



THE BANK OF NEW YORK MELLON.

MONTHLY	FINAL	INVESTMENT DETAIL	2011-08-31 CYCLE A 00:05:20 RUN DATE: 16-SEP-11			
XCEL ENERGY NDT		31 AUGUST 2011				PAGE: 1
NSP/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 UNIT OF PARTICIPATION</u>						
295,730.7540	CASH PRAIRIE ISLAND #2 QUAL MASTER TRUST UNIT	1,361,978.63	4.6054	1,361,978.63	0.00	
32,687,436.7900	PARAMETRIC PRAIRIE ISLAND #2 QUAL MASTER TRUST UNIT	34,245,481.41	0.9915	32,411,587.51	1,833,893.90-	
17,829,510.9700	SHENKMAN PRAIRIE ISLAND #2 QUAL MASTER TRUST UNIT	19,876,471.52	1.1044	19,692,427.42	184,044.10-	
14,115,971.9570	ARCHSTONE PRAIRIE ISLAND #2 QUAL MASTER TRUST UNIT	14,115,169.91	1.0119	14,285,208.34	170,038.43	
14,135,189.1410	AURORA PRAIRIE ISLAND #2 QUAL MASTER TRUST UNIT	14,134,366.57	1.0060	14,220,989.74	86,623.17	
10,708,384.9900	PRAIRIE II-TOWNSEND RE	10,942,259.51	1.0218	10,942,298.95	39.44	
22,187,926.4500	PRAIRIE II - GRESHAM2	22,187,926.45	1.0000	22,187,926.45	0.00	
7,642,782.4100	PRAIRIE II - WELