359.48-
166.0000	BLACK HILLS CORP	4,968.38	30.6000	5,079.60	111.22



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188.0000	BLACKBAUD INC	4,998.92	25.0400	4,707.52	291.40-
59.0000	BLACKROCK INC	11,122.09	164.7500	9,720.25	1,401.84-
556.0000	BLACKROCK KELSO CAPITAL CORP	4,981.76	8.7700	4,876.12	105.64-
2,680.0000	H&R BLOCK INC	49,247.96	15.1200	40,521.60	8,726.36-
294.0000	BLOUNT INTERNATIONAL INC	4,965.66	15.7200	4,621.68	343.98-
259.0000	BLUE COAT SYSTEMS INC	5,560.73	14.6800	3,802.12	1,758.61-
4,393.0000	BOEING CO/THE	349,838.75	66.8600	293,715.98	56,122.77-
699.0000	BOISE INC	4,955.91	6.2100	4,340.79	615.12-
652.0000	BORGWARNER INC	49,126.40	71.3900	46,546.28	2,580.12-
58.0000	BOSTON BEER CO INC	5,150.40	81.0700	4,702.06	448.34-
772.0000	BOSTON PRIVATE FINANCIAL HOLDI	4,701.48	6.2400	4,817.28	115.80
904.0000	BOSTON PROPERTIES INC	92,726.17	104.2900	94,278.16	1,551.99
9,093.0000	BOSTON SCIENTIFIC CORP	144,699.00	6.7800	61,650.54	83,048.46-
216.0000	BOTTOMLINE TECHNOLOGIES INC	5,080.32	22.9700	4,961.52	118.80-
610.0000	BOYD GAMING CORP	5,032.50	6.2500	3,812.50	1,220.00-
158.0000	BRADY CORP	4,981.74	27.5000	4,345.00	636.74-
1,441.0000	BRANDYWINE REALTY TRUST	15,346.65	9.9400	14,323.54	1,023.11-



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214.0000	BRIDGEPOINT EDUCATION INC	5,071.80	22.0800	4,725.12	346.68-
301.0000	BRIGGS & STRATTON CORP	5,767.16	16.1500	4,861.15	906.01-
697.0000	BRIGHAM EXPLORATION CO	18,749.30	29.1000	20,282.70	1,533.40
711.0000	BRINKER INTERNATIONAL INC	14,994.99	22.5800	16,054.38	1,059.39
256.0000	BRINK'S CO/THE	7,188.48	25.7000	6,579.20	609.28-
10,151.0000	BRISTOL-MYERS SQUIBB CO	260,026.50	29.7500	301,992.25	41,965.75
108.0000	BRISTOW GROUP INC	4,949.64	43.9800	4,749.84	199.80-
3,278.0000	BROADCOM CORP	101,531.80	35.6500	116,860.70	15,328.90
141.0000	BROADSOFT INC	5,094.33	30.2500	4,265.25	829.08-
685.0000	BROADRIDGE FINANCIAL SOLUTIONS	14,727.50	20.8200	14,261.70	465.80-
2,885.0000	BROCADE COMMUNICATIONS SYSTEMS	15,521.30	3.8700	11,164.95	4,356.35-
723.0000	BROOKDALE SENIOR LIVING INC	15,197.46	16.1100	11,647.53	3,549.93-
548.0000	BROOKLINE BANCORP INC	5,025.16	8.4200	4,614.16	411.00-
486.0000	BROOKS AUTOMATION INC	4,996.08	9.4700	4,602.42	393.66-
693.0000	BROWN & BROWN INC	17,456.67	21.0100	14,559.93	2,896.74-
480.0000	BROWN-FORMAN CORP	28,819.08	71.7500	34,440.00	5,620.92
488.0000	BROWN SHOE CO INC	5,016.64	8.2300	4,016.24	1,000.40-



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267.0000	BRUKER CORP	4,966.20	14.2300	3,799.41	1,166.79-
50.0000	BRUNOS INC NEW	500.00	10.0000	500.00	0.00
530.0000	BRUNSWICK CORP/DE	10,080.60	15.8900	8,421.70	1,658.90-
248.0000	BRYN MAWR BANK CORP	4,915.36	19.0100	4,714.48	200.88-
238.0000	BUCKEYE TECHNOLOGIES INC	6,059.48	27.1900	6,471.22	411.74
121.0000	BUCKLE INC/THE	5,028.76	39.4000	4,767.40	261.36-
83.0000	BUFFALO WILD WINGS INC	5,272.99	61.6300	5,115.29	157.70-
883.0000	CBL & ASSOCIATES PROPERTIES IN	15,558.46	14.7100	12,988.93	2,569.53-
3,412.0000	CBS CORP	96,442.79	25.0500	85,470.60	10,972.19-
1,739.0000	CB RICHARD ELLIS GROUP INC	43,975.75	15.1600	26,363.24	17,612.51-
314.0000	CBOE HOLDINGS INC	7,570.54	25.2500	7,928.50	357.96
403.0000	CF INDUSTRIES HOLDINGS INC	55,004.01	182.7500	73,648.25	18,644.24
902.0000	CH ROBINSON WORLDWIDE INC	46,547.09	70.5000	63,591.00	17,043.91
1,941.0000	CIGNA CORP	75,177.52	46.7400	90,722.34	15,544.82
384.0000	CIT GROUP INC	14,979.84	34.5700	13,274.88	1,704.96-
427.0000	CME GROUP INC	219,318.21	267.1200	114,060.24	105,257.97-
1,589.0000	CMS ENERGY CORP	30,429.35	19.7000	31,303.30	873.95



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556.0000	CNA FINANCIAL CORP	15,050.92	24.4100	13,571.96	1,478.96-
1,320.0000	CNO FINANCIAL GROUP INC	9,570.00	6.4300	8,487.60	1,082.40-
278.0000	CSG SYSTEMS INTERNATIONAL INC	5,017.90	13.3600	3,714.08	1,303.82-
6,936.0000	CSX CORP	74,816.55	21.9400	152,175.84	77,359.29
554.0000	CVB FINANCIAL CORP	4,875.20	8.7300	4,836.42	38.78-
523.0000	CVR ENERGY INC	11,924.40	28.4700	14,889.81	2,965.41
8,068.0000	CVS CAREMARK CORP	268,381.78	35.9100	289,721.88	21,340.10
3,226.0000	CA INC	76,342.97	20.9900	67,713.74	8,629.23-
258.0000	CABELA'S INC	6,764.76	23.4500	6,050.10	714.66-
1,293.0000	CABLEVISION SYSTEMS CORP	32,332.59	18.0600	23,351.58	8,981.01-
391.0000	CABOT CORP	15,030.04	34.4300	13,462.13	1,567.91-
115.0000	CABOT MICROELECTRONICS CORP	5,092.20	39.7600	4,572.40	519.80-
622.0000	CABOT OIL & GAS CORP	38,228.12	75.8600	47,184.92	8,956.80
79.0000	CACI INTERNATIONAL INC	5,036.25	55.0600	4,349.74	686.51-
1,601.0000	CADENCE DESIGN SYSTEMS INC	16,346.21	9.2400	14,793.24	1,552.97-
489.0000	CADIZ INC	5,090.49	10.0600	4,919.34	171.15-
878.0000	CAL DIVE INTERNATIONAL INC	4,714.86	2.9100	2,554.98	2,159.88-



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365.0000	CALAMOS ASSET MANAGEMENT INC	4,938.45	11.7900	4,303.35	635.10-
290.0000	CALGON CARBON CORP	5,060.50	15.8200	4,587.80	472.70-
279.0000	CALIFORNIA WATER SERVICE GROUP	5,091.75	18.8800	5,267.52	175.77
242.0000	CALIX INC	5,006.98	14.7800	3,576.76	1,430.22-
781.0000	CALLAWAY GOLF CO	4,810.96	5.6200	4,389.22	421.74-
769.0000	CALLON PETROLEUM CO	4,967.74	5.7500	4,421.75	545.99-
2,685.0000	CALPINE CORP	35,021.73	14.7300	39,550.05	4,528.32
428.0000	CAMDEN PROPERTY TRUST	22,136.16	66.8200	28,598.96	6,462.80
1,582.0000	CAMERON INTERNATIONAL CORP	65,360.34	51.9600	82,200.72	16,840.38
237.0000	CAMPBELL SOUP CO	8,606.56	31.8700	7,553.19	1,053.37-
390.0000	CAMPUS CREST COMMUNITIES INC	5,031.00	11.8200	4,609.80	421.20-
401.0000	CAPELLA EDUCATION CO	17,969.69	31.9800	12,823.98	5,145.71-
991.0000	CAPLEASE INC	4,974.82	3.9900	3,954.09	1,020.73-
3,054.0000	CAPITAL ONE FINANCIAL CORP	230,909.71	46.0500	140,636.70	90,273.01-
997.0000	CAPITOL FEDERAL FINANCIAL INC	11,764.60	10.7300	10,697.81	1,066.79-
461.0000	CAPSTEAD MORTGAGE CORP	6,352.58	13.3100	6,135.91	216.67-
34.0000	CARBO CERAMICS INC	5,094.90	160.1500	5,445.10	350.20



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461.0000	CARDINAL FINANCIAL CORP	4,868.16	9.8200	4,527.02	341.14-
2,237.0000	CARDINAL HEALTH INC	106,073.02	42.5000	95,072.50	11,000.52-
227.0000	CARDTRONICS INC	4,955.41	24.7600	5,620.52	665.11
769.0000	CAREER EDUCATION CORP	15,049.33	16.9700	13,049.93	1,999.40-
1,175.0000	CAREFUSION CORP	31,067.62	25.6100	30,091.75	975.87-
104.0000	CARLISLE COS INC	4,933.76	39.2100	4,077.84	855.92-
1,700.0000	CARMAX INC	44,353.00	28.1100	47,787.00	3,434.00
2,569.0000	CARNIVAL CORP	120,968.56	33.0300	84,854.07	36,114.49-
262.0000	CARPENTER TECHNOLOGY CORP	13,956.74	50.4700	13,223.14	733.60-
232.0000	CARRIZO OIL & GAS INC	8,468.00	30.0200	6,964.64	1,503.36-
293.0000	CARTER'S INC	8,904.27	30.9300	9,062.49	158.22
569.0000	CASCADE BANCORP COM NEW	4,251.80	10.0000	5,690.00	1,438.20
928.0000	CASELLA WASTE SYSTEMS INC	5,085.44	5.7400	5,326.72	241.28
113.0000	CASEY'S GENERAL STORES INC	4,901.94	45.0000	5,085.00	183.06
175.0000	CASH AMERICA INTERNATIONAL INC	9,464.00	55.8800	9,779.00	315.00
304.0000	AM CASTLE & CO	4,930.88	12.1400	3,690.56	1,240.32-
254.0000	CATALYST HEALTH SOLUTIONS INC	13,449.30	53.7200	13,644.88	195.58



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3,923.0000	CATERPILLAR INC	244,926.62	91.0000	356,993.00	112,066.38
969.0000	CEDAR SHOPPING CENTERS INC	4,903.14	3.6800	3,565.92	1,337.22-
360.0000	CELADON GROUP INC	4,867.20	11.7200	4,219.20	648.00-
1,240.0000	CELANESE CORP	40,262.80	47.0100	58,292.40	18,029.60
2,924.0000	CELGENE CORP	159,962.99	59.4700	173,890.28	13,927.29
298.0000	CENTENE CORP	10,090.28	31.8900	9,503.22	587.06-
858.0000	CENTER FINANCIAL CORP	5,182.32	5.5200	4,736.16	446.16-
4,303.0000	CENTERPOINT ENERGY INC	61,752.30	20.0100	86,103.03	24,350.73
794.0000	CENTERSTATE BANKS INC	5,065.72	5.9600	4,732.24	333.48-
371.0000	CENTRAL PACIFIC FINANCIAL CO	4,889.59	12.1900	4,522.49	367.10-
146.0000	CENTRAL VERMONT PUBLIC SERVICE	5,218.04	34.8200	5,083.72	134.32-
343.0000	CENTURY ALUMINUM CO	4,880.89	12.1700	4,174.31	706.58-
368.0000	CEPHEID INC	11,879.04	36.2600	13,343.68	1,464.64
792.0000	CENVEO INC	4,783.68	4.4200	3,500.64	1,283.04-
3,739.0000	CENTURYLINK INC	172,108.42	36.1500	135,164.85	36,943.57-
408.0000	CEPHALON INC	29,117.16	80.6500	32,905.20	3,788.04
133.0000	CERADYNE INC	4,885.09	31.3600	4,170.88	714.21-



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740.0000	CERNER CORP	39,841.60	65.9600	48,810.40	8,968.80
168.0000	CEVA INC	4,976.16	26.6200	4,472.16	504.00-
428.0000	CHARLES RIVER LABORATORIES INT	15,104.12	33.1200	14,175.36	928.76-
1,257.0000	CHARMING SHOPPES INC	4,965.15	3.1700	3,984.69	980.46-
175.0000	CHART INDUSTRIES INC	8,734.25	47.2900	8,275.75	458.50-
345.0000	CHARTER COMMUNICATIONS INC	18,803.12	49.8800	17,208.60	1,594.52-
291.0000	CHECKPOINT SYSTEMS INC	5,040.12	15.2300	4,431.93	608.19-
166.0000	CHEESECAKE FACTORY INC/THE	5,132.72	27.4500	4,556.70	576.02-
272.0000	CHEMICAL FINANCIAL CORP	4,972.16	17.2900	4,702.88	269.28-
284.0000	CHEMTURA CORP	4,849.67	13.2400	3,760.16	1,089.51-
585.0000	CHENIERE ENERGY INC	4,709.25	7.7500	4,533.75	175.50-
4,057.0000	CHESAPEAKE ENERGY CORP	129,189.48	32.3900	131,406.23	2,216.75
11,190.0000	CHEVRON CORP	724,169.81	98.8400	1,106,019.60	381,849.79
595.0000	CHICAGO BRIDGE & IRON CO NV	20,741.70	35.7500	21,271.25	529.55
1,245.0000	CHICO'S FAS INC	14,989.80	13.9200	17,330.40	2,340.60
113.0000	CHILDRENS PLACE RETAIL STORES	4,993.47	42.9200	4,849.96	143.51-
126.0000	CHIPOTLE MEXICAN GRILL INC	32,950.26	313.3700	39,484.62	6,534.36



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398.0000	CHIQUITA BRANDS INTERNATIONAL	4,839.68	10.3100	4,103.38	736.30-
1,981.0000	CHUBB CORP	107,372.44	61.8900	122,604.09	15,231.65
204.0000	CHURCH & DWIGHT CO INC	8,233.44	43.5400	8,882.16	648.72
115.0000	CHURCHILL DOWNS INC	4,940.40	43.7800	5,034.70	94.30
969.0000	CIBER INC	5,058.18	3.2800	3,178.32	1,879.86-
691.0000	CIMAREX ENERGY CO	41,708.76	71.0900	49,123.19	7,414.43
1,640.0000	CINCINNATI BELL INC	5,100.40	3.3900	5,559.60	459.20
871.0000	CINCINNATI FINANCIAL CORP	29,850.84	27.9200	24,318.32	5,532.52-
553.0000	CINEMARK HOLDINGS INC	11,082.12	20.9500	11,585.35	503.23
124.0000	CIRCOR INTERNATIONAL INC	4,977.36	34.5100	4,279.24	698.12-
32,727.0000	CISCO SYSTEMS INC	763,272.19	15.6700	512,832.09	250,440.10-
395.0000	CIRRUS LOGIC INC	5,609.00	15.1800	5,996.10	387.10
753.0000	CINTAS CORP	26,575.77	31.9800	24,080.94	2,494.83-
17,291.0000	CITIGROUP INC	4,805,462.30	31.0500	536,885.55	4,268,576.75-
772.0000	CITIZENS INC/TX	5,187.84	6.7900	5,241.88	54.04
1,339.0000	CITRIX SYSTEMS INC	49,438.02	60.4300	80,915.77	31,477.75
156.0000	CITY HOLDING CO	4,907.76	30.3700	4,737.72	170.04-



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111.0000	CLARCOR INC	5,038.29	46.5400	5,165.94	127.65
280.0000	CLEAN HARBORS INC	13,902.00	53.8700	15,083.60	1,181.60
398.0000	CLEAN ENERGY FUELS CORP	4,994.90	13.1500	5,233.70	238.80
964.0000	CLIFFS NATURAL RESOURCES INC	43,767.98	82.8500	79,867.40	36,099.42
1,190.0000	CLOROX CO	75,801.81	69.7000	82,943.00	7,141.19
363.0000	CLOUD PEAK ENERGY INC	7,401.57	20.0000	7,260.00	141.57-
2,014.0000	COACH INC	68,810.33	56.2200	113,227.08	44,416.75
380.0000	COBALT INTERNATIONAL ENERGY IN	5,012.20	9.6700	3,674.60	1,337.60-
795.0000	COBIZ FINANCIAL INC	4,984.65	5.7100	4,539.45	445.20-
11,755.0000	COCA-COLA CO/THE	579,715.68	70.4500	828,139.75	248,424.07
3,591.0000	COCA-COLA ENTERPRISES INC	87,584.49	27.6200	99,183.42	11,598.93
533.0000	COEUR D'ALENE MINES CORP	12,472.20	28.5100	15,195.83	2,723.63
815.0000	COGDELL SPENCER INC	4,800.35	4.2700	3,480.05	1,320.30-
320.0000	COGENT COMMUNICATIONS GROUP IN	5,193.60	14.1800	4,537.60	656.00-
150.0000	COGNEX CORP	5,055.00	32.0000	4,800.00	255.00-
2,055.0000	COGNIZANT TECHNOLOGY SOLUTIONS	83,815.74	63.4500	130,389.75	46,574.01
157.0000	COHEN & STEERS INC	4,953.35	38.6800	6,072.76	1,119.41



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97.0000	COHERENT INC	5,028.48	44.2100	4,288.37	740.11-
409.0000	COHU INC	5,104.32	11.0900	4,535.81	568.51-
187.0000	COINSTAR INC	9,466.88	45.5900	8,525.33	941.55-
3,009.0000	COLGATE-PALMOLIVE CO	191,782.83	89.9700	270,719.73	78,936.90
367.0000	COLLECTIVE BRANDS INC	5,405.91	13.4900	4,950.83	455.08-
497.0000	COLONIAL PROPERTIES TRUST	9,845.57	21.0200	10,446.94	601.37
288.0000	COLUMBIA BANKING SYSTEM INC	4,789.44	16.3500	4,708.80	80.64-
16,410.0000	COMCAST CORP	401,932.32	21.5100	352,979.10	48,953.22-
1,778.0000	COMERICA INC	98,973.60	25.5900	45,499.02	53,474.58-
873.0000	COMMERCE BANCSHARES INC/MO	32,865.15	39.5700	34,544.61	1,679.46
363.0000	COMMERCIAL VEHICLE GROUP INC	4,838.79	7.1900	2,609.97	2,228.82-
622.0000	COMMONWEALTH REIT	15,214.12	20.5600	12,788.32	2,425.80-
219.0000	COMMUNITY BANK SYSTEM INC	5,315.13	25.0300	5,481.57	166.44
187.0000	COMMUNITY TRUST BANCORP INC	5,047.13	25.2500	4,721.75	325.38-
263.0000	COMMVAULT SYSTEMS INC	10,846.12	33.9100	8,918.33	1,927.79-
59.0000	COMPASS MINERALS INTERNATIONAL	4,912.34	75.6100	4,460.99	451.35-
470.0000	COMPLETE PRODUCTION SERVICES I	14,208.10	29.0600	13,658.20	549.90-



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237.0000	COMPUTER PROGRAMS & SYSTEMS IN	17,410.00	70.8200	16,784.34	625.66-
1,273.0000	COMPUTER SCIENCES CORP	62,166.83	30.6600	39,030.18	23,136.65-
2,821.0000	COMPUWARE CORP	22,168.55	8.4600	23,865.66	1,697.11
196.0000	COMSCORE INC	5,019.56	15.9500	3,126.20	1,893.36-
682.0000	COMSTOCK RESOURCES INC	15,194.96	20.3500	13,878.70	1,316.26-
2,260.0000	CONAGRA FOODS INC	55,380.85	24.4200	55,189.20	191.65-
330.0000	CON-WAY INC	12,130.80	25.5900	8,444.70	3,686.10-
808.0000	CONCHO RESOURCES INC/MIDLAND T	42,161.44	86.9500	70,255.60	28,094.16
266.0000	CONCUR TECHNOLOGIES INC	12,893.02	41.8200	11,124.12	1,768.90-
8,411.0000	CONOCOPHILLIPS	501,265.66	68.0700	572,536.77	71,271.11
1,642.0000	CONSOL ENERGY INC	66,983.67	45.6600	74,973.72	7,990.05
1,593.0000	CONSOLIDATED EDISON INC	75,714.59	56.2100	89,542.53	13,827.94
96.0000	CONSOLIDATED GRAPHICS INC	4,842.24	38.5800	3,703.68	1,138.56-
203.0000	CONSTANT CONTACT INC	4,949.14	19.1300	3,883.39	1,065.75-
1,818.0000	CONSTELLATION BRANDS INC	46,399.92	19.7700	35,941.86	10,458.06-
1,201.0000	CONSTELLATION ENERGY GROUP INC	71,322.70	38.4900	46,226.49	25,096.21-
82.0000	CONTINENTAL RESOURCES INC/OK	4,962.64	55.8900	4,582.98	379.66-



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1,136.0000	CONVERGYS CORP	14,972.48	10.6500	12,098.40	2,874.08-
276.0000	COOPER COS INC/THE	20,978.76	75.2700	20,774.52	204.24-
314.0000	COOPER TIRE & RUBBER CO	6,251.74	12.1300	3,808.82	2,442.92-
110.0000	COPART INC	4,946.70	43.0400	4,734.40	212.30-
1,200.0000	CORINTHIAN COLLEGES INC	4,980.00	2.2000	2,640.00	2,340.00-
455.0000	CORN PRODUCTS INTERNATIONAL IN	24,374.35	46.7600	21,275.80	3,098.55-
9,341.0000	CORNING INC	185,445.01	15.0300	140,395.23	45,049.78-
122.0000	CORPORATE EXECUTIVE BOARD CO/T	5,004.44	32.9200	4,016.24	988.20-
2,802.0000	COSTCO WHOLESALE CORP	140,300.06	78.5400	220,069.08	79,769.02
88.0000	COSTAR GROUP INC	4,916.56	51.1800	4,503.84	412.72-
465.0000	COURIER CORP	4,915.05	7.4100	3,445.65	1,469.40-
602.0000	COUSINS PROPERTIES INC	4,888.24	7.2200	4,346.44	541.80-
291.0000	COVANCE INC	15,001.05	49.5600	14,421.96	579.09-
429.0000	COVANTA HOLDING CORP	6,902.61	16.4200	7,044.18	141.57
882.0000	COVENTRY HEALTH CARE INC	35,802.27	32.8800	29,000.16	6,802.11-
1,359.0000	COWEN GROUP INC	5,177.79	3.4800	4,729.32	448.47-
106.0000	CRACKER BARREL OLD COUNTRY STO	5,152.66	42.3600	4,490.16	662.50-



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563.0000	CRAFT BREWERS ALLIANCE INC	4,979.23	5.9800	3,366.74	1,612.49-
104.0000	CRANE CO	4,877.60	42.2500	4,394.00	483.60-
747.0000	CRAWFORD & CO	5,221.53	7.1700	5,355.99	134.46
1,044.0000	CREE INC	61,430.12	32.4300	33,856.92	27,573.20-
509.0000	CROCS INC	12,633.38	27.3900	13,941.51	1,308.13
1,821.0000	CROWN CASTLE INTERNATIONAL COR	69,889.98	43.4300	79,086.03	9,196.05
928.0000	CROWN HOLDINGS INC	33,170.56	35.4700	32,916.16	254.40-
357.0000	CUBIST PHARMACEUTICALS INC	12,752.04	34.6900	12,384.33	367.71-
1,280.0000	CUMMINS INC	43,211.20	92.9200	118,937.60	75,726.40
158.0000	CURTISS-WRIGHT CORP	4,942.24	30.7900	4,864.82	77.42-
182.0000	CYMER INC	8,677.76	40.4600	7,363.72	1,314.04-
1,000.0000	CYPRESS SEMICONDUCTOR CORP	19,910.00	15.8400	15,840.00	4,070.00-
492.0000	CYPRESS SHARPRIDGE INVESTMENTS	6,238.56	13.3500	6,568.20	329.64
284.0000	CYTEC INDUSTRIES INC	15,057.68	45.4000	12,893.60	2,164.08-
1,462.0000	DCT INDUSTRIAL TRUST INC	7,485.44	4.5100	6,593.62	891.82-
259.0000	DFC GLOBAL CORP	5,340.58	22.0700	5,716.13	375.55
169.0000	DG FASTCHANNEL INC	5,124.08	21.8900	3,699.41	1,424.67-



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2,734.0000	DR HORTON INC	38,665.57	10.5200	28,761.68	9,903.89-
591.0000	DSP GROUP INC	5,082.60	6.4700	3,823.77	1,258.83-
97.0000	DST SYSTEMS INC	4,959.61	46.9200	4,551.24	408.37-
1,830.0000	DTE ENERGY CO	76,492.53	50.5600	92,524.80	16,032.27
102.0000	DSW INC	5,049.00	46.4100	4,733.82	315.18-
871.0000	DANA HOLDING CORP	14,989.91	12.7500	11,105.25	3,884.66-
3,412.0000	DANAHER CORP	117,844.35	45.8100	156,303.72	38,459.37
962.0000	DARDEN RESTAURANTS INC	41,447.87	48.1000	46,272.20	4,824.33
697.0000	DARLING INTERNATIONAL INC	12,406.60	16.8500	11,744.45	662.15-
793.0000	DAVITA INC	44,400.07	73.5800	58,348.94	13,948.87
245.0000	DEALERTRACK HOLDINGS INC	5,230.75	18.7200	4,586.40	644.35-
1,090.0000	DEAN FOODS CO	13,090.90	8.6400	9,417.60	3,673.30-
231.0000	DECKERS OUTDOOR CORP	19,184.55	88.9600	20,549.76	1,365.21
2,498.0000	DEERE & CO	105,870.61	80.8200	201,888.36	96,017.75
9,752.0000	DELL INC	226,426.33	14.8650	144,963.48	81,462.85-
288.0000	DELPHI FINANCIAL GROUP INC	8,104.32	24.1800	6,963.84	1,140.48-
5,093.0000	DELTA AIR LINES INC	74,867.10	7.5300	38,350.29	36,516.81-



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3,161.0000	DENBURY RESOURCES INC	54,427.36	15.9500	50,417.95	4,009.41-
306.0000	DELUXE CORP	7,203.24	22.1300	6,771.78	431.46-
936.0000	DENDREON CORP	34,660.08	12.2800	11,494.08	23,166.00-
1,279.0000	DENNY'S CORP	4,898.57	3.7900	4,847.41	51.16-
830.0000	DENTSPLY INTERNATIONAL INC	24,724.01	35.2000	29,216.00	4,491.99
1,295.0000	DEVELOPERS DIVERSIFIED REALTY	17,508.40	12.3800	16,032.10	1,476.30-
2,814.0000	DEVON ENERGY CORP	175,095.24	67.8300	190,873.62	15,778.38
501.0000	DEVRY INC	25,745.25	44.1800	22,134.18	3,611.07-
341.0000	DEXCOM INC	4,982.01	12.0300	4,102.23	879.78-
69.0000	DIAMOND FOODS INC	4,993.53	78.8600	5,441.34	447.81
565.0000	DIAMOND OFFSHORE DRILLING INC	35,733.43	63.7300	36,007.45	274.02
996.0000	DIAMONDROCK HOSPITALITY CO	9,960.00	7.7400	7,709.04	2,250.96-
380.0000	DICE HOLDINGS INC	5,137.60	10.0900	3,834.20	1,303.40-
561.0000	DICK'S SPORTING GOODS INC	20,863.59	35.1300	19,707.93	1,155.66-
173.0000	DIEBOLD INC	5,188.27	28.6400	4,954.72	233.55-
566.0000	DIGITAL REALTY TRUST INC	27,467.98	59.7500	33,818.50	6,350.52
236.0000	DIGITAL RIVER INC	7,264.08	20.1200	4,748.32	2,515.76-



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208.0000	DIGITALGLOBE INC	5,044.00	22.6600	4,713.28	330.72-
357.0000	DIME COMMUNITY BANCSHARES	5,083.68	12.0600	4,305.42	778.26-
203.0000	DILLARD'S INC	10,292.10	46.2800	9,394.84	897.26-
102.0000	DINEEQUITY INC	5,106.12	41.9000	4,273.80	832.32-
211.0000	DIODES INC	5,215.92	20.0200	4,224.22	991.70-
11,247.0000	WALT DISNEY CO/THE	345,518.14	34.0600	383,072.82	37,554.68
694.0000	DISCOVERY COMMUNICATIONS INC	21,602.83	42.2800	29,342.32	7,739.49
493.0000	DISCOVERY COMMUNICATIONS INC	14,459.69	39.5100	19,478.43	5,018.74
1,011.0000	DISH NETWORK CORP	20,661.16	24.8600	25,133.46	4,472.30
3,533.0000	DISCOVER FINANCIAL SERVICES	85,047.31	25.1600	88,890.28	3,842.97
4,739.0000	DIRECTV	148,811.31	43.9700	208,373.83	59,562.52
589.0000	DOLAN CO/THE	4,871.03	8.4700	4,988.83	117.80
316.0000	DOLBY LABORATORIES INC	13,243.56	33.6000	10,617.60	2,625.96-
383.0000	DOLE FOOD CO INC	5,032.62	11.2700	4,316.41	716.21-
148.0000	DOLLAR GENERAL CORP	4,950.60	36.6000	5,416.80	466.20
173.0000	DOLLAR THRIFTY AUTOMOTIVE GROU	12,642.84	66.3500	11,478.55	1,164.29-
447.0000	DOLLAR TREE INC	26,904.15	71.4300	31,929.21	5,025.06



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3,894.0000	DOMINION RESOURCES INC/VA	150,478.96	48.7400	189,793.56	39,314.60
368.0000	DOMINO'S PIZZA INC	9,126.40	27.7300	10,204.64	1,078.24
274.0000	DOMTAR CORP	20,974.70	80.3200	22,007.68	1,032.98
339.0000	DONALDSON CO INC	19,695.90	58.9800	19,994.22	298.32
1,916.0000	RR DONNELLEY & SONS CO	49,826.42	15.2500	29,219.00	20,607.42-
941.0000	DOUGLAS EMMETT INC	15,272.43	18.0400	16,975.64	1,703.21
1,474.0000	DOVER CORP	70,181.41	57.5200	84,784.48	14,603.07
6,995.0000	DOW CHEMICAL CO/THE	282,202.11	28.4500	199,007.75	83,194.36-
1,837.0000	DR PEPPER SNAPPLE GROUP INC	45,071.35	38.4800	70,687.76	25,616.41
425.0000	DREAMWORKS ANIMATION SKG INC	8,912.25	21.1200	8,976.00	63.75
113.0000	DRESSER-RAND GROUP INC	5,674.86	42.4500	4,796.85	878.01-
77.0000	DRIL-QUIP INC	5,064.29	64.7000	4,981.90	82.39-
5,780.0000	EI DU PONT DE NEMOURS & CO	251,014.83	48.2700	279,000.60	27,985.77
388.0000	DUFF & PHELPS CORP	4,908.20	11.3500	4,403.80	504.40-
9,596.0000	DUKE ENERGY CORP	172,124.06	18.9100	181,460.36	9,336.30
1,634.0000	DUKE REALTY CORP	19,150.48	11.8700	19,395.58	245.10
584.0000	DUN & BRADSTREET CORP	44,853.36	66.8900	39,063.76	5,789.60-



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350.0000	DUPONT FABROS TECHNOLOGY INC	8,708.00	23.1500	8,102.50	605.50-
321.0000	DYCOM INDUSTRIES INC	4,798.95	18.2300	5,851.83	1,052.88
506.0000	DYNEX CAPITAL INC	5,034.70	9.1800	4,645.08	389.62-
12,950.0000	EMC CORP/MASSACHUSETTS	154,101.11	22.5900	292,540.50	138,439.39
1,652.0000	EOG RESOURCES INC	129,500.90	92.5900	152,958.68	23,457.78
862.0000	EQT CORP	34,507.90	59.8200	51,564.84	17,056.94
396.0000	EAGLE BANCORP INC	5,072.76	12.3900	4,906.44	166.32-
782.0000	EXCO RESOURCES INC	15,053.50	13.3800	10,463.16	4,590.34-
834.0000	EAGLE MATERIALS INC	22,459.62	19.7200	16,446.48	6,013.14-
651.0000	EARTHLINK INC	4,986.66	7.3800	4,804.38	182.28-
952.0000	EAST WEST BANCORP INC	17,678.64	16.6900	15,888.88	1,789.76-
556.0000	EASTMAN CHEMICAL CO	30,190.80	82.7300	45,997.88	15,807.08
2,186.0000	EATON CORP	75,382.79	42.9500	93,888.70	18,505.91
7,209.0000	EBAY INC	218,883.44	30.8700	222,541.83	3,658.39
241.0000	EBIX INC	4,882.66	16.3800	3,947.58	935.08-
541.0000	EHOSTAR CORP	10,898.07	24.3500	13,173.35	2,275.28
1,516.0000	ECOLAB INC	68,641.93	53.6000	81,257.60	12,615.67



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901.0000	EDELMAN FINANCIAL GROUP INC	6,676.41	6.9500	6,261.95	414.46-
2,747.0000	EDISON INTERNATIONAL	113,741.61	37.1900	102,160.93	11,580.68-
597.0000	EDUCATION REALTY TRUST INC	4,955.10	9.0000	5,373.00	417.90
1,070.0000	EDUCATION MANAGEMENT CORP	15,725.15	15.7300	16,831.10	1,105.95
452.0000	EDWARDS LIFESCIENCES CORP	38,231.08	75.4500	34,103.40	4,127.68-
4,846.0000	EL PASO CORP	66,764.99	19.1400	92,752.44	25,987.45
1,979.0000	ELECTRONIC ARTS INC	43,102.62	22.5800	44,685.82	1,583.20
309.0000	ELECTRONICS FOR IMAGING INC	5,101.59	14.2100	4,390.89	710.70-
181.0000	ELIZABETH ARDEN INC	4,981.12	32.2200	5,831.82	850.70
9,973.0000	EMAGIN CORP	44,898.45	3.5300	35,204.69	9,693.76-
398.0000	EMCOR GROUP INC	11,311.16	22.9100	9,118.18	2,192.98-
245.0000	EMERITUS CORP	4,912.25	17.4900	4,285.05	627.20-
4,866.0000	EMERSON ELECTRIC CO	204,871.74	46.5500	226,512.30	21,640.56
262.0000	EMPIRE DISTRICT ELECTRIC CO/TH	4,878.44	20.7500	5,436.50	558.06
315.0000	EMPLOYERS HOLDINGS INC	5,021.10	12.2300	3,852.45	1,168.65-
603.0000	EMULEX CORP	4,932.54	6.8900	4,154.67	777.87-
165.0000	ENCORE CAPITAL GROUP INC	4,842.75	23.6700	3,905.55	937.20-



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220.0000	ENCORE WIRE CORP	5,108.40	22.4100	4,930.20	178.20-
374.0000	ENDEAVOR INTERNATIONAL CORP	4,865.74	9.8600	3,587.64	1,178.10-
559.0000	ENDO PHARMACEUTICALS HOLDINGS	20,121.43	31.9100	17,837.69	2,283.74-
90.0000	ENERGEN CORP	4,947.30	49.1000	4,419.00	528.30-
1,743.0000	ENERGY RECOVERY INC	5,351.01	2.5600	4,462.08	888.93-
340.0000	ENERGY PARTNERS LTD	4,807.60	13.3200	4,528.80	278.80-
299.0000	ENERSYS	9,550.06	22.4700	6,718.53	2,831.53-
1,031.0000	ENERGYSOLUTIONS INC	5,072.52	3.5300	3,539.43	1,433.09-
318.0000	ENERNOC INC	5,018.04	12.5500	3,990.90	1,027.14-
110.0000	ENPRO INDUSTRIES INC	4,914.80	38.8200	4,270.20	644.60-
800.0000	ENTEGRIS INC	7,832.00	7.5200	6,016.00	1,816.00-
1,485.0000	ENTERGY CORP	117,845.59	65.2100	96,836.85	21,008.74-
390.0000	ENTERPRISE FINANCIAL SERVICES	5,190.90	14.8000	5,772.00	581.10
278.0000	ENTERTAINMENT PROPERTIES TRUST	12,782.44	42.1300	11,712.14	1,070.30-
619.0000	ENTROPIC COMMUNICATIONS INC	5,335.78	4.4900	2,779.31	2,556.47-
492.0000	ENZON PHARMACEUTICALS INC	4,929.84	8.5500	4,206.60	723.24-
290.0000	EPOCH HOLDING CORP	5,037.30	14.8800	4,315.20	722.10-



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576.0000	EQUIFAX INC	21,032.64	32.3300	18,622.08	2,410.56-
295.0000	EQUINIX INC	29,178.45	94.0400	27,741.80	1,436.65-
78.0000	EQUITY LIFESTYLE PROPERTIES IN	4,885.92	68.9200	5,375.76	489.84
1,839.0000	EQUITY RESIDENTIAL	92,880.16	61.1800	112,510.02	19,629.86
165.0000	ERIE INDEMNITY CO	11,109.45	73.5300	12,132.45	1,023.00
143.0000	ESCO TECHNOLOGIES INC	5,032.17	30.8700	4,414.41	617.76-
414.0000	ESSA BANCORP INC	5,075.64	11.3200	4,586.48	389.16-
37.0000	ESSEX PROPERTY TRUST INC	4,956.89	143.5500	5,311.35	354.46
67.0000	ESTERLINE TECHNOLOGIES CORP	4,908.42	75.2900	5,044.43	136.01
242.0000	ETHAN ALLEN INTERIORS INC	5,055.38	17.1900	4,159.98	895.40-
321.0000	EURONET WORLDWIDE INC	4,827.84	16.2700	5,222.67	394.83
149.0000	EVERCORE PARTNERS INC	4,854.42	26.2300	3,908.27	946.15-
197.0000	EXAMWORKS GROUP INC	4,984.10	15.0300	2,960.91	2,023.19-
421.0000	EXCEL TRUST INC	4,689.94	10.7700	4,534.17	155.77-
4,290.0000	EXELON CORP	260,246.07	43.1200	184,984.80	75,261.27-
761.0000	EXELIXIS INC	6,658.75	7.4800	5,692.28	966.47-
687.0000	EXIDE TECHNOLOGIES	4,863.96	5.6400	3,874.68	989.28-



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1,316.0000	EXPEDIA INC	45,867.08	30.3100	39,887.96	5,979.12-
1,716.0000	EXPEDITORS INTERNATIONAL OF WA	86,477.83	45.5000	78,078.00	8,399.83-
3,498.0000	EXPRESS SCRIPTS INC	66,887.26	46.9400	164,196.12	97,308.86
238.0000	EXPRESS INC	5,112.24	19.0900	4,543.42	568.82-
559.0000	EXTRA SPACE STORAGE INC	11,453.91	21.5000	12,018.50	564.59
240.0000	EXTERRAN HOLDINGS INC	4,809.60	11.8400	2,841.60	1,968.00-
1,588.0000	EXTREME NETWORKS	4,859.28	2.7700	4,398.76	460.52-
280.0000	EZCORP INC	8,982.40	33.5500	9,394.00	411.60
29,311.0000	EXXON MOBIL CORP	1,927,524.45	74.0200	2,169,500.22	242,075.77
166.0000	FBL FINANCIAL GROUP INC	5,033.12	29.1700	4,842.22	190.90-
231.0000	FEI CO	8,401.47	31.9900	7,389.69	1,011.78-
463.0000	FLIR SYSTEMS INC	12,733.49	25.8700	11,977.81	755.68-
1,429.0000	FBR & CO	4,758.57	2.5500	3,643.95	1,114.62-
1,622.0000	FMC TECHNOLOGIES INC	34,793.93	44.4600	72,114.12	37,320.19
679.0000	FMC CORP	35,467.79	75.9300	51,556.47	16,088.68
756.0000	FNB CORP/PA	7,643.16	8.9700	6,781.32	861.84-
528.0000	FXCM INC	5,169.12	11.6900	6,172.32	1,003.20



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420.0000	FTI CONSULTING INC	14,964.60	36.3800	15,279.60	315.00
275.0000	FACTSET RESEARCH SYSTEMS INC	27,073.75	87.9000	24,172.50	2,901.25-
238.0000	FAIR ISAAC CORP	6,899.62	25.5500	6,080.90	818.72-
989.0000	FAIRCHILD SEMICONDUCTOR INTERN	15,111.92	13.2600	13,114.14	1,997.78-
558.0000	FAMILY DOLLAR STORES INC	20,878.54	53.3900	29,791.62	8,913.08
123.0000	FARO TECHNOLOGIES INC	5,098.35	37.9700	4,670.31	428.04-
1,932.0000	FASTENAL CO	39,867.89	33.4700	64,664.04	24,796.15
238.0000	FEDERAL AGRICULTURAL MORTGAGE	5,017.04	20.0800	4,779.04	238.00-
238.0000	FEDERAL-MOGUL CORP	5,152.70	17.7600	4,226.88	925.82-
59.0000	FEDERAL REALTY INVESTMENT TRUS	4,945.38	90.5500	5,342.45	397.07
825.0000	FEDERATED INVESTORS INC	28,033.50	17.7100	14,610.75	13,422.75-
1,894.0000	FEDEX CORP	205,165.28	78.7200	149,095.68	56,069.60-
900.0000	FELCOR LODGING TRUST INC	4,698.00	3.4300	3,087.00	1,611.00-
6,854.0000	FEMALE HEALTH CO/THE	31,424.90	4.3100	29,540.74	1,884.16-
516.0000	FERRO CORP	6,357.12	8.3700	4,318.92	2,038.20-
2,169.0000	FIDELITY NATIONAL INFORMATION	52,078.62	28.1800	61,122.42	9,043.80
1,493.0000	FIDELITY NATIONAL FINANCIAL IN	20,603.40	16.9900	25,366.07	4,762.67



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5,568.0000	FIFTH THIRD BANCORP	209,435.01	10.6200	59,132.16	150,302.85-
427.0000	FIFTH STREET FINANCE CORP	4,953.20	9.9100	4,231.57	721.63-
228.0000	FINANCIAL ENGINES INC	5,731.92	22.2800	5,079.84	652.08-
311.0000	FINANCIAL INSTITUTIONS INC	5,010.21	15.7600	4,901.36	108.85-
534.0000	FINISAR CORP	8,581.38	18.4600	9,857.64	1,276.26
225.0000	FINISH LINE INC/THE	4,803.75	20.1000	4,522.50	281.25-
626.0000	FIRST AMERICAN FINANCIAL CORP	9,615.36	15.2500	9,546.50	68.86-
966.0000	FIRST BUSEY CORP	5,119.80	4.8700	4,704.42	415.38-
187.0000	FIRST CASH FINANCIAL SERVICES	7,278.04	46.7200	8,736.64	1,458.60
129.0000	FIRST CITIZENS BANCSHARES INC/	25,903.96	159.0000	20,511.00	5,392.96-
366.0000	FIRST DEFIANCE FINANCIAL CORP	5,223.11	13.6200	4,984.92	238.19-
188.0000	FIRST FINANCIAL BANKSHARES INC	6,282.96	29.6100	5,566.68	716.28-
153.0000	FIRST FINANCIAL CORP/IN	5,015.34	30.9000	4,727.70	287.64-
3,079.0000	FIRST HORIZON NATIONAL CORP	75,199.75	7.0400	21,676.16	53,523.59-
465.0000	FIRST INDUSTRIAL REALTY TRUST	4,998.75	9.4400	4,389.60	609.15-
189.0000	FIRST OF LONG ISLAND CORP/THE	5,097.33	23.8000	4,498.20	599.13-
2,995.0000	FIRST MARBLEHEAD CORP/THE	5,361.05	1.4000	4,193.00	1,168.05-



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16.0000	FIRST MERCHANTS CORP	138.56	7.5900	121.44	17.12-
444.0000	FIRST MIDWEST BANCORP INC/IL	5,208.12	8.7800	3,898.32	1,309.80-
308.0000	FIRST PACTRUST BANCORP INC	4,584.40	11.8700	3,655.96	928.44-
332.0000	FIRST POTOMAC REALTY TRUST	4,970.04	12.9500	4,299.40	670.64-
338.0000	FIRST SOLAR INC	51,308.91	99.9800	33,793.24	17,515.67-
245.0000	1ST SOURCE CORP	4,922.05	22.7500	5,573.75	651.70
1,213.0000	FISERV INC	57,241.96	55.8300	67,721.79	10,479.83
3,161.0000	FIRSTENERGY CORP	162,695.14	44.2500	139,874.25	22,820.89-
820.0000	FLUOR CORP	33,203.76	60.7200	49,790.40	16,586.64
507.0000	FLOWSERVE CORP	31,459.40	94.3400	47,830.38	16,370.98
921.0000	FOOT LOCKER INC	22,334.25	20.8700	19,221.27	3,112.98-
15,114.0000	FORD MOTOR CO	122,498.97	11.1200	168,067.68	45,568.71
946.0000	FOREST CITY ENTERPRISES INC	15,013.02	13.2900	12,572.34	2,440.68-
1,802.0000	FOREST LABORATORIES INC	90,530.31	34.2400	61,700.48	28,829.83-
1,084.0000	FOREST OIL CORP	27,106.17	19.4700	21,105.48	6,000.69-
305.0000	FORESTAR GROUP INC	4,901.35	12.5900	3,839.95	1,061.40-
576.0000	FORMFACTOR INC	5,051.52	7.8900	4,544.64	506.88-



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714.0000	FORTINET INC	18,464.04	19.1300	13,658.82	4,805.22-
990.0000	FORTUNE BRANDS INC	74,585.71	57.1200	56,548.80	18,036.91-
153.0000	FORWARD AIR CORP	4,974.03	28.4100	4,346.73	627.30-
312.0000	FOSSIL INC	35,387.04	96.6100	30,142.32	5,244.72-
115.0000	FRANKLIN ELECTRIC CO INC	5,146.25	42.9100	4,934.65	211.60-
418.0000	FRANKLIN FINANCIAL CORP/VA	4,972.95	11.5600	4,832.08	140.87-
427.0000	FRANKLIN RESOURCES INC	44,900.55	119.9200	51,205.84	6,305.29
421.0000	FRANKLIN STREET PROPERTIES COR	5,195.14	13.0400	5,489.84	294.70
5,436.0000	FREEPORT-MCMORAN COPPER & GOLD	187,916.36	47.1100	256,089.96	68,173.60
6,407.0000	FRONTIER COMMUNICATIONS CORP	69,944.63	7.4900	47,988.43	21,956.20-
228.0000	HB FULLER CO	5,344.32	22.1700	5,054.76	289.56-
3,378.0000	FULTON FINANCIAL CORP	34,793.40	9.1700	30,976.26	3,817.14-
642.0000	FURMANITE CORP	5,097.48	6.1000	3,916.20	1,181.28-
157.0000	G&K SERVICES INC	4,879.56	28.2200	4,430.54	449.02-
109.0000	GAMCO INVESTORS INC	4,884.29	48.8200	5,321.38	437.09
135.0000	GATX CORP	4,895.10	36.2600	4,895.10	0.00
387.0000	GEO GROUP INC/THE	8,788.77	21.4700	8,308.89	479.88-



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1,071.0000	GFI GROUP INC	4,862.34	4.3700	4,580.27	182.07-
750.0000	GT ADVANCED TECHNOLOGIES INC	11,482.50	12.2100	9,157.50	2,325.00-
145.0000	G-III APPAREL GROUP LTD	4,928.55	28.2600	4,097.70	830.85-
658.0000	ARTHUR J GALLAGHER & CO	18,443.74	28.2100	18,562.18	118.44
841.0000	GAMESTOP CORP	21,975.33	23.9300	20,125.13	1,850.20-
2,838.0000	GAP INC/THE	54,405.60	16.5200	46,883.76	7,521.84-
554.0000	GARDNER DENVER INC	25,279.02	78.7900	43,649.66	18,370.64
579.0000	GARTNER INC	22,007.79	35.6200	20,623.98	1,383.81-
213.0000	GAYLORD ENTERTAINMENT CO	6,232.38	25.1400	5,354.82	877.56-
286.0000	GEN-PROBE INC	19,882.72	59.9700	17,151.42	2,731.30-
781.0000	GENCORP INC	4,904.68	4.4500	3,475.45	1,429.23-
269.0000	GENERAC HOLDINGS INC	5,054.51	20.6100	5,544.09	489.58
441.0000	GENERAL CABLE CORP	15,143.94	30.1500	13,296.15	1,847.79-
420.0000	GENERAL COMMUNICATION INC	4,993.80	8.8800	3,729.60	1,264.20-
2,203.0000	GENERAL DYNAMICS CORP	159,090.01	64.0800	141,168.24	17,921.77-
63,103.0000	GENERAL ELECTRIC CO	2,222,393.96	16.3100	1,029,209.93	1,193,184.03-
3,354.0000	GENERAL GROWTH PROPERTIES INC	43,371.13	13.6400	45,748.56	2,377.43



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4,590.0000	GENERAL MILLS INC	132,330.20	37.9100	174,006.90	41,676.70
1,158.0000	GENERAL MOLY INC	5,025.72	3.9700	4,597.26	428.46-
4,523.0000	GENERAL MOTORS CO	135,016.07	24.0300	108,687.69	26,328.38-
111.0000	GENESCO INC	5,663.22	53.0200	5,885.22	222.00
89.0000	GENESEE & WYOMING INC	4,938.61	51.9400	4,622.66	315.95-
850.0000	GENTEX CORP	25,066.50	25.9450	22,053.25	3,013.25-
4,975.0000	GENON ENERGY INC	18,357.75	3.0400	15,124.00	3,233.75-
402.0000	GENUINE PARTS CO	19,222.54	55.0200	22,118.04	2,895.50
255.0000	GENTIVA HEALTH SERVICES INC	5,105.10	7.6100	1,940.55	3,164.55-
2,919.0000	GENWORTH FINANCIAL INC	102,099.32	6.9300	20,228.67	81,870.65-
211.0000	GEORGIA GULF CORP	5,023.91	21.1900	4,471.09	552.82-
193.0000	GETTY REALTY CORP	4,921.50	19.0100	3,668.93	1,252.57-
457.0000	GIBRALTAR INDUSTRIES INC	4,958.45	8.8800	4,058.16	900.29-
5,136.0000	GILEAD SCIENCES INC	182,845.11	39.8850	204,849.36	22,004.25
428.0000	GLACIER BANCORP INC	5,555.44	11.5100	4,926.28	629.16-
534.0000	GLADSTONE CAPITAL CORP	4,971.54	8.0900	4,320.06	651.48-
287.0000	GLADSTONE COMMERCIAL CORP	4,867.52	16.5400	4,746.98	120.54-



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693.0000	GLADSTONE INVESTMENT CORP	5,031.18	6.8300	4,733.19	297.99-
331.0000	PH GLATFELTER CO	4,981.55	14.3600	4,753.16	228.39-
1,640.0000	GLOBAL CASH ACCESS HOLDINGS IN	4,985.60	3.0000	4,920.00	65.60-
595.0000	GLIMCHER REALTY TRUST	5,509.70	8.5100	5,063.45	446.25-
951.0000	GLOBAL INDUSTRIES LTD	4,783.53	4.4100	4,193.91	589.62-
531.0000	GLOBAL PAYMENTS INC	23,799.42	45.8300	24,335.73	536.31
375.0000	GLOBE SPECIALTY METALS INC	7,725.00	16.7500	6,281.25	1,443.75-
2,671.0000	GOLDMAN SACHS GROUP INC/THE	454,393.72	116.2200	310,423.62	143,970.10-
346.0000	GOLUB CAPITAL BDC INC	5,241.90	14.9500	5,172.70	69.20-
673.0000	GOODRICH CORP	27,877.41	89.1800	60,018.14	32,140.73
2,191.0000	GOODYEAR TIRE & RUBBER CO/THE	32,073.39	12.4600	27,299.86	4,773.53-
1,498.0000	GOOGLE INC	660,818.50	540.9600	810,358.08	149,539.58
437.0000	WR GRACE & CO	18,576.87	39.4200	17,226.54	1,350.33-
729.0000	GRACO INC	23,524.83	39.4800	28,780.92	5,256.09
763.0000	GRAFTECH INTERNATIONAL LTD	14,527.52	15.7000	11,979.10	2,548.42-
198.0000	GRAHAM PACKAGING CO INC	5,021.28	25.4700	5,043.06	21.78
516.0000	WW GRAINGER INC	35,019.73	154.1000	79,515.60	44,495.87



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377.0000	GRAND CANYON EDUCATION INC	5,108.35	15.5500	5,862.35	754.00
230.0000	GRANITE CONSTRUCTION INC	5,621.20	20.7300	4,767.90	853.30-
952.0000	GRAPHIC PACKAGING HOLDING CO	5,055.12	4.2100	4,007.92	1,047.20-
923.0000	GREAT LAKES DREDGE & DOCK CORP	4,827.29	4.8900	4,513.47	313.82-
269.0000	GREAT SOUTHERN BANCORP INC	4,898.49	17.6500	4,747.85	150.64-
881.0000	GREAT PLAINS ENERGY INC	17,144.26	19.5500	17,223.55	79.29
732.0000	GREEN MOUNTAIN COFFEE ROASTERS	37,298.72	104.7400	76,669.68	39,370.96
485.0000	GREEN PLAINS RENEWABLE ENERGY	4,951.85	10.5600	5,121.60	169.75
249.0000	GREENBRIER COS INC	4,932.69	17.3800	4,327.62	605.07-
228.0000	GREIF INC	14,594.28	55.8600	12,736.08	1,858.20-
511.0000	GRIFFON CORP	4,997.58	8.7400	4,466.14	531.44-
131.0000	GROUP 1 AUTOMOTIVE INC	5,148.30	41.7500	5,469.25	320.95
123.0000	GULFMARK OFFSHORE INC	5,034.39	39.5100	4,859.73	174.66-
197.0000	GULFPORT ENERGY CORP	5,216.56	28.9100	5,695.27	478.71
379.0000	H&E EQUIPMENT SERVICES INC	4,839.83	10.2300	3,877.17	962.66-
789.0000	HCA HOLDINGS INC	25,566.52	20.0300	15,803.67	9,762.85-
160.0000	HCC INSURANCE HOLDINGS INC	4,944.00	29.2400	4,678.40	265.60-



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3,157.0000	HCP INC	103,644.31	37.2800	117,692.96	14,048.65
204.0000	HMS HOLDINGS CORP	4,993.24	26.2300	5,350.92	357.68
267.0000	HNI CORP	6,442.71	20.6200	5,505.54	937.17-
163.0000	HSN INC	4,995.95	32.1400	5,238.82	242.87
5,445.0000	HALLIBURTON CO	168,018.26	44.3700	241,594.65	73,576.39
758.0000	HALOZYME THERAPEUTICS INC	4,972.48	6.8000	5,154.40	181.92
599.0000	HANCOCK HOLDING CO	19,111.17	31.2200	18,700.78	410.39-
621.0000	HANESBRANDS INC	17,524.62	28.5600	17,735.76	211.14
201.0000	HANGER ORTHOPEDIC GROUP INC	4,956.66	18.7800	3,774.78	1,181.88-
136.0000	HANOVER INSURANCE GROUP INC/TH	4,955.84	35.5200	4,830.72	125.12-
417.0000	HANSEN NATURAL CORP	32,551.02	85.3200	35,578.44	3,027.42
1,530.0000	HARLEY-DAVIDSON INC	96,420.60	38.6600	59,149.80	37,270.80-
452.0000	HARMAN INTERNATIONAL INDUSTRIE	37,272.31	36.1900	16,357.88	20,914.43-
705.0000	HARMONIC INC	4,984.35	4.7700	3,362.85	1,621.50-
993.0000	HARRIS & HARRIS GROUP INC	5,044.44	4.1500	4,120.95	923.49-
1,144.0000	HARRIS CORP	44,439.14	40.3500	46,160.40	1,721.26
544.0000	HARSCO CORP	15,025.28	22.8600	12,435.84	2,589.44-



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613.0000	HARTE-HANKS INC	4,854.96	7.9500	4,873.35	18.39
2,682.0000	HARTFORD FINANCIAL SERVICES GR	232,757.90	19.1400	51,333.48	181,424.42-
452.0000	HARVEST NATURAL RESOURCES INC	4,818.32	11.3200	5,116.64	298.32
445.0000	HATTERAS FINANCIAL CORP	12,250.85	27.6100	12,286.45	35.60
879.0000	HAWAIIAN HOLDINGS INC	5,054.25	4.1800	3,674.22	1,380.03-
89.0000	HAYNES INTERNATIONAL INC	5,077.45	58.0300	5,164.67	87.22
567.0000	HEALTHSOUTH CORP	14,033.25	21.3900	12,128.13	1,905.12-
1,617.0000	HEALTH MANAGEMENT ASSOCIATES I	15,377.67	8.2200	13,291.74	2,085.93-
238.0000	HEALTHCARE REALTY TRUST INC	4,874.24	17.4900	4,162.62	711.62-
1,091.0000	HEALTH CARE REIT INC	43,150.40	50.9600	55,597.36	12,446.96
565.0000	HEALTH NET INC	15,040.30	24.6900	13,949.85	1,090.45-
404.0000	HEALTHSPRING INC	18,200.20	39.0400	15,772.16	2,428.04-
400.0000	HEARTLAND FINANCIAL USA INC	5,716.00	15.0400	6,016.00	300.00
255.0000	HEARTLAND PAYMENT SYSTEMS INC	5,212.20	21.5100	5,485.05	272.85
71.0000	HEARTWARE INTERNATIONAL INC	5,469.84	62.8100	4,459.51	1,010.33-
860.0000	HECLA MINING CO	6,278.00	7.6700	6,596.20	318.20
101.0000	HEICO CORP	5,378.25	54.5200	5,506.52	128.27



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234.0000	HEIDRICK & STRUGGLES INTERNATI	5,063.76	20.7700	4,860.18	203.58-
2,320.0000	HJ HEINZ CO	98,115.12	52.6400	122,124.80	24,009.68
631.0000	HELIX ENERGY SOLUTIONS GROUP I	10,083.38	16.8900	10,657.59	574.21
856.0000	HELMERICH & PAYNE INC	34,687.26	57.0200	48,809.12	14,121.86
514.0000	JACK HENRY & ASSOCIATES INC	15,060.20	29.2400	15,029.36	30.84-
985.0000	HERITAGE COMMERCE CORP	4,869.25	4.2700	4,205.95	663.30-
930.0000	HERCULES OFFSHORE INC	4,724.40	4.2200	3,924.60	799.80-
492.0000	HERCULES TECHNOLOGY GROWTH CAP	5,072.52	9.5000	4,674.00	398.52-
501.0000	HERITAGE FINANCIAL CORP/WA	6,462.90	11.6700	5,846.67	616.23-
918.0000	HERSHA HOSPITALITY TRUST	4,993.92	3.7100	3,405.78	1,588.14-
489.0000	HERSHEY CO/THE	26,602.73	58.6500	28,679.85	2,077.12
1,584.0000	HERTZ GLOBAL HOLDINGS INC	22,969.76	11.2000	17,740.80	5,228.96-
1,719.0000	HESS CORP	86,022.61	59.3400	102,005.46	15,982.85
13,393.0000	HEWLETT-PACKARD CO	492,756.59	26.0300	348,619.79	144,136.80-
238.0000	HEXCEL CORP	4,990.86	22.9700	5,466.86	476.00
130.0000	HIBBETT SPORTS INC	5,092.10	37.4600	4,869.80	222.30-
272.0000	HIGHER ONE HOLDINGS INC	5,026.56	16.0000	4,352.00	674.56-



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151.0000	HIGHWOODS PROPERTIES INC	4,898.44	32.7600	4,946.76	48.32
376.0000	HILL-ROM HOLDINGS INC	16,931.28	30.3000	11,392.80	5,538.48-
215.0000	HILLENBRAND INC	4,882.65	20.4000	4,386.00	496.65-
86.0000	HITTITE MICROWAVE CORP	5,117.86	54.3200	4,671.52	446.34-
701.0000	HOLLYFRONTIER CORP	31,438.30	71.7600	50,303.76	18,865.46
1,684.0000	HOLOGIC INC	31,322.40	16.6400	28,021.76	3,300.64-
209.0000	HOME BANCSHARES INC/AR	4,932.40	23.4800	4,907.32	25.08-
9,509.0000	HOME DEPOT INC	347,940.73	33.3800	317,410.42	30,530.31-
149.0000	HOME PROPERTIES INC	8,835.70	66.8700	9,963.63	1,127.93
4,909.0000	HONEYWELL INTERNATIONAL INC	203,274.53	47.8100	234,699.29	31,424.76
331.0000	HORACE MANN EDUCATORS CORP	4,951.76	13.3200	4,408.92	542.84-
170.0000	HORMEL FOODS CORP	4,953.80	27.6100	4,693.70	260.10-
433.0000	HORSEHEAD HOLDING CORP	5,139.71	10.2500	4,438.25	701.46-
1,464.0000	HOSPITALITY PROPERTIES TRUST	34,410.16	23.4800	34,374.72	35.44-
1,347.0000	HOSPIRA INC	51,186.89	46.2000	62,231.40	11,044.51
4,276.0000	HOST HOTELS & RESORTS INC	114,953.30	11.8300	50,585.08	64,368.22-
2,416.0000	HOVNANIAN ENTERPRISES INC	4,856.16	1.6400	3,962.24	893.92-



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222.0000	HOWARD HUGHES CORP/THE	6,310.67	54.0900	12,007.98	5,697.31
136.0000	HUB GROUP INC	4,920.48	31.4900	4,282.64	637.84-
359.0000	HUBBELL INC	22,286.72	59.1300	21,227.67	1,059.05-
5,399.0000	HUDSON CITY BANCORP INC	72,724.95	6.2100	33,527.79	39,197.16-
253.0000	HUDSON VALLEY HOLDING CORP	4,925.91	19.4000	4,908.20	17.71-
1,106.0000	HUMANA INC	70,585.69	77.6400	85,869.84	15,284.15
1,159.0000	HUMAN GENOME SCIENCES INC	28,059.39	12.8800	14,927.92	13,131.47-
544.0000	JB HUNT TRANSPORT SERVICES INC	24,871.68	40.1900	21,863.36	3,008.32-
371.0000	HUNTINGTON INGALLS INDUSTRIES	13,890.61	29.9400	11,107.74	2,782.87-
1,226.0000	HUNTSMAN CORP	18,966.22	13.1100	16,072.86	2,893.36-
165.0000	HURON CONSULTING GROUP INC	4,851.00	31.7900	5,245.35	394.35
263.0000	HYATT HOTELS CORP	10,325.38	35.5100	9,339.13	986.25-
9,218.0000	HYPERDYNAMICS CORP	47,378.78	4.4800	41,296.64	6,082.14-
437.0000	IAC/INTERACTIVECORP	15,950.50	39.5300	17,274.61	1,324.11
198.0000	ICF INTERNATIONAL INC	4,950.00	22.6700	4,488.66	461.34-
164.0000	IPG PHOTONICS CORP	10,853.52	57.9800	9,508.72	1,344.80-
672.0000	ISTAR FINANCIAL INC	4,992.96	7.1900	4,831.68	161.28-



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240.0000	ITT EDUCATIONAL SERVICES INC	15,501.60	72.1600	17,318.40	1,816.80
1,098.0000	ITT CORP	56,327.95	47.3400	51,979.32	4,348.63-
434.0000	ICONIX BRAND GROUP INC	10,016.72	19.5800	8,497.72	1,519.00-
494.0000	IDEX CORP	21,489.00	37.1800	18,366.92	3,122.08-
342.0000	IDEXX LABORATORIES INC	25,571.34	79.7800	27,284.76	1,713.42
321.0000	IGATE CORP	5,001.18	11.2300	3,604.83	1,396.35-
57.0000	IHS INC	4,662.03	77.5900	4,422.63	239.40-
3,137.0000	ILLINOIS TOOL WORKS INC	141,672.22	46.5400	145,995.98	4,323.76
930.0000	ILLUMINA INC	36,558.30	52.1000	48,453.00	11,894.70
555.0000	IMATION CORP	5,061.60	6.9400	3,851.70	1,209.90-
447.0000	IMMUNOGEN INC	5,207.55	10.8600	4,854.42	353.13-
389.0000	IMPAX LABORATORIES INC	7,865.58	19.6700	7,651.63	213.95-
514.0000	IMPERIAL HOLDINGS INC	5,247.94	7.4200	3,813.88	1,434.06-
527.0000	INCYTE CORP LTD	9,686.26	16.0700	8,468.89	1,217.37-
190.0000	INDEPENDENT BANK CORP/ROCKLAND	4,932.40	23.8500	4,531.50	400.90-
630.0000	INFORMATICA CORP	35,796.60	41.7800	26,321.40	9,475.20-
784.0000	INFINERA CORP	5,166.56	7.5150	5,891.76	725.20



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301.0000	INGLES MARKETS INC	4,809.98	15.3300	4,614.33	195.65-
569.0000	INLAND REAL ESTATE CORP	4,973.06	8.1100	4,614.59	358.47-
305.0000	INSIGHT ENTERPRISES INC	5,072.15	18.8200	5,740.10	667.95
264.0000	INSITUFORM TECHNOLOGIES INC	5,084.64	16.5300	4,363.92	720.72-
156.0000	INNOSPEC INC	4,873.11	27.0500	4,219.80	653.31-
302.0000	INPHI CORP	4,979.98	8.0400	2,428.08	2,551.90-
106.0000	INNOPHOS HOLDINGS INC	5,185.52	41.6100	4,410.66	774.86-
245.0000	INSULET CORP	5,049.45	17.4800	4,282.60	766.85-
106.0000	INTEGRA LIFESCIENCES HOLDINGS	4,924.76	39.8800	4,227.28	697.48-
2,728.0000	INTEGRATED DEVICE TECHNOLOGY I	16,859.04	5.6600	15,440.48	1,418.56-
567.0000	INTEGRATED SILICON SOLUTION IN	5,165.37	8.2300	4,666.41	498.96-
32,732.0000	INTEL CORP	692,006.48	20.1300	658,895.16	33,111.32-
98.0000	INTEGRYS ENERGY GROUP INC	4,981.34	50.0700	4,906.86	74.48-
1,474.0000	INTERACTIVE BROKERS GROUP INC	24,203.52	15.0100	22,124.74	2,078.78-
481.0000	INTERCONTINENTALEXCHANGE INC	72,893.97	117.9500	56,733.95	16,160.02-
314.0000	INTERFACE INC	5,777.60	15.0800	4,735.12	1,042.48-
270.0000	INTERDIGITAL INC/PA	10,346.40	70.4000	19,008.00	8,661.60



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
455.0000	INTERMEC INC	4,868.50	7.3700	3,353.35	1,515.15-
292.0000	INTERMUNE INC	10,228.76	26.9000	7,854.80	2,373.96-
1,382.0000	INTERNATIONAL BANCSHARES CORP	22,277.84	15.6500	21,628.30	649.54-
7,307.0000	INTERNATIONAL BUSINESS MACHINE	609,882.87	171.9100	1,256,146.37	646,263.50
860.0000	INTERNATIONAL FLAVORS & FRAGRA	34,116.46	58.0200	49,897.20	15,780.74
1,785.0000	INTERNATIONAL GAME TECHNOLOGY	44,772.56	15.2600	27,239.10	17,533.46-
3,018.0000	INTERNATIONAL PAPER CO	106,585.30	27.1500	81,938.70	24,646.60-
590.0000	INTERNATIONAL SPEEDWAY CORP	14,974.20	25.1600	14,844.40	129.80-
4,005.0000	INTERPUBLIC GROUP OF COS INC/T	39,528.15	8.6300	34,563.15	4,965.00-
377.0000	INTERVAL LEISURE GROUP INC	5,051.80	12.6000	4,750.20	301.60-
212.0000	INTL FCSTONE INC	5,032.88	23.2800	4,935.36	97.52-
283.0000	INTRALINKS HOLDINGS INC	5,054.38	9.3700	2,651.71	2,402.67-
231.0000	INTUITIVE SURGICAL INC	63,814.24	381.3500	88,091.85	24,277.61
2,190.0000	INTUIT INC	71,448.97	49.3300	108,032.70	36,583.73
164.0000	INTREPID POTASH INC	5,010.20	34.2200	5,612.08	601.88
943.0000	INVESTMENT TECHNOLOGY GROUP IN	16,238.46	11.3800	10,731.34	5,507.12-
363.0000	INVESTORS BANCORP INC	5,049.33	14.3850	5,221.76	172.43



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782.0000	ION GEOPHYSICAL CORP	6,404.58	7.0700	5,528.74	875.84-
161.0000	IROBOT CORP	5,282.41	27.8200	4,479.02	803.39-
1,549.0000	IRON MOUNTAIN INC	38,785.75	32.5400	50,404.46	11,618.71
313.0000	IRONWOOD PHARMACEUTICALS INC	5,020.52	12.7400	3,987.62	1,032.90-
593.0000	ISIS PHARMACEUTICALS INC	5,301.42	7.4900	4,441.57	859.85-
582.0000	ISLE OF CAPRI CASINOS INC	5,034.30	6.5400	3,806.28	1,228.02-
72.0000	ITC HOLDINGS CORP	5,096.16	75.6600	5,447.52	351.36
1,352.0000	JDS UNIPHASE CORP	19,990.24	12.9700	17,535.44	2,454.80-
252.0000	JDA SOFTWARE GROUP INC	7,549.92	26.4100	6,555.32	894.60-
23,888.0000	JPMORGAN CHASE & CO	966,269.60	37.5600	897,233.28	69,036.32-
180.0000	J2 GLOBAL COMMUNICATIONS INC	4,905.00	31.9500	5,751.00	846.00
970.0000	JMP GROUP INC	5,984.90	6.7900	6,586.30	601.40
1,169.0000	JABIL CIRCUIT INC	20,656.23	16.8500	19,697.65	958.58-
225.0000	JACK IN THE BOX INC	5,033.25	20.7700	4,673.25	360.00-
755.0000	JACOBS ENGINEERING GROUP INC	32,998.73	37.2400	28,116.20	4,882.53-
279.0000	JAKKS PACIFIC INC	4,918.77	17.0000	4,743.00	175.77-
19,050.0000	JAMBA INC	38,797.23	1.7600	33,528.00	5,269.23-



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257.0000	JAMES RIVER COAL CO	5,106.59	10.8200	2,780.74	2,325.85-
2,231.0000	JANUS CAPITAL GROUP INC	44,296.50	7.3000	16,286.30	28,010.20-
599.0000	JARDEN CORP	19,048.20	29.0400	17,394.96	1,653.24-
160.0000	JAZZ PHARMACEUTICALS INC	5,092.80	42.8900	6,862.40	1,769.60
1,315.0000	JETBLUE AIRWAYS CORP	7,982.05	4.3500	5,720.25	2,261.80-
16,310.0000	JOHNSON & JOHNSON	1,053,669.59	65.8000	1,073,198.00	19,528.41
4,430.0000	JOHNSON CONTROLS INC	109,937.53	31.8800	141,228.40	31,290.87
444.0000	JONES LANG LASALLE INC	33,051.36	66.9100	29,708.04	3,343.32-
521.0000	JONES GROUP INC/THE	5,407.98	11.7500	6,121.75	713.77
106.0000	JOS A BANK CLOTHIERS INC	5,086.94	51.3000	5,437.80	350.86
624.0000	JOY GLOBAL INC	36,522.72	83.4500	52,072.80	15,550.08
3,664.0000	JUNIPER NETWORKS INC	65,695.57	20.9300	76,687.52	10,991.95
902.0000	KBR INC	32,490.04	30.0500	27,105.10	5,384.94-
267.0000	KBW INC	4,910.13	14.6300	3,906.21	1,003.92-
1,104.0000	KLA-TENCOR CORP	51,270.14	36.6800	40,494.72	10,775.42-
157.0000	K12 INC	5,066.39	26.8800	4,220.16	846.23-
97.0000	KAISER ALUMINUM CORP	5,134.21	51.8700	5,031.39	102.82-



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328.0000	KANSAS CITY SOUTHERN	18,236.80	54.1600	17,764.48	472.32-
323.0000	KAPSTONE PAPER AND PACKAGING C	5,151.85	15.0300	4,854.69	297.16-
139.0000	KAYDON CORP	5,035.97	33.6200	4,673.18	362.79-
1,801.0000	KELLOGG CO	90,108.25	54.3200	97,830.32	7,722.07
320.0000	KELLY SERVICES INC	5,027.20	15.2000	4,864.00	163.20-
357.0000	KEMET CORP	4,957.05	9.2200	3,291.54	1,665.51-
329.0000	KEMPER CORPORATION	9,298.36	25.6400	8,435.56	862.80-
199.0000	KENEXA CORP	4,634.71	21.0500	4,188.95	445.76-
487.0000	KENNAMETAL INC	19,436.17	36.8600	17,950.82	1,485.35-
743.0000	KEY ENERGY SERVICES INC	12,304.08	14.3900	10,691.77	1,612.31-
994.0000	KEYCORP	25,644.07	6.6400	6,600.16	19,043.91-
380.0000	KFORCE INC	4,913.40	10.3800	3,944.40	969.00-
348.0000	KILROY REALTY CORP	13,241.40	35.7300	12,434.04	807.36-
2,614.0000	KIMBERLY-CLARK CORP	170,737.40	69.1600	180,784.24	10,046.84
2,422.0000	KIMCO REALTY CORP	43,813.98	17.7000	42,869.40	944.58-
342.0000	KINDER MORGAN INC/DELAWARE	9,821.56	25.8500	8,840.70	980.86-
227.0000	KINDRED HEALTHCARE INC	4,735.22	12.9400	2,937.38	1,797.84-



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363.0000	KINETIC CONCEPTS INC	15,035.46	67.5400	24,517.02	9,481.56
320.0000	KIRBY CORP	17,798.40	55.0400	17,612.80	185.60-
1,071.0000	KITE REALTY GROUP TRUST	4,905.18	4.2900	4,594.59	310.59-
285.0000	KNOLL INC	5,588.85	15.8200	4,508.70	1,080.15-
1,914.0000	KNIGHT CAPITAL GROUP INC	20,958.30	12.9100	24,709.74	3,751.44
306.0000	KNIGHT TRANSPORTATION INC	4,938.84	15.1500	4,635.90	302.94-
344.0000	KNOLOGY INC	4,984.56	13.6300	4,688.72	295.84-
1,067.0000	KODIAK OIL & GAS CORP	5,719.12	6.0000	6,402.00	682.88
622.0000	KOHLBERG CAPITAL CORP	4,963.68	6.5100	4,049.22	914.46-
1,912.0000	KOHL'S CORP	126,237.89	46.3400	88,602.08	37,635.81-
139.0000	KOPPERS HOLDINGS INC	5,005.39	33.2300	4,618.97	386.42-
280.0000	KORN/FERRY INTERNATIONAL	5,955.60	16.2600	4,552.80	1,402.80-
10,613.0000	KRAFT FOODS INC	303,574.23	35.0200	371,667.26	68,093.03
190.0000	KRATON PERFORMANCE POLYMERS IN	7,370.10	23.9700	4,554.30	2,815.80-
562.0000	KRISPY KREME DOUGHNUTS INC	5,136.68	9.0900	5,108.58	28.10-
3,985.0000	KROGER CO/THE	91,006.12	23.5600	93,886.60	2,880.48
465.0000	KULICKE & SOFFA INDUSTRIES INC	5,124.30	8.7000	4,045.50	1,078.80-



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2,979.0000	L&L ENERGY INC	16,168.87	3.5000	10,426.50	5,742.37-
1,568.0000	LKQ CORP	31,908.80	25.6000	40,140.80	8,232.00
450.0000	LPL INVESTMENT HOLDINGS INC	15,174.00	29.1000	13,095.00	2,079.00-
114.0000	LSB INDUSTRIES INC	4,724.16	39.9500	4,554.30	169.86-
4,307.0000	LSI CORP	32,595.05	6.8100	29,330.67	3,264.38-
567.0000	LTX-CREDENCE CORP	5,012.28	5.6900	3,226.23	1,786.05-
942.0000	L-3 COMMUNICATIONS HOLDINGS IN	72,154.35	67.8200	63,886.44	8,267.91-
514.0000	LA-Z-BOY INC	4,821.32	8.8000	4,523.20	298.12-
765.0000	LABORATORY CORP OF AMERICA HOL	53,185.17	83.5300	63,900.45	10,715.28
879.0000	LAKELAND BANCORP INC	8,640.57	8.4400	7,418.76	1,221.81-
231.0000	LAKELAND FINANCIAL CORP	5,109.72	21.7800	5,031.18	78.54-
110.0000	LANDSTAR SYSTEM INC	4,950.00	40.4900	4,453.90	496.10-
2,364.0000	LAS VEGAS SANDS CORP	50,376.84	46.5700	110,091.48	59,714.64
506.0000	LASALLE HOTEL PROPERTIES	12,781.56	18.8000	9,512.80	3,268.76-
816.0000	LATTICE SEMICONDUCTOR CORP	5,206.08	5.6300	4,594.08	612.00-
831.0000	ESTEE LAUDER COS INC/THE	33,524.12	97.6600	81,155.46	47,631.34
173.0000	LAYNE CHRISTENSEN CO	4,937.42	28.0700	4,856.11	81.31-



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1,251.0000	LEAP WIRELESS INTERNATIONAL IN	15,262.20	9.0400	11,309.04	3,953.16-
908.0000	LEAR CORP	42,135.31	47.7800	43,384.24	1,248.93
645.0000	LEGGETT & PLATT INC	14,847.90	22.1900	14,312.55	535.35-
1,160.0000	LEGG MASON INC	70,341.47	28.4700	33,025.20	37,316.27-
888.0000	LENNAR CORP	40,787.62	14.7000	13,053.60	27,734.02-
116.0000	LENNOX INTERNATIONAL INC	4,974.08	31.2200	3,621.52	1,352.56-
1,175.0000	LEUCADIA NATIONAL CORP	43,181.60	29.6300	34,815.25	8,366.35-
10,139.0000	LEVEL 3 COMMUNICATIONS INC	23,116.92	1.8000	18,250.20	4,866.72-
712.0000	LEXINGTON REALTY TRUST	6,408.00	7.3800	5,254.56	1,153.44-
471.0000	LEXMARK INTERNATIONAL INC	12,938.37	31.9600	15,053.16	2,114.79
1,635.0000	LIBERTY GLOBAL INC	47,921.85	40.3900	66,037.65	18,115.80
3,933.0000	LIBERTY MEDIA CORP - INTERACTI	61,394.13	15.8200	62,220.06	825.93
617.0000	LIBERTY MEDIA CORP - CAPITAL	22,668.58	71.3100	43,998.27	21,329.69
69.0000	LIBERTY MEDIA CORP - STARZ	4,761.69	68.8700	4,752.03	9.66-
735.0000	LIBERTY PROPERTY TRUST	22,785.00	33.9400	24,945.90	2,160.90
251.0000	LIFE TIME FITNESS INC	9,502.86	38.3400	9,623.34	120.48
1,049.0000	LIFE TECHNOLOGIES CORP	23,321.89	42.0000	44,058.00	20,736.11



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312.0000	LIFEPOINT HOSPITALS INC	11,821.68	36.7000	11,450.40	371.28-
6,030.0000	ELI LILLY & CO	334,602.91	37.5100	226,185.30	108,417.61-
2,014.0000	LTD BRANDS INC	54,649.09	37.7400	76,008.36	21,359.27
170.0000	LINCARE HOLDINGS INC	4,921.50	21.5300	3,660.10	1,261.40-
318.0000	LINCOLN EDUCATIONAL SERVICES C	5,119.80	9.8300	3,125.94	1,993.86-
421.0000	LINCOLN ELECTRIC HOLDINGS INC	14,010.88	34.0300	14,326.63	315.75
1,964.0000	LINCOLN NATIONAL CORP	122,148.62	20.7500	40,753.00	81,395.62-
80.0000	LINDSAY CORP	4,973.60	62.2000	4,976.00	2.40
1,828.0000	LINEAR TECHNOLOGY CORP	57,940.65	28.6300	52,335.64	5,605.01-
74.0000	LINKEDIN CORP	5,153.94	84.1200	6,224.88	1,070.94
220.0000	LIQUIDITY SERVICES INC	5,075.40	24.0000	5,280.00	204.60
89.0000	LITTELFUSE INC	4,903.90	46.3500	4,125.15	778.75-
839.0000	LIVE NATION ENTERTAINMENT INC	9,187.05	9.2500	7,760.75	1,426.30-
395.0000	LIVEPERSON INC	5,048.10	11.7700	4,649.15	398.95-
899.0000	LIZ CLAIBORNE INC	4,809.65	5.2200	4,692.78	116.87-
1,775.0000	LOCKHEED MARTIN CORP	152,551.31	74.1900	131,687.25	20,864.06-
2,473.0000	LOEWS CORP	93,813.26	37.6200	93,034.26	779.00-



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129.0000	LOGMEIN INC	4,887.81	31.2500	4,031.25	856.56-
1,002.0000	LORILLARD INC	71,045.31	111.4200	111,642.84	40,597.53
786.0000	LOUISIANA-PACIFIC CORP	6,405.90	6.6700	5,242.62	1,163.28-
7,747.0000	LOWE'S COS INC	222,313.55	19.9300	154,397.71	67,915.84-
382.0000	LUBRIZOL CORP	47,876.12	134.7500	51,474.50	3,598.38
61.0000	LUFKIN INDUSTRIES INC	4,865.97	62.2100	3,794.81	1,071.16-
256.0000	LUMINEX CORP	5,201.92	23.0300	5,895.68	693.76
198.0000	M&F WORLDWIDE CORP	4,953.96	21.9000	4,336.20	617.76-
1,283.0000	M&T BANK CORP	148,757.62	76.0700	97,597.81	51,159.81-
323.0000	MB FINANCIAL INC	6,137.00	16.3000	5,264.90	872.10-
1,123.0000	MDU RESOURCES GROUP INC	24,762.15	21.3400	23,964.82	797.33-
2,960.0000	MEMC ELECTRONIC MATERIALS INC	24,153.10	6.9800	20,660.80	3,492.30-
2,118.0000	MFA FINANCIAL INC	17,049.90	7.4900	15,863.82	1,186.08-
974.0000	MF GLOBAL HOLDINGS LTD	7,314.74	5.4900	5,347.26	1,967.48-
1,672.0000	MGM RESORTS INTERNATIONAL	19,278.16	11.0700	18,509.04	769.12-
448.0000	M/I HOMES INC	5,205.76	8.2400	3,691.52	1,514.24-
310.0000	MKS INSTRUMENTS INC	7,777.90	23.2200	7,198.20	579.70-



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1,845.0000	MPG OFFICE TRUST INC	5,018.40	2.7800	5,129.10	110.70
76.0000	MSC INDUSTRIAL DIRECT CO	4,953.68	61.6700	4,586.92	266.76-
714.0000	MSCI INC	26,562.34	34.5700	24,682.98	1,879.36-
390.0000	MVC CAPITAL INC	5,050.50	11.7600	4,586.40	464.10-
832.0000	MACERICH CO/THE	36,059.04	49.0400	40,801.28	4,742.24
515.0000	MACK-CALI REALTY CORP	16,052.55	31.1500	16,042.25	10.30-
2,774.0000	MACY'S INC	110,594.07	25.9500	71,985.30	38,608.77-
216.0000	STEVEN MADDEN LTD	7,583.76	36.1200	7,801.92	218.16
1,007.0000	MADISON SQUARE GARDEN CO/THE	21,972.74	24.1600	24,329.12	2,356.38
93.0000	MAGELLAN HEALTH SERVICES INC	4,841.58	49.8700	4,637.91	203.67-
645.0000	MAGMA DESIGN AUTOMATION INC	5,056.80	5.0900	3,283.05	1,773.75-
822.0000	MAGNUM HUNTER RESOURCES CORP	5,063.52	4.4900	3,690.78	1,372.74-
82.0000	MAGNUM WTS EXP 01/02/2014	0.00	0.0000	0.00	0.00
178.0000	MAIDENFORM BRANDS INC	4,866.52	25.4200	4,524.76	341.76-
276.0000	MAIN STREET CAPITAL CORP	5,094.96	18.7300	5,169.48	74.52
649.0000	MAINSOURCE FINANCIAL GROUP INC	5,750.14	8.8900	5,769.61	19.47



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174.0000	MAKO SURGICAL CORP	4,837.20	35.9000	6,246.60	1,409.40
784.0000	MANITOWOC CO INC/THE	12,034.40	11.1100	8,710.24	3,324.16-
1,231.0000	MANNKIND CORP	4,924.00	3.0200	3,717.62	1,206.38-
4,386.0000	MARATHON OIL CORP	101,828.74	26.9200	118,071.12	16,242.38
2,193.0000	MARATHON PETROLEUM CORP	65,564.49	37.0600	81,272.58	15,708.09
626.0000	MARINEMAX INC	5,277.18	6.7900	4,250.54	1,026.64-
148.0000	MARKEL CORP	55,758.56	393.9800	58,309.04	2,550.48
208.0000	MARKETAXESS HOLDINGS INC	5,002.40	29.4800	6,131.84	1,129.44
3,565.0000	MARSH & MCLENNAN COS INC	101,546.16	29.7200	105,951.80	4,405.64
2,189.0000	MARRIOTT INTERNATIONAL INC/DE	83,962.33	29.2800	64,093.92	19,868.41-
2,130.0000	MASCO CORP	35,666.17	8.8700	18,893.10	16,773.07-
163.0000	MASIMO CORP	4,844.36	24.6700	4,021.21	823.15-
336.0000	MASTEC INC	6,132.00	22.2000	7,459.20	1,327.20
579.0000	MASTERCARD INC	155,413.54	329.7100	190,902.09	35,488.55
145.0000	MATERION CORP	4,979.30	28.7000	4,161.50	817.80-
2,521.0000	MATTEL INC	53,161.42	26.8700	67,739.27	14,577.85
131.0000	MATTHEWS INTERNATIONAL CORP	4,978.00	33.4100	4,376.71	601.29-



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1,328.0000	MAXIM INTEGRATED PRODUCTS INC	31,553.28	23.0500	30,610.40	942.88-
934.0000	MAXYGEN INC	4,931.52	5.5100	5,146.34	214.82
124.0000	MAXIMUS INC	4,969.30	36.9900	4,586.76	382.54-
282.0000	MCCORMICK & CO INC/MD	14,102.82	47.7900	13,476.78	626.04-
1,857.0000	MCDERMOTT INTERNATIONAL INC	25,891.13	14.3900	26,722.23	831.10
6,319.0000	MCDONALD'S CORP	251,176.48	90.4100	571,300.79	320,124.31
827.0000	MCG CAPITAL CORP	4,928.92	4.7400	3,919.98	1,008.94-
186.0000	MCGRATH RENTCORP	5,025.72	23.8400	4,434.24	591.48-
1,975.0000	MCGRAW-HILL COS INC/THE	113,240.37	42.1100	83,167.25	30,073.12-
1,730.0000	MCKESSON CORP	92,439.61	79.9300	138,278.90	45,839.29
499.0000	MCMORAN EXPLORATION CO	8,048.87	12.8700	6,422.13	1,626.74-
1,526.0000	MEAD JOHNSON NUTRITION CO	65,575.27	71.2500	108,727.50	43,152.23
524.0000	MEADOWBROOK INSURANCE GROUP IN	4,993.72	9.3800	4,915.12	78.60-
940.0000	MEADWESTVACO CORP	25,646.34	27.5200	25,868.80	222.46
148.0000	MEASUREMENT SPECIALTIES INC	4,857.36	31.2300	4,622.04	235.32-
526.0000	MEDALLION FINANCIAL CORP	5,207.40	9.8300	5,170.58	36.82-
1,835.0000	MEDASSETS INC	24,451.67	11.4300	20,974.05	3,477.62-



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2,705.0000	MEDCO HEALTH SOLUTIONS INC	73,335.94	54.1400	146,448.70	73,112.76
431.0000	MEDICAL PROPERTIES TRUST INC	4,896.16	10.6900	4,507.39	288.77-
295.0000	MEDICINES CO/THE	4,838.00	14.5800	4,301.10	536.90-
367.0000	MEDICIS PHARMACEUTICAL CORP	13,571.66	38.9000	14,276.30	704.64
240.0000	MEDIVATION INC	5,073.60	16.1700	3,880.80	1,192.80-
69.0000	MEDNAX INC	4,866.57	65.3100	4,506.39	360.18-
446.0000	MEDLEY CAPITAL CORP	5,146.84	10.5900	4,723.14	423.70-
6,367.0000	MEDTRONIC INC	310,326.45	35.0700	223,290.69	87,035.76-
395.0000	CBAYSYSTEMS HOLDINGS LTD	4,793.80	8.2500	3,258.75	1,535.05-
306.0000	MEN'S WEARHOUSE INC/THE	9,948.06	28.9100	8,846.46	1,101.60-
572.0000	MENTOR GRAPHICS CORP	7,041.32	11.1900	6,400.68	640.64-
18,365.0000	MERCK & CO INC	772,531.07	33.0950	607,789.68	164,741.39-
283.0000	MERCURY COMPUTER SYSTEMS INC	4,958.16	13.9100	3,936.53	1,021.63-
160.0000	MEREDITH CORP	4,865.60	25.8000	4,128.00	737.60-
221.0000	MERITAGE HOMES CORP	5,049.85	18.7300	4,139.33	910.52-
561.0000	MERITOR INC	8,364.51	8.4500	4,740.45	3,624.06-
877.0000	METALICO INC	4,937.51	4.4300	3,885.11	1,052.40-



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352.0000	METALS USA HOLDINGS CORP	4,920.96	12.4700	4,389.44	531.52-
4,173.0000	METLIFE INC	233,999.46	33.6000	140,212.80	93,786.66-
452.0000	METRO BANCORP INC	5,003.64	10.0400	4,538.08	465.56-
1,633.0000	METROPCS COMMUNICATIONS INC	23,249.84	11.1600	18,224.28	5,025.56-
191.0000	METTLER-TOLEDO INTERNATIONAL I	30,401.47	159.2700	30,420.57	19.10
103.0000	MICROS SYSTEMS INC	4,907.95	47.6600	4,908.98	1.03
44,153.0000	MICROSOFT CORP	1,207,200.42	26.6000	1,174,469.80	32,730.62-
33.0000	MICROSTRATEGY INC	5,205.75	122.8800	4,055.04	1,150.71-
1,133.0000	MICROCHIP TECHNOLOGY INC	41,422.48	32.8100	37,173.73	4,248.75-
912.0000	MICROMET INC	5,043.36	4.8100	4,386.72	656.64-
6,332.0000	MICRON TECHNOLOGY INC	87,864.10	5.9100	37,422.12	50,441.98-
514.0000	MICROSEMI CORP	10,141.22	15.5300	7,982.42	2,158.80-
74.0000	MID-AMERICA APARTMENT COMMUNIT	4,846.26	71.4800	5,289.52	443.26
111.0000	MIDDLEBY CORP	10,114.32	80.5650	8,942.72	1,171.60-
340.0000	HERMAN MILLER INC	8,999.80	19.8700	6,755.80	2,244.00-
138.0000	MINE SAFETY APPLIANCES CO	4,854.84	30.9000	4,264.20	590.64-
582.0000	MISSION WEST PROPERTIES INC	5,022.66	7.8200	4,551.24	471.42-



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250.0000	MOBILE MINI INC	5,067.50	19.0500	4,762.50	305.00-
342.0000	MODINE MANUFACTURING CO	5,003.46	11.5200	3,939.84	1,063.62-
191.0000	MOLINA HEALTHCARE INC	4,935.44	19.2300	3,672.93	1,262.51-
804.0000	MOLEX INC	20,839.68	21.8500	17,567.40	3,272.28-
630.0000	MOLSON COORS BREWING CO	32,789.07	43.7500	27,562.50	5,226.57-
333.0000	MOLYCORP INC	18,571.41	56.5200	18,821.16	249.75
274.0000	MOMENTA PHARMACEUTICALS INC	5,299.16	16.9200	4,536.08	663.08-
1,497.0000	MONEYGRAM INTERNATIONAL INC	4,985.01	2.5700	3,847.29	1,137.72-
584.0000	MONMOUTH REAL ESTATE INVESTMEN	4,905.60	8.1200	4,742.08	163.52-
345.0000	MONOLITHIC POWER SYSTEMS INC	5,226.75	12.6300	4,357.35	869.40-
148.0000	MONRO MUFFLER BRAKE INC	5,046.80	39.5300	5,850.44	803.64
3,189.0000	MONSANTO CO	162,117.84	68.9300	219,817.77	57,699.93
1,780.0000	MOODY'S CORP	58,099.20	30.8300	54,877.40	3,221.80-
270.0000	MOOG INC	11,134.80	39.8800	10,767.60	367.20-
9,909.0000	MORGAN STANLEY	606,984.41	17.5000	173,407.50	433,576.91-
695.0000	MORGANS HOTEL GROUP CO	4,795.50	6.8700	4,774.65	20.85-
1,414.0000	MOSAIC CO/THE	85,612.60	71.1300	100,577.82	14,965.22



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1,789.0000	MOTOROLA SOLUTIONS INC	134,162.91	42.0900	75,299.01	58,863.90-
1,551.0000	MOTOROLA MOBILITY HOLDINGS INC	100,056.61	37.7200	58,503.72	41,552.89-
294.0000	MOVADO GROUP INC	4,933.32	13.7600	4,045.44	887.88-
225.0000	MUELLER INDUSTRIES INC	8,181.00	47.1300	10,604.25	2,423.25
1,369.0000	MUELLER WATER PRODUCTS INC	4,832.57	2.3200	3,176.08	1,656.49-
1,230.0000	MURPHY OIL CORP	63,914.88	53.5800	65,903.40	1,988.52
2,958.0000	MYLAN INC/PA	61,802.70	20.7500	61,378.50	424.20-
231.0000	NBT BANCORP INC	5,058.90	20.3200	4,693.92	364.98-
449.0000	NCI BUILDING SYSTEMS INC	4,992.88	9.6700	4,341.83	651.05-
943.0000	NCR CORP	17,200.32	17.2300	16,247.89	952.43-
581.0000	NGP CAPITAL RESOURCES CO	4,897.83	7.1100	4,130.91	766.92-
1,200.0000	NII HOLDINGS INC	50,928.00	38.5300	46,236.00	4,692.00-
526.0000	NPS PHARMACEUTICALS INC	4,870.76	7.4600	3,923.96	946.80-
2,285.0000	NRG ENERGY INC	51,662.88	23.4400	53,560.40	1,897.52
30.0000	NVR INC	20,925.40	636.5000	19,095.00	1,830.40-
1,557.0000	NYSE EURONEXT	66,724.58	27.2800	42,474.96	24,249.62-
55.0000	NACCO INDUSTRIES INC	5,069.35	76.7100	4,219.05	850.30-



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666.0000	NARA BANCORP INC	5,148.18	7.1000	4,728.60	419.58-
1,534.0000	NASDAQ OMX GROUP INC/THE	50,750.07	23.6900	36,340.46	14,409.61-
934.0000	NATIONAL CINEMEDIA INC	15,298.98	14.1700	13,234.78	2,064.20-
418.0000	NATIONAL FINANCIAL PARTNERS CO	4,815.36	12.7800	5,342.04	526.68
100.0000	NATIONAL FUEL GAS CO	6,997.00	61.3500	6,135.00	862.00-
289.0000	NATIONAL INSTRUMENTS CORP	8,187.37	25.4300	7,349.27	838.10-
2,523.0000	NATIONAL OILWELL VARCO INC	104,608.35	66.1200	166,820.76	62,212.41
736.0000	NATIONAL PENN BANCSHARES INC	5,623.04	7.2500	5,336.00	287.04-
202.0000	NATIONAL RETAIL PROPERTIES INC	4,906.58	27.2600	5,506.52	599.94
1,496.0000	NATIONAL SEMICONDUCTOR CORP	36,876.40	24.9000	37,250.40	374.00
414.0000	NAVISTAR INTERNATIONAL CORP	21,094.08	41.4000	17,139.60	3,954.48-
507.0000	NAVIGANT CONSULTING INC	5,070.00	9.4900	4,811.43	258.57-
649.0000	NEKTAR THERAPEUTICS	4,809.09	5.7250	3,715.53	1,093.56-
233.0000	NELNET INC	5,039.79	19.2000	4,473.60	566.19-
118.0000	NEOGEN CORP	4,992.58	34.7200	4,096.96	895.62-
658.0000	NESS TECHNOLOGIES INC	4,999.22	7.6600	5,040.28	41.06
2,287.0000	NETAPP INC	84,671.14	37.6200	86,036.94	1,365.80



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310.0000	NETFLIX INC	53,793.05	235.0100	72,853.10	19,060.05
217.0000	NETGEAR INC	9,027.20	27.8200	6,036.94	2,990.26-
244.0000	NETSCOUT SYSTEMS INC	4,862.92	13.8000	3,367.20	1,495.72-
406.0000	NETLOGIC MICROSYSTEMS INC	15,850.24	30.0200	12,188.12	3,662.12-
134.0000	NETSUITE INC	5,003.56	32.1500	4,308.10	695.46-
193.0000	NEUSTAR INC	4,971.68	25.0000	4,825.00	146.68-
816.0000	NEW YORK TIMES CO/THE	6,519.84	8.1800	6,574.88	155.04
869.0000	NEWCASTLE INVESTMENT CORP	4,831.64	5.5300	4,805.57	26.07-
1,885.0000	NEWELL RUBBERMAID INC	53,815.99	13.8400	26,088.40	27,727.59-
30.0000	NEWMARKET CORP	4,922.40	167.6800	5,030.40	108.00
3,008.0000	NEWMONT MINING CORP	131,341.31	62.6200	188,360.96	57,019.65
564.0000	NEWPARK RESOURCES INC	4,980.12	8.2800	4,669.92	310.20-
290.0000	NEWPORT CORP	5,115.60	12.9400	3,752.60	1,363.00-
13,659.0000	NEWS CORP	264,801.57	17.2700	235,890.93	28,910.64-
496.0000	NEWSTAR FINANCIAL INC	4,786.40	10.2700	5,093.92	307.52
2,912.0000	NEXTERA ENERGY INC	139,116.48	56.7200	165,168.64	26,052.16
840.0000	NICOR INC	36,394.76	55.6000	46,704.00	10,309.24



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2,322.0000	NIKE INC	105,700.22	86.6500	201,201.30	95,501.08
1,800.0000	NISOURCE INC	38,945.66	21.3600	38,448.00	497.66-
1,332.0000	NOBLE ENERGY INC	95,575.55	88.3600	117,695.52	22,119.97
346.0000	NORANDA ALUMINUM HOLDING CORP	4,847.46	11.3700	3,934.02	913.44-
360.0000	NORDSON CORP	18,471.60	43.9000	15,804.00	2,667.60-
1,086.0000	NORDSTROM INC	46,826.48	45.4600	49,369.56	2,543.08
2,353.0000	NORFOLK SOUTHERN CORP	101,337.36	67.6800	159,251.04	57,913.68
574.0000	NORTHEAST UTILITIES	13,696.71	34.7000	19,917.80	6,221.09
375.0000	NORTHERN OIL AND GAS INC	7,241.25	20.4200	7,657.50	416.25
1,929.0000	NORTHERN TRUST CORP	112,672.11	38.4200	74,112.18	38,559.93-
361.0000	NORTHFIELD BANCORP INC	5,093.71	13.4900	4,869.89	223.82-
2,155.0000	NORTHROP GRUMMAN CORP	132,549.44	54.6200	117,706.10	14,843.34-
1,272.0000	NORTHSTAR REALTY FINANCE CORP	4,884.48	3.8200	4,859.04	25.44-
631.0000	NORTHWEST BANCSHARES INC	7,666.65	11.9200	7,521.52	145.13-
199.0000	NORTHWEST PIPE CO	4,736.20	27.2600	5,424.74	688.54
721.0000	NOVARTIS AG ADR	39,972.22	58.4600	42,149.66	2,177.44



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956.0000	NOVELLUS SYSTEMS INC	26,385.60	27.9700	26,739.32	353.72
173.0000	NU SKIN ENTERPRISES INC	6,248.76	42.2900	7,316.17	1,067.41
109.0000	NSTAR	4,933.34	45.7200	4,983.48	50.14
1,417.0000	NUANCE COMMUNICATIONS INC	27,222.76	18.5600	26,299.52	923.24-
2,073.0000	NUCOR CORP	103,911.24	36.0800	74,793.84	29,117.40-
4,030.0000	NVIDIA CORP	73,725.50	13.3100	53,639.30	20,086.20-
236.0000	NUVASIVE INC	7,556.72	24.2300	5,718.28	1,838.44-
248.0000	NXSTAGE MEDICAL INC	4,962.48	18.3900	4,560.72	401.76-
1,526.0000	NV ENERGY INC	21,821.80	14.9200	22,767.92	946.12
101.0000	OGE ENERGY CORP	4,946.98	50.0500	5,055.05	108.07
592.0000	OCZ TECHNOLOGY GROUP INC	4,933.08	5.6700	3,356.64	1,576.44-
184.0000	OM GROUP INC	7,142.88	31.6300	5,819.92	1,322.96-
1,140.0000	O'REILLY AUTOMOTIVE INC	40,324.65	64.8800	73,963.20	33,638.55
184.0000	OASIS PETROLEUM INC	4,958.80	26.6000	4,894.40	64.40-
4,961.0000	OCCIDENTAL PETROLEUM CORP	244,249.84	86.7400	430,317.14	186,067.30
149.0000	OCEANEERING INTERNATIONAL INC	5,600.91	42.6900	6,360.81	759.90
384.0000	OCEANFIRST FINANCIAL CORP	4,995.84	11.9000	4,569.60	426.24-



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802.0000	OCLARO INC	4,852.10	4.2500	3,408.50	1,443.60-
443.0000	OCWEN FINANCIAL CORP	5,302.71	13.8000	6,113.40	810.69
650.0000	OFFICEMAX INC	5,005.00	6.2700	4,075.50	929.50-
304.0000	OIL STATES INTERNATIONAL INC	22,043.04	66.0800	20,088.32	1,954.72-
138.0000	OLD DOMINION FREIGHT LINE INC	4,987.32	32.1200	4,432.56	554.76-
563.0000	OLD NATIONAL BANCORP/IN	5,804.53	9.8100	5,523.03	281.50-
474.0000	OLIN CORP	10,314.24	19.9400	9,451.56	862.68-
192.0000	OLYMPIC STEEL INC	4,953.60	20.7200	3,978.24	975.36-
780.0000	OMNICARE INC	18,720.00	29.7100	23,173.80	4,453.80
1,832.0000	OMNICOM GROUP INC	85,711.31	40.5500	74,287.60	11,423.71-
604.0000	OMEGA HEALTHCARE INVESTORS INC	12,321.60	18.1500	10,962.60	1,359.00-
344.0000	OMNIVISION TECHNOLOGIES INC	10,691.52	18.4000	6,329.60	4,361.92-
626.0000	OMNOVA SOLUTIONS INC	5,039.30	4.4100	2,760.66	2,278.64-
530.0000	ON ASSIGNMENT INC	4,907.80	7.6000	4,028.00	879.80-
2.0000	OMNIAMERICAN BANCORP INC	30.00	14.2800	28.56	1.44-
2,791.0000	ON SEMICONDUCTOR CORP	25,621.38	7.2700	20,290.57	5,330.81-
316.0000	ONE LIBERTY PROPERTIES INC	4,964.36	15.6000	4,929.60	34.76-



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981.0000	ONEOK INC	45,775.91	70.9000	69,552.90	23,776.99
376.0000	ONYX PHARMACEUTICALS INC	13,122.40	34.0300	12,795.28	327.12-
140.0000	OPENTABLE INC	10,875.20	61.0100	8,541.40	2,333.80-
1,470.0000	OPKO HEALTH INC	5,086.20	4.1800	6,144.60	1,058.40
190.0000	OPPENHEIMER HOLDINGS INC	4,998.90	19.8500	3,771.50	1,227.40-
23,494.0000	ORACLE CORP	419,776.70	28.0700	659,476.58	239,699.88
397.0000	OPTIMER PHARMACEUTICALS INC	4,775.91	9.9500	3,950.15	825.76-
305.0000	OPTIONSXPRESS HOLDINGS INC	4,886.10	12.6000	3,843.00	1,043.10-
613.0000	ORASURE TECHNOLOGIES INC	5,008.21	7.3300	4,493.29	514.92-
420.0000	ORIENTAL FINANCIAL GROUP INC	4,863.60	11.0600	4,645.20	218.40-
394.0000	ORITANI FINANCIAL CORP	4,988.04	13.1500	5,181.10	193.06
220.0000	ORMAT TECHNOLOGIES INC	4,802.60	16.9600	3,731.20	1,071.40-
803.0000	OSHKOSH CORP	32,409.08	19.7200	15,835.16	16,573.92-
178.0000	OVERSEAS SHIPHOLDING GROUP INC	4,644.02	17.8300	3,173.74	1,470.28-
741.0000	OWENS CORNING	22,830.21	29.0600	21,533.46	1,296.75-
1,411.0000	OWENS-ILLINOIS INC	38,548.52	18.9400	26,724.34	11,824.18-
2,696.0000	PDL BIOPHARMA INC	15,602.88	6.1100	16,472.56	869.68



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2,430.0000	PG&E CORP	102,271.88	42.3500	102,910.50	638.62
334.0000	PHH CORP	6,616.54	18.9700	6,335.98	280.56-
179.0000	PICO HOLDINGS INC	4,897.44	23.5200	4,210.08	687.36-
3,348.0000	PNC FINANCIAL SERVICES GROUP I	244,105.02	50.1400	167,868.72	76,236.30-
309.0000	PNM RESOURCES INC	5,052.15	14.9600	4,522.64	429.51-
1,099.0000	PPG INDUSTRIES INC	74,425.59	76.5900	84,172.41	9,746.82
3,955.0000	PPL CORP	130,059.90	28.8800	114,220.40	15,839.50-
355.0000	PVH CORP	22,844.25	66.6600	23,664.30	820.05
184.0000	PSS WORLD MEDICAL INC	4,925.68	23.5800	4,338.72	586.96-
2,396.0000	PACCAR INC	90,894.66	37.6300	90,161.48	733.18-
1,075.0000	PACER INTERNATIONAL INC	5,117.00	4.5200	4,859.00	258.00-
163.0000	PACIFIC CAPITAL BANCORP	4,918.36	27.3700	4,461.31	457.05-
183.0000	PACKAGING CORP OF AMERICA	4,968.45	25.3500	4,639.05	329.40-
249.0000	PACWEST BANCORP	4,915.26	16.0500	3,996.45	918.81-
1,098.0000	PAETEC HOLDING CORP	4,886.10	5.6100	6,159.78	1,273.68
837.0000	PALL CORP	25,915.53	51.1300	42,795.81	16,880.28
41.0000	PANERA BREAD CO	5,152.47	115.1500	4,721.15	431.32-



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287.0000	PANTRY INC/THE	4,996.67	12.5000	3,587.50	1,409.17-
152.0000	PAR PHARMACEUTICAL COS INC	4,830.56	29.7300	4,518.96	311.60-
708.0000	PARAMETRIC TECHNOLOGY CORP	16,156.56	18.0000	12,744.00	3,412.56-
350.0000	PAREXEL INTERNATIONAL CORP	7,808.50	20.3800	7,133.00	675.50-
253.0000	PARK-OHIO HOLDINGS CORP	5,039.76	15.8700	4,015.11	1,024.65-
978.0000	PARK STERLING CORP	4,824.38	4.1200	4,029.36	795.02-
841.0000	PARKER DRILLING CO	4,734.83	5.6900	4,785.29	50.46
1,010.0000	PARKER HANNIFIN CORP	52,650.09	73.4300	74,164.30	21,514.21
301.0000	PARKWAY PROPERTIES INC/MD	4,894.26	13.5800	4,087.58	806.68-
543.0000	PATRIOT COAL CORP	11,544.18	14.7300	7,998.39	3,545.79-
154.0000	PATTERSON COS INC	4,874.10	29.2200	4,499.88	374.22-
702.0000	PATTERSON-UTI ENERGY INC	15,015.78	24.4400	17,156.88	2,141.10
375.0000	PAYCHEX INC	14,377.06	26.9800	10,117.50	4,259.56-
1,764.0000	PEABODY ENERGY CORP	75,538.20	48.8000	86,083.20	10,545.00
248.0000	PEBBLEBROOK HOTEL TRUST	4,816.16	16.0700	3,985.36	830.80-
403.0000	PENN NATIONAL GAMING INC	15,858.05	39.8100	16,043.43	185.38
328.0000	PENN VIRGINIA CORP	4,834.72	8.1600	2,676.48	2,158.24-



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448.0000	PENNANTPARK INVESTMENT CORP	4,995.20	10.2300	4,583.04	412.16-
983.0000	JC PENNEY CO INC	67,915.76	26.6300	26,177.29	41,738.47-
331.0000	PENNSYLVANIA REAL ESTATE INVES	4,842.53	10.3100	3,412.61	1,429.92-
301.0000	PENNYMAC MORTGAGE INVESTMENT T	4,894.26	17.0400	5,129.04	234.78
265.0000	PENSKE AUTOMOTIVE GROUP INC	5,708.10	18.2400	4,833.60	874.50-
585.0000	PENTAIR INC	22,668.75	34.3200	20,077.20	2,591.55-
2,598.0000	PEOPLE'S UNITED FINANCIAL INC	46,679.69	11.7500	30,526.50	16,153.19-
1,450.0000	PEPCO HOLDINGS INC	26,593.00	19.4800	28,246.00	1,653.00
9,404.0000	PEPSICO INC/NC	614,128.22	64.4300	605,899.72	8,228.50-
576.0000	PERKINELMER INC	15,062.40	22.8700	13,173.12	1,889.28-
684.0000	PERRIGO CO	40,417.56	94.7400	64,802.16	24,384.60
166.0000	PETROLEUM DEVELOPMENT CORP	4,926.88	23.8100	3,952.46	974.42-
230.0000	PETSMART INC	10,308.60	42.1800	9,701.40	607.20-
553.0000	PHARMACYCLICS INC	5,596.36	11.5200	6,370.56	774.20
47,011.0000	PFIZER INC	1,332,093.18	18.9800	892,268.78	439,824.40-
191.0000	PHARMACEUTICAL PRODUCT DEVELOP	4,994.65	31.4800	6,012.68	1,018.03
395.0000	PHARMERICA CORP	5,186.35	14.7300	5,818.35	632.00



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221.0000	PHARMASSET INC	23,644.79	131.5300	29,068.13	5,423.34
10,581.0000	PHILIP MORRIS INTERNATIONAL IN	452,983.45	69.3200	733,474.92	280,491.47
2,092.0000	PHOENIX COS INC/THE	4,874.36	1.9200	4,016.64	857.72-
613.0000	PHOTRONICS INC	4,953.04	6.4600	3,959.98	993.06-
170.0000	PIEDMONT NATURAL GAS CO INC	4,996.30	30.9000	5,253.00	256.70
3,166.0000	PIEDMONT OFFICE REALTY TRUST I	62,184.04	18.9000	59,837.40	2,346.64-
633.0000	PIER 1 IMPORTS INC	7,216.20	10.6800	6,760.44	455.76-
925.0000	PILGRIM'S PRIDE CORP	4,819.25	3.4800	3,219.00	1,600.25-
368.0000	PINNACLE ENTERTAINMENT INC	5,148.32	13.7200	5,048.96	99.36-
322.0000	PINNACLE FINANCIAL PARTNERS IN	4,842.88	12.6800	4,082.96	759.92-
361.0000	PINNACLE WEST CAPITAL CORP	14,934.57	44.2400	15,970.64	1,036.07
357.0000	PIONEER DRILLING CO	4,815.93	12.6400	4,512.48	303.45-
894.0000	PIONEER NATURAL RESOURCES CO	21,446.15	78.1700	69,883.98	48,437.83
172.0000	PIPER JAFFRAY COS	4,819.44	23.8300	4,098.76	720.68-
2,262.0000	PITNEY BOWES INC	51,512.58	20.3100	45,941.22	5,571.36-
910.0000	PLAINS EXPLORATION & PRODUCTIO	27,527.50	29.4100	26,763.10	764.40-
142.0000	PLANTRONICS INC	4,955.80	32.0500	4,551.10	404.70-



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158.0000	PLEXUS CORP	5,040.20	26.5800	4,199.64	840.56-
1,160.0000	PLUM CREEK TIMBER CO INC	41,275.91	37.9700	44,045.20	2,769.29
192.0000	POLARIS INDUSTRIES INC	20,494.08	109.8700	21,095.04	600.96
1,050.0000	POLYCOM INC	31,904.25	23.8000	24,990.00	6,914.25-
555.0000	POLYONE CORP	8,147.40	12.6300	7,009.65	1,137.75-
232.0000	POLYPORE INTERNATIONAL INC	14,785.36	61.6700	14,307.44	477.92-
286.0000	POOL CORP	8,196.76	25.9300	7,415.98	780.78-
101.0000	PORTFOLIO RECOVERY ASSOCIATES	8,586.01	73.1300	7,386.13	1,199.88-
197.0000	PORTLAND GENERAL ELECTRIC CO	4,934.85	24.1200	4,751.64	183.21-
296.0000	POST PROPERTIES INC	11,644.64	41.8000	12,372.80	728.16
141.0000	POTLATCH CORP	4,920.90	33.5600	4,731.96	188.94-
171.0000	POWER INTEGRATIONS INC	6,279.12	32.1400	5,495.94	783.18-
614.0000	POWER-ONE INC	4,795.34	7.5700	4,647.98	147.36-
1,689.0000	POWERWAVE TECHNOLOGIES INC	4,813.65	1.7600	2,972.64	1,841.01-
2,081.0000	PRAXAIR INC	123,793.06	98.4900	204,957.69	81,164.63
945.0000	PRECISION CASTPARTS CORP	112,988.92	163.8500	154,838.25	41,849.33
495.0000	PRESIDENTIAL LIFE CORP	5,014.35	9.5900	4,747.05	267.30-



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411.0000	PRESTIGE BRANDS HOLDINGS INC	4,960.77	10.7700	4,426.47	534.30-
2,109.0000	T ROWE PRICE GROUP INC	100,844.53	53.4800	112,789.32	11,944.79
329.0000	PRICELINE.COM INC	55,220.19	537.2600	176,758.54	121,538.35
693.0000	PRIMERICA INC	15,119.52	20.8300	14,435.19	684.33-
2,303.0000	PRINCIPAL FINANCIAL GROUP INC	125,297.71	25.3600	58,404.08	66,893.63-
72.0000	PROASSURANCE CORP	5,011.92	72.5600	5,224.32	212.40
16,608.0000	PROCTER & GAMBLE CO/THE	1,037,739.25	63.6800	1,057,597.44	19,858.19
1,886.0000	PROGRESS ENERGY INC	86,661.79	48.8000	92,036.80	5,375.01
210.0000	PROGRESS SOFTWARE CORP	4,903.50	20.8200	4,372.20	531.30-
4,355.0000	PROGRESSIVE CORP/THE	94,733.12	19.1800	83,528.90	11,204.22-
1,613.0000	PROLOGIS INC	44,486.98	27.2300	43,921.99	564.99-
579.0000	PROSPECT CAPITAL CORP	5,853.69	8.7800	5,083.62	770.07-
278.0000	PROSPERITY BANCSHARES INC	11,801.10	37.8500	10,522.30	1,278.80-
1,172.0000	PROTECTIVE LIFE CORP	26,241.08	18.9900	22,256.28	3,984.80-
359.0000	PROVIDENT FINANCIAL SERVICES I	4,957.79	12.5600	4,509.04	448.75-
3,216.0000	PRUDENTIAL FINANCIAL INC	241,343.11	50.2100	161,475.36	79,867.75-
3,444.0000	PUBLIC SERVICE ENTERPRISE GROU	106,184.54	34.1300	117,543.72	11,359.18



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1,114.0000	PUBLIC STORAGE	96,125.28	123.7300	137,835.22	41,709.94
2,189.0000	PULTE GROUP INC	15,935.92	4.8000	10,507.20	5,428.72-
623.0000	QLOGIC CORP	9,637.81	13.9700	8,703.31	934.50-
150.0000	QUAD/GRAPHICS INC	5,723.31	20.7400	3,111.00	2,612.31-
932.0000	PZENA INVESTMENT MANAGEMENT IN	5,070.08	4.6400	4,324.48	745.60-
418.0000	QLIK TECHNOLOGIES INC	13,961.20	25.3800	10,608.84	3,352.36-
1,491.0000	QEP RESOURCES INC	42,857.19	35.2100	52,498.11	9,640.92
9,933.0000	QUALCOMM INC	381,672.09	51.4600	511,152.18	129,480.09
389.0000	QUALITY DISTRIBUTION INC	4,983.09	12.2200	4,753.58	229.51-
60.0000	QUALITY SYSTEMS INC	4,958.40	92.0200	5,521.20	562.80
311.0000	QUANEX BUILDING PRODUCTS CORP	4,948.01	12.9100	4,015.01	933.00-
1,366.0000	QUANTA SERVICES INC	31,598.99	19.1900	26,213.54	5,385.45-
1,538.0000	QUANTUM CORP	4,875.46	1.9500	2,999.10	1,876.36-
917.0000	QUEST DIAGNOSTICS INC/DE	56,845.20	50.0700	45,914.19	10,931.01-
228.0000	QUEST SOFTWARE INC	5,063.88	17.2300	3,928.44	1,135.44-
214.0000	QUESTCOR PHARMACEUTICALS INC	5,020.44	30.0500	6,430.70	1,410.26
1,631.0000	QUESTAR CORP	23,463.69	18.7400	30,564.94	7,101.25



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1,051.0000	QUICKSILVER RESOURCES INC	15,260.52	9.5300	10,016.03	5,244.49-
1,089.0000	QUIKSILVER INC	4,965.84	4.1800	4,552.02	413.82-
281.0000	RLJ LODGING TRUST	4,804.00	13.2600	3,726.06	1,077.94-
215.0000	RPC INC	4,848.25	25.9000	5,568.50	720.25
221.0000	RPM INTERNATIONAL INC	4,934.93	20.8400	4,605.64	329.29-
428.0000	RSC HOLDINGS INC	4,665.20	7.9600	3,406.88	1,258.32-
179.0000	RTI INTERNATIONAL METALS INC	6,273.95	26.6400	4,768.56	1,505.39-
1,642.0000	RF MICRO DEVICES INC	9,720.64	6.2200	10,213.24	492.60
613.0000	RACKSPACE HOSTING INC	24,820.37	36.5600	22,411.28	2,409.09-
965.0000	RADIOSHACK CORP	18,828.21	13.0100	12,554.65	6,273.56-
584.0000	RAMBUS INC	8,304.48	11.6100	6,780.24	1,524.24-
316.0000	RALCORP HOLDINGS INC	24,737.81	86.5700	27,356.12	2,618.31
369.0000	RALPH LAUREN CORP	30,876.07	137.1100	50,593.59	19,717.52
401.0000	RAMCO-GERSHENSON PROPERTIES TR	4,832.05	10.3500	4,150.35	681.70-
845.0000	RANGE RESOURCES CORP	43,701.89	64.7600	54,722.20	11,020.31
93.0000	RAVEN INDUSTRIES INC	4,954.11	54.3300	5,052.69	98.58
117.0000	RAYONIER INC	4,915.56	41.9400	4,906.98	8.58-



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2,594.0000	RAYTHEON CO	124,621.21	43.2300	112,138.62	12,482.59-
194.0000	REALPAGE INC	4,836.42	20.8200	4,039.08	797.34-
149.0000	REALTY INCOME CORP	4,931.90	34.6800	5,167.32	235.42
1,482.0000	RED HAT INC	34,041.54	39.5400	58,598.28	24,556.74
143.0000	RED ROBIN GOURMET BURGERS INC	4,964.96	31.2000	4,461.60	503.36-
467.0000	REDWOOD TRUST INC	7,023.68	12.5600	5,865.52	1,158.16-
229.0000	REGAL-BELOIT CORP	14,559.82	58.7900	13,462.91	1,096.91-
418.0000	REGAL ENTERTAINMENT GROUP	4,928.22	13.0700	5,463.26	535.04
531.0000	REGENCY CENTERS CORP	21,824.10	41.2600	21,909.06	84.96
433.0000	REGENERON PHARMACEUTICALS INC	22,905.70	59.0300	25,559.99	2,654.29
353.0000	REGIS CORP	5,118.50	14.7700	5,213.81	95.31
7,475.0000	REGIONS FINANCIAL CORP	83,011.48	4.5400	33,936.50	49,074.98-
345.0000	REINSURANCE GROUP OF AMERICA I	18,554.10	53.3700	18,412.65	141.45-
3,496.0000	RENAISSANCE LEARNING INC	46,191.36	15.5600	54,397.76	8,206.40
345.0000	RENASANT CORP	4,988.70	13.8400	4,774.80	213.90-
378.0000	RENT-A-CENTER INC/TX	11,048.94	28.1800	10,652.04	396.90-
2,456.0000	REPUBLIC AIRWAYS HOLDINGS INC	11,469.52	3.2000	7,859.20	3,610.32-



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1,869.0000	REPUBLIC SERVICES INC	46,975.03	30.3600	56,742.84	9,767.81
319.0000	RESOLUTE ENERGY CORP	4,912.60	13.4900	4,303.31	609.29-
418.0000	RESOURCES CONNECTION INC	5,082.88	10.4600	4,372.28	710.60-
1,146.0000	REVETT MINERALS INC	5,110.70	4.6500	5,328.90	218.20
1,956.0000	REYNOLDS AMERICAN INC	60,808.03	37.5700	73,486.92	12,678.89
587.0000	RIGEL PHARMACEUTICALS INC	4,913.19	7.8800	4,625.56	287.63-
157.0000	RIGHTNOW TECHNOLOGIES INC	4,865.43	32.7900	5,148.03	282.60
913.0000	RIVERBED TECHNOLOGY INC	31,854.57	24.7800	22,624.14	9,230.43-
234.0000	ROBBINS & MYERS INC	11,477.70	48.0500	11,243.70	234.00-
873.0000	ROBERT HALF INTERNATIONAL INC	25,047.88	23.9200	20,882.16	4,165.72-
412.0000	ROCK-TENN CO	26,466.88	53.6700	22,112.04	4,354.84-
1,071.0000	ROCKWELL AUTOMATION INC	61,435.13	64.1300	68,683.23	7,248.10
506.0000	ROCKVILLE FINANCIAL NEW	5,044.82	9.6100	4,862.66	182.16-
735.0000	ROCKWELL COLLINS INC	40,384.43	50.4600	37,088.10	3,296.33-
407.0000	ROCKWOOD HOLDINGS INC	21,090.74	51.0000	20,757.00	333.74-
156.0000	ROFIN-SINAR TECHNOLOGIES INC	4,928.04	23.0900	3,602.04	1,326.00-
110.0000	ROGERS CORP	4,951.10	49.8700	5,485.70	534.60



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857.0000	ROPER INDUSTRIES INC	44,633.01	76.9500	65,946.15	21,313.14
315.0000	ROSETTA RESOURCES INC	14,537.25	45.9500	14,474.25	63.00-
911.0000	ROSS STORES INC	40,627.88	76.5500	69,737.05	29,109.17
671.0000	ROVI CORP	36,905.00	48.8900	32,805.19	4,099.81-
1,155.0000	ROWAN COS INC	36,001.35	36.0700	41,660.85	5,659.50
754.0000	ROYAL GOLD INC	38,004.44	76.6800	57,816.72	19,812.28
298.0000	RUBICON TECHNOLOGY INC	4,931.90	12.8850	3,839.73	1,092.17-
488.0000	RUBY TUESDAY INC	5,153.28	8.3300	4,065.04	1,088.24-
116.0000	RUDDICK CORP	4,967.12	40.8900	4,743.24	223.88-
344.0000	RYDER SYSTEM INC	17,888.72	47.0800	16,195.52	1,693.20-
291.0000	RYLAND GROUP INC	5,022.66	11.6600	3,393.06	1,629.60-
281.0000	S&T BANCORP INC	4,979.32	18.5500	5,212.55	233.23
1,000.0000	SBA COMMUNICATIONS CORP	36,630.00	37.7900	37,790.00	1,160.00
2,781.0000	SAIC INC	51,946.52	15.0000	41,715.00	10,231.52-
174.0000	SCBT FINANCIAL CORP	4,840.68	28.0500	4,880.70	40.02
550.0000	SFN GROUP INC	5,082.00	14.0100	7,705.50	2,623.50
214.0000	SJW CORP	4,962.66	23.3200	4,990.48	27.82



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689.0000	SL GREEN REALTY CORP	39,831.09	72.2400	49,773.36	9,942.27
3,138.0000	SLM CORP	52,310.46	13.7300	43,084.74	9,225.72-
378.0000	SM ENERGY CO	24,717.42	76.5000	28,917.00	4,199.58
303.0000	SPX CORP	24,012.75	56.8900	17,237.67	6,775.08-
1,350.0000	STR HOLDINGS INC	19,600.04	11.3400	15,309.00	4,291.04-
255.0000	SVB FINANCIAL GROUP	14,614.05	46.0800	11,750.40	2,863.65-
865.0000	SWS GROUP INC	4,887.25	4.3200	3,736.80	1,150.45-
826.0000	SXC HEALTH SOLUTIONS CORP	30,785.06	54.6900	45,173.94	14,388.88
218.0000	SY BANCORP INC	4,907.18	20.0000	4,360.00	547.18-
264.0000	SAFEGUARD SCIENTIFICS INC	4,823.28	16.0400	4,234.56	588.72-
2,483.0000	SAFEWAY INC	69,670.48	18.3300	45,513.39	24,157.09-
2,288.0000	ST JUDE MEDICAL INC	81,024.03	45.5400	104,195.52	23,171.49
456.0000	SAKS INC	5,006.88	9.6800	4,414.08	592.80-
907.0000	SALESFORCE.COM INC	51,866.80	128.7500	116,776.25	64,909.45
347.0000	SALIX PHARMACEUTICALS LTD	13,220.70	30.4500	10,566.15	2,654.55-
565.0000	SALLY BEAUTY HOLDINGS INC	9,525.90	16.9000	9,548.50	22.60
109.0000	SANDERSON FARMS INC	5,261.43	39.2000	4,272.80	988.63-



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1,093.0000	SANDISK CORP	27,296.15	36.6500	40,058.45	12,762.30
2,338.0000	SANDRIDGE ENERGY INC	15,968.54	7.3400	17,160.92	1,192.38
276.0000	SANDY SPRING BANCORP INC	4,832.76	16.3500	4,512.60	320.16-
522.0000	SANMINA-SCI CORP	4,838.94	7.7300	4,035.06	803.88-
1,989.0000	SANOFI	4,853.16	1.0500	2,088.45	2,764.71-
649.0000	SAPIENT CORP	9,163.88	10.7300	6,963.77	2,200.11-
4,147.0000	SARA LEE CORP	69,765.89	18.0400	74,811.88	5,045.99
110.0000	SAUER-DANFOSS INC	4,890.60	43.2300	4,755.30	135.30-
130.0000	SAUL CENTERS INC	4,982.90	35.3800	4,599.40	383.50-
720.0000	SAVIENT PHARMACEUTICALS INC	4,860.00	4.3000	3,096.00	1,764.00-
753.0000	SCANA CORP	27,245.81	40.2200	30,285.66	3,039.85
140.0000	SCANSOURCE INC	5,075.00	30.9500	4,333.00	742.00-
215.0000	HENRY SCHEIN INC	14,948.95	65.9100	14,170.65	778.30-
8,073.0000	SCHLUMBERGER LTD	490,075.19	78.1200	630,662.76	140,587.57
382.0000	SCHNITZER STEEL INDUSTRIES INC	20,364.42	45.5400	17,396.28	2,968.14-
194.0000	SCHOLASTIC CORP	4,834.48	27.7600	5,385.44	550.96
7,609.0000	CHARLES SCHWAB CORP/THE	135,455.77	12.3500	93,971.15	41,484.62-



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95.0000	SCHWEITZER-MAUDUIT INTERNATION	5,102.45	59.9800	5,598.10	595.65
515.0000	SCIENTIFIC GAMES CORP	5,000.65	8.8200	4,542.30	458.35-
98.0000	SCOTTS MIRACLE-GRO CO/THE	5,049.94	48.5600	4,758.88	291.06-
121.0000	SCRIPPS NETWORKS INTERACTIVE I	5,731.77	42.8500	5,184.85	546.92-
3,105.0000	SEACOAST BANKING CORP OF FLORI	4,685.76	1.6900	5,247.45	561.69
315.0000	SEACOR HOLDINGS INC	25,877.25	88.7400	27,953.10	2,075.85
974.0000	SEALED AIR CORP	24,072.93	18.4200	17,941.08	6,131.85-
2,100.0000	SEALY CORP	5,061.00	2.0400	4,284.00	777.00-
230.0000	SEARS HOLDINGS CORP	15,989.60	59.8900	13,774.70	2,214.90-
574.0000	SEATTLE GENETICS INC	11,887.54	17.3900	9,981.86	1,905.68-
627.0000	SELECT COMFORT CORP	10,440.87	15.8800	9,956.76	484.11-
321.0000	SELECTIVE INSURANCE GROUP INC	5,091.06	15.2100	4,882.41	208.65-
190.0000	SEMGROUP CORP	4,866.93	22.8700	4,345.30	521.63-
388.0000	SEMTECH CORP	9,983.24	21.3300	8,276.04	1,707.20-
2,022.0000	SEMPRA ENERGY	102,198.15	52.5200	106,195.44	3,997.29
844.0000	SENIOR HOUSING PROPERTIES TRUS	19,825.56	23.7900	20,078.76	253.20
136.0000	SENSIENT TECHNOLOGIES CORP	4,944.96	36.3500	4,943.60	1.36-



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679.0000	SEQUENOM INC	4,929.54	6.1300	4,162.27	767.27-
1,420.0000	SERVICE CORP INTERNATIONAL/US	15,804.60	10.2200	14,512.40	1,292.20-
800.0000	SHERWIN-WILLIAMS CO/THE	44,266.96	75.7400	60,592.00	16,325.04
554.0000	SHUFFLE MASTER INC	4,869.66	8.8600	4,908.44	38.78
177.0000	SHUTTERFLY INC	9,250.02	53.6600	9,497.82	247.80
1,061.0000	SIGMA-ALDRICH CORP	40,033.92	64.3900	68,317.79	28,283.87
632.0000	SIGMA DESIGNS INC	5,068.64	8.0600	5,093.92	25.28
246.0000	SIGNATURE BANK/NEW YORK NY	13,731.72	55.6200	13,682.52	49.20-
127.0000	SILICON LABORATORIES INC	4,961.89	34.5700	4,390.39	571.50-
294.0000	SILGAN HOLDINGS INC	11,780.58	37.9300	11,151.42	629.16-
807.0000	SILICON IMAGE INC	5,124.45	5.3300	4,301.31	823.14-
315.0000	SILICON GRAPHICS INTERNATIONAL	4,851.00	15.9300	5,017.95	166.95
202.0000	SIMMONS FIRST NATIONAL CORP	4,930.82	23.0200	4,650.04	280.78-
1,901.0000	SIMON PROPERTY GROUP INC	177,222.25	117.5000	223,367.50	46,145.25
168.0000	SIMPSON MANUFACTURING CO INC	4,935.84	28.4300	4,776.24	159.60-
487.0000	SINCLAIR BROADCAST GROUP INC	5,084.28	7.8100	3,803.47	1,280.81-
331.0000	SIRONA DENTAL SYSTEMS INC	17,245.10	46.6600	15,444.46	1,800.64-



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23,480.0000	SIRIUS XM RADIO INC	46,725.20	1.8000	42,264.00	4,461.20-
248.0000	SIX FLAGS ENTERTAINMENT CORP	9,144.65	33.5500	8,320.40	824.25-
351.0000	SKECHERS U.S.A. INC	4,794.66	16.1300	5,661.63	866.97
1,345.0000	SKYWEST INC	20,000.15	12.7500	17,148.75	2,851.40-
1,818.0000	SMITH & WESSON HOLDING CORP	5,144.94	3.2700	5,944.86	799.92
122.0000	AO SMITH CORP	4,981.26	39.2900	4,793.38	187.88-
893.0000	SMITHFIELD FOODS INC	18,449.38	21.9200	19,574.56	1,125.18
974.0000	JM SMUCKER CO/THE	40,906.96	72.0900	70,215.66	29,308.70
83.0000	SNAP-ON INC	4,985.81	52.9100	4,391.53	594.28-
229.0000	SNYDERS-LANCE INC	4,813.58	22.2700	5,099.83	286.25
1,004.0000	SOLAR CAPITAL LTD	24,788.76	23.1200	23,212.48	1,576.28-
194.0000	SOLARWINDS INC	4,813.14	24.7700	4,805.38	7.76-
287.0000	SOLAR SENIOR CAPITAL LTD	5,312.37	16.6900	4,790.03	522.34-
420.0000	SOLERA HOLDINGS INC	23,944.20	58.6500	24,633.00	688.80
727.0000	SOLUTIA INC	15,281.54	17.3800	12,635.26	2,646.28-
375.0000	SONIC AUTOMOTIVE INC	5,231.25	13.8800	5,205.00	26.25-
475.0000	SONIC CORP	4,954.25	9.2700	4,403.25	551.00-



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401.0000	SOTHEBY'S	16,176.34	37.2100	14,921.21	1,255.13-
1,633.0000	SONUS NETWORKS INC	5,192.94	2.5900	4,229.47	963.47-
181.0000	SOURCEFIRE INC	5,136.78	27.6200	4,999.22	137.56-
5,426.0000	SOUTHERN CO	193,686.76	41.3600	224,419.36	30,732.60
808.0000	SOUTHERN UNION CO	19,400.08	41.8800	33,839.04	14,438.96
261.0000	SOUTHSIDE BANCSHARES INC	5,037.30	19.8800	5,188.68	151.38
4,710.0000	SOUTHWEST AIRLINES CO	65,386.32	8.6200	40,600.20	24,786.12-
272.0000	SOUTHWEST GAS CORP	10,194.56	37.0200	10,069.44	125.12-
2,191.0000	SOUTHWESTERN ENERGY CO	106,376.34	37.9500	83,148.45	23,227.89-
125.0000	SOVRAN SELF STORAGE INC	4,940.00	40.6400	5,080.00	140.00
299.0000	SPANSION INC	5,552.43	15.0100	4,487.99	1,064.44-
4,057.0000	SPECTRA ENERGY CORP	101,916.09	25.9700	105,360.29	3,444.20
600.0000	SPECTRUM PHARMACEUTICALS INC	5,076.00	8.5500	5,130.00	54.00
363.0000	SPEEDWAY MOTORSPORTS INC	5,027.55	13.3900	4,860.57	166.98-
736.0000	SPIRIT AEROSYSTEMS HOLDINGS IN	14,764.16	16.7800	12,350.08	2,414.08-
415.0000	SPIRIT AIRLINES INC	4,988.47	12.0800	5,013.20	24.73
17,800.0000	SPRINT NEXTEL CORP	191,570.41	3.7600	66,928.00	124,642.41-



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397.0000	STAG INDUSTRIAL INC	4,898.50	10.7600	4,271.72	626.78-
214.0000	STANDARD MICROSYSTEMS CORP	5,016.16	21.0200	4,498.28	517.88-
1,440.0000	STANDARD PACIFIC CORP	4,910.40	2.5700	3,700.80	1,209.60-
1,282.0000	STANLEY BLACK & DECKER INC	74,496.57	61.9800	79,458.36	4,961.79
4,417.0000	STAPLES INC	109,586.66	14.7400	65,106.58	44,480.08-
1,059.0000	STAR SCIENTIFIC INC	5,263.23	2.3500	2,488.65	2,774.58-
4,705.0000	STARBUCKS CORP	161,136.37	38.6200	181,707.10	20,570.73
554.0000	STARWOOD PROPERTY TRUST INC	11,102.16	18.5000	10,249.00	853.16-
386.0000	STATE BANCORP INC/NY	5,006.42	11.6100	4,481.46	524.96-
1,045.0000	STARWOOD HOTELS & RESORTS WORL	60,180.40	44.5600	46,565.20	13,615.20-
3,444.0000	STATE STREET CORP	221,004.81	35.5200	122,330.88	98,673.93-
480.0000	STEELCASE INC	5,361.60	8.2800	3,974.40	1,387.20-
203.0000	STEINWAY MUSICAL INSTRUMENTS I	5,154.17	24.8700	5,048.61	105.56-
420.0000	STELLARONE CORP	4,867.80	11.7600	4,939.20	71.40
756.0000	STERICYCLE INC	43,675.19	87.7100	66,308.76	22,633.57
147.0000	STERIS CORP	4,999.47	32.1800	4,730.46	269.01-
530.0000	STERLING BANCORP/NY	4,891.90	8.5800	4,547.40	344.50-



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381.0000	STERLING CONSTRUCTION CO INC	4,960.62	12.7600	4,861.56	99.06-
287.0000	STERLING FINL CORP/SPOKANE	4,507.25	14.0500	4,032.35	474.90-
515.0000	STEWART INFORMATION SERVICES C	4,959.45	9.5300	4,907.95	51.50-
319.0000	STIFEL FINANCIAL CORP	11,391.49	30.0800	9,595.52	1,795.97-
613.0000	STILLWATER MINING CO	12,584.89	15.3900	9,434.07	3,150.82-
291.0000	STONE ENERGY CORP	8,296.41	26.4100	7,585.31	611.10-
157.0000	STRATASYS INC	4,997.31	23.1400	3,532.98	1,364.33-
1,040.0000	STRATEGIC HOTELS & RESORTS INC	6,780.80	4.7800	4,971.20	1,809.60-
2,128.0000	STRYKER CORP	107,134.85	48.8400	103,931.52	3,203.33-
998.0000	STURM RUGER & CO INC	25,854.08	33.2700	33,203.46	7,349.38
470.0000	SUCCESSFACTORS INC	13,907.30	23.3600	10,979.20	2,928.10-
447.0000	SUMMIT HOTEL PROPERTIES INC	5,055.57	8.2800	3,701.16	1,354.41-
131.0000	SUN COMMUNITIES INC	4,816.87	38.5400	5,048.74	231.87
791.0000	SUNOCO INC	40,336.35	38.1400	30,168.74	10,167.61-
67.0000	SUNPOWER CORP	875.69	14.1000	944.70	69.01
580.0000	SUNRISE SENIOR LIVING INC	5,167.80	7.4200	4,303.60	864.20-
703.0000	SUNSTONE HOTEL INVESTORS INC	6,207.49	6.0400	4,246.12	1,961.37-



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
3,872.0000	SUNTRUST BANKS INC	300,638.73	19.9000	77,052.80	223,585.93-
309.0000	SUPER MICRO COMPUTER INC	5,092.32	13.7150	4,237.94	854.38-
473.0000	SUPERIOR ENERGY SERVICES INC	16,342.15	35.3200	16,706.36	364.21
1,262.0000	SUPERVALU INC	10,827.96	7.9700	10,058.14	769.82-
325.0000	SUSQUEHANNA BANCSHARES INC	2,489.50	6.7100	2,180.75	308.75-
145.0000	SWIFT ENERGY CO	4,873.45	30.8500	4,473.25	400.20-
471.0000	SWIFT TRANSPORTATION CO	6,035.87	8.6200	4,060.02	1,975.85-
868.0000	SMSHER HYGIENE INC	4,875.82	4.4600	3,871.28	1,004.54-
240.0000	SYKES ENTERPRISES INC	5,107.20	15.6500	3,756.00	1,351.20-
5,102.0000	SYMANTEC CORP	108,324.64	17.1500	87,499.30	20,825.34-
371.0000	SYMETRA FINANCIAL CORP	4,882.36	10.7200	3,977.12	905.24-
164.0000	SYNCHRONOSS TECHNOLOGIES INC	4,901.96	27.1600	4,454.24	447.72-
194.0000	SYNAPTICS INC	4,855.82	24.4300	4,739.42	116.40-
195.0000	SYNOPSIS INC	4,945.20	25.8800	5,046.60	101.40
2,867.0000	SYSCO CORP	96,087.22	27.9300	80,075.31	16,011.91-
1,514.0000	TD AMERITRADE HOLDING CORP	28,160.40	15.3750	23,277.75	4,882.65-
1,347.0000	TECO ENERGY INC	23,788.02	18.3000	24,650.10	862.08



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829.0000	THL CREDIT INC	10,660.94	11.7500	9,740.75	920.19-
511.0000	TICC CAPITAL CORP	4,890.27	9.5500	4,880.05	10.22-
2,320.0000	TJX COS INC	66,173.36	54.6200	126,718.40	60,545.04
363.0000	TMS INTERNATIONAL CORP	4,740.82	7.3700	2,675.31	2,065.51-
605.0000	TRW AUTOMOTIVE HOLDINGS CORP	33,483.59	41.6900	25,222.45	8,261.14-
322.0000	TNS INC	5,177.76	16.9600	5,461.12	283.36
330.0000	TTM TECHNOLOGIES INC	4,969.80	11.1700	3,586.10	1,283.70-
985.0000	TW TELECOM INC	16,262.35	19.2900	19,000.65	2,738.30
437.0000	TAKE-TWO INTERACTIVE SOFTWARE	6,471.97	13.2200	5,777.14	694.83-
152.0000	TAL INTERNATIONAL GROUP INC	4,974.96	29.2100	4,439.92	535.04-
140.0000	TALEO CORP	4,928.00	25.8100	3,613.40	1,314.60-
183.0000	TANGER FACTORY OUTLET CENTERS	4,884.27	28.1300	5,147.79	263.52
231.0000	TARGACEPT INC	4,901.82	16.2800	3,760.68	1,141.14-
4,100.0000	TARGET CORP	229,517.59	51.6700	211,847.00	17,670.59-
855.0000	TAUBMAN CENTERS INC	34,276.95	57.6300	49,273.65	14,996.70
223.0000	TEAM INC	4,995.20	24.9400	5,561.62	566.42
231.0000	TEAM HEALTH HOLDINGS INC	5,128.20	18.6900	4,317.39	810.81-



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277.0000	TECH DATA CORP	12,772.47	47.0800	13,041.16	268.69
63.0000	TECHNE CORP	5,026.14	72.4700	4,565.61	460.53-
604.0000	TEKELEC	5,327.28	7.2000	4,348.80	978.48-
1,070.0000	TELECOMMUNICATION SYSTEMS INC	5,071.80	3.7900	4,055.30	1,016.50-
102.0000	TELEDYNE TECHNOLOGIES INC	4,876.62	54.5900	5,568.18	691.56
82.0000	TELEFLEX INC	4,878.18	57.5200	4,716.64	161.54-
479.0000	TELEPHONE & DATA SYSTEMS INC	15,073.23	25.6300	12,276.77	2,796.46-
2,382.0000	TELLABS INC	15,100.03	4.0800	9,718.56	5,381.47-
732.0000	TEMPLE-INLAND INC	14,962.08	24.2000	17,714.40	2,752.32
388.0000	TEMPUR-PEDIC INTERNATIONAL INC	15,357.04	58.2400	22,597.12	7,240.08
4,337.0000	TENET HEALTHCARE CORP	23,737.51	5.2800	22,899.36	838.15-
359.0000	TENNECO INC	15,117.49	32.8100	11,778.79	3,338.70-
1,226.0000	TERADATA CORP	25,840.04	52.3600	64,193.36	38,353.32
1,170.0000	TERADYNE INC	16,169.40	12.1000	14,157.00	2,012.40-
652.0000	TEREX CORP	17,017.20	16.1300	10,516.76	6,500.44-
304.0000	TESLA MOTORS INC	8,382.80	24.7400	7,520.96	861.84-
855.0000	TESORO CORP	17,826.75	24.0600	20,571.30	2,744.55



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406.0000	TETRA TECHNOLOGIES INC	4,876.06	10.2500	4,161.50	714.56-
370.0000	TETRA TECH INC	8,376.80	19.9100	7,366.70	1,010.10-
308.0000	TESSERA TECHNOLOGIES INC	4,980.36	14.0700	4,333.56	646.80-
221.0000	TEXAS CAPITAL BANCSHARES INC	5,584.67	25.6700	5,673.07	88.40
135.0000	TEXAS INDUSTRIES INC	5,390.55	35.6100	4,807.35	583.20-
7,834.0000	TEXAS INSTRUMENTS INC	262,714.75	26.2100	205,329.14	57,385.61-
1,485.0000	TEXTRON INC	59,784.50	16.8700	25,051.95	34,732.55-
410.0000	THERAVANCE INC	8,712.50	19.0000	7,790.00	922.50-
2,620.0000	THERMO FISHER SCIENTIFIC INC	103,034.68	54.9300	143,916.60	40,881.92
311.0000	THOMAS & BETTS CORP	15,873.44	43.6800	13,584.48	2,288.96-
908.0000	THOMPSON CREEK METALS CO INC	8,626.00	8.2700	7,509.16	1,116.84-
680.0000	THOMSON REUTERS CORP	24,779.20	30.9400	21,039.20	3,740.00-
527.0000	THORATEC CORP	14,861.40	34.2600	18,055.02	3,193.62
267.0000	3D SYSTEMS CORP	5,000.91	18.1700	4,851.39	149.52-
4,227.0000	3M CO	316,426.06	82.9800	350,756.46	34,330.40
987.0000	TIBCO SOFTWARE INC	25,987.71	22.3800	22,089.06	3,898.65-
96.0000	TIDEWATER INC	4,846.08	53.6000	5,145.60	299.52



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971.0000	TIFFANY & CO	32,513.93	71.9600	69,873.16	37,359.23
236.0000	TIMBERLAND CO/THE	10,195.20	42.9400	10,133.84	61.36-
6,939.0000	TIME WARNER INC	263,382.58	31.6600	219,688.74	43,693.84-
2,306.0000	TIME WARNER CABLE INC	127,580.34	65.5000	151,043.00	23,462.66
520.0000	TIMKEN CO	24,434.80	39.3500	20,462.00	3,972.80-
222.0000	TITAN INTERNATIONAL INC	4,963.92	21.5000	4,773.00	190.92-
508.0000	TITANIUM METALS CORP	8,783.32	16.0300	8,143.24	640.08-
490.0000	TIVO INC	4,870.60	10.6000	5,194.00	323.40
938.0000	TOLL BROTHERS INC	18,131.54	17.1900	16,124.22	2,007.32-
130.0000	TOMPKINS FINANCIAL CORP	5,062.20	38.8500	5,050.50	11.70-
546.0000	TORCHMARK CORP	22,753.64	38.2100	20,862.66	1,890.98-
184.0000	TORO CO/THE	10,992.16	54.5700	10,040.88	951.28-
184.0000	TOWER BANCORP INC	4,949.60	23.9000	4,397.60	552.00-
219.0000	TOWER GROUP INC	5,052.33	24.0100	5,258.19	205.86
341.0000	TOWERS WATSON & CO	21,500.05	58.9900	20,115.59	1,384.46-
277.0000	TOTAL SYSTEM SERVICES INC	4,922.29	18.1500	5,027.55	105.26
714.0000	TOWN SPORTS INTERNATIONAL HOLD	5,018.35	7.5100	5,362.14	343.79



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242.0000	TOWNEBANK/PORTSMOUTH VA	3,218.60	11.7700	2,848.34	370.26-
429.0000	TRACTOR SUPPLY CO	27,850.68	61.3700	26,327.73	1,522.95-
57.0000	TRANSDIGM GROUP INC	4,891.17	91.8600	5,236.02	344.85
3,061.0000	TRAVELERS COS INC/THE	142,306.81	50.4600	154,458.06	12,151.25
85.0000	TREEHOUSE FOODS INC	4,606.15	54.7800	4,656.30	50.15
190.0000	TREX CO INC	4,913.40	18.2400	3,465.60	1,447.80-
273.0000	TRIANGLE CAPITAL CORP	5,121.48	16.7500	4,572.75	548.73-
422.0000	TRICO BANCSHARES	6,055.70	13.5300	5,709.66	346.04-
222.0000	TRIMAS CORP	5,152.62	19.3300	4,291.26	861.36-
729.0000	TRIMBLE NAVIGATION LTD	27,024.03	37.1400	27,075.06	51.03
475.0000	TRINITY INDUSTRIES INC	15,204.75	27.5600	13,091.00	2,113.75-
102.0000	TRIUMPH GROUP INC	4,904.16	52.3800	5,342.76	438.60
183.0000	TRUE RELIGION APPAREL INC	5,085.57	30.5000	5,581.50	495.93
345.0000	TRUEBLUE INC	5,023.20	14.0500	4,847.25	175.95-
150.0000	TRUSTMARK CORP	3,406.50	21.5000	3,225.00	181.50-
314.0000	TUPPERWARE BRANDS CORP	14,974.66	66.5000	20,881.00	5,906.34
262.0000	TUTOR PERINI CORP	4,904.64	14.0400	3,678.48	1,226.16-



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474.0000	TWO HARBORS INVESTMENT CORP	5,010.18	9.5700	4,536.18	474.00-
198.0000	II-VI INC	4,828.23	19.7550	3,911.49	916.74-
2,655.0000	TYSON FOODS INC	43,820.01	17.4700	46,382.85	2,562.84
1,181.0000	UDR INC	26,938.61	26.7100	31,544.51	4,605.90
191.0000	UGI CORP	5,970.66	29.7600	5,684.16	286.50-
190.0000	UMB FINANCIAL CORP	7,607.60	38.7800	7,368.20	239.40-
8,163.0000	US BANCORP	271,485.06	23.2100	189,463.23	82,021.83-
484.0000	UMH PROPERTIES INC	5,043.28	9.2400	4,472.16	571.12-
537.0000	URS CORP	22,231.80	35.0700	18,832.59	3,399.21-
1,449.0000	USEC INC	4,477.41	2.1800	3,158.82	1,318.59-
269.0000	ULTA SALON COSMETICS & FRAGRAN	16,901.27	59.0800	15,892.52	1,008.75-
94.0000	ULTIMATE SOFTWARE GROUP INC	4,939.70	50.5900	4,755.46	184.24-
166.0000	ULTRATECH INC	4,898.66	20.4200	3,389.72	1,508.94-
682.0000	UMPQUA HOLDINGS CORP	7,590.66	9.7700	6,663.14	927.52-
216.0000	UNDER ARMOUR INC	16,066.08	70.8600	15,305.76	760.32-
97.0000	UNIFIRST CORP/MA	4,938.27	51.7800	5,022.66	84.39
393.0000	UNION FIRST MARKET BANKSHARES	4,719.93	10.9900	4,319.07	400.86-



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2,938.0000	UNION PACIFIC CORP	135,512.20	92.1700	270,795.46	135,283.26
136.0000	UNISOURCE ENERGY CORP	4,968.08	37.8600	5,148.96	180.88
1,401.0000	UNISYS CORP	29,759.58	17.5900	24,643.59	5,115.99-
88.0000	UNIT CORP	4,923.60	47.6900	4,196.72	726.88-
259.0000	UNITED BANKSHARES INC	6,081.32	22.4700	5,819.73	261.59-
324.0000	UNITED FINANCIAL BANCORP INC	4,937.76	15.4200	4,996.08	58.32
277.0000	UNITED FIRE & CASUALTY CO	4,855.81	18.1100	5,016.47	160.66
119.0000	UNITED NATURAL FOODS INC	4,949.21	40.6700	4,839.73	109.48-
827.0000	UNITED ONLINE INC	4,813.14	5.4200	4,482.34	330.80-
3,951.0000	UNITED PARCEL SERVICE INC	287,134.95	67.3900	266,257.89	20,877.06-
371.0000	UNITED RENTALS INC	8,521.87	16.6800	6,188.28	2,333.59-
591.0000	U-STORE-IT TRUST	6,081.39	10.7400	6,347.34	265.95
759.0000	UNITED STATES STEEL CORP	48,927.26	30.1100	22,853.49	26,073.77-
194.0000	UNITED STATIONERS INC	6,613.46	31.5400	6,118.76	494.70-
5,520.0000	UNITED TECHNOLOGIES CORP	353,268.75	74.2500	409,860.00	56,591.25
6,446.0000	UNITEDHEALTH GROUP INC	320,090.05	47.5200	306,313.92	13,776.13-
457.0000	UNIVERSAL AMERICAN CORP	4,885.33	10.9900	5,022.43	137.10



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228.0000	UNIVERSAL DISPLAY CORP	7,505.76	49.0600	11,185.68	3,679.92
202.0000	UNIVERSAL ELECTRONICS INC	4,959.10	19.5100	3,941.02	1,018.08-
184.0000	UNIVERSAL FOREST PRODUCTS INC	4,852.08	30.5600	5,623.04	770.96
119.0000	UNIVERSAL STAINLESS & ALLOY	5,296.69	32.8900	3,913.91	1,382.78-
537.0000	UNIVERSAL HEALTH SERVICES INC	27,462.18	41.6000	22,339.20	5,122.98-
272.0000	UNIVERSAL TECHNICAL INSTITUTE	5,072.80	14.5600	3,960.32	1,112.48-
2,815.0000	UNUM GROUP	57,886.29	23.5400	66,265.10	8,378.81
3,267.0000	UR-ENERGY INC	5,402.96	1.2700	4,149.09	1,253.87-
1,628.0000	URANERZ ENERGY CORP	5,182.58	2.3800	3,874.64	1,307.94-
1,587.0000	URANIUM ENERGY CORP	4,919.70	3.5100	5,570.37	650.67
505.0000	URBAN OUTFITTERS INC	15,570.41	26.1750	13,218.38	2,352.03-
247.0000	VCA ANTECH INC	4,999.28	18.5100	4,571.97	427.31-
721.0000	VF CORP	53,620.41	117.0600	84,400.26	30,779.85
185.0000	VSE CORP	4,713.80	24.8200	4,591.70	122.10-
208.0000	VAIL RESORTS INC	9,195.68	40.4300	8,409.44	786.24-
292.0000	VALASSIS COMMUNICATIONS INC	8,278.20	25.2700	7,378.84	899.36-
3,392.0000	VALERO ENERGY CORP	154,494.43	22.7200	77,066.24	77,428.19-



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135.0000	VALMONT INDUSTRIES INC	12,133.80	92.5300	12,491.55	357.75
140.0000	VALSPAR CORP	5,037.20	32.2900	4,520.60	516.60-
468.0000	VALUECLICK INC	7,628.40	15.3000	7,160.40	468.00-
1,001.0000	VARIAN MEDICAL SYSTEMS INC	48,553.51	56.9600	57,016.96	8,463.45
448.0000	VARIAN SEMICONDUCTOR EQUIPMENT	27,484.80	61.2850	27,455.68	29.12-
242.0000	VEECO INSTRUMENTS INC	11,378.84	36.3600	8,799.12	2,579.72-
1,170.0000	VENOCO INC	15,201.90	11.5800	13,548.60	1,653.30-
2,050.0000	VENTAS INC	54,036.85	53.4800	109,634.00	55,597.15
124.0000	VERA BRADLEY INC	4,698.36	35.1400	4,357.36	341.00-
657.0000	VERIFONE SYSTEMS INC	26,927.26	35.2200	23,139.54	3,787.72-
1,228.0000	VERISIGN INC	28,911.05	31.1500	38,252.20	9,341.15
16,832.0000	VERIZON COMMUNICATIONS INC	564,350.46	36.1650	608,729.28	44,378.82
143.0000	VERINT SYSTEMS INC	4,939.71	28.5800	4,086.94	852.77-
707.0000	VERISK ANALYTICS INC	24,038.00	34.8400	24,631.88	593.88
1,225.0000	VERTEX PHARMACEUTICALS INC	53,350.74	45.2700	55,455.75	2,105.01
117.0000	VIASAT INC	4,891.77	35.5000	4,153.50	738.27-
3,909.0000	VIACOM INC	145,985.13	48.2400	188,570.16	42,585.03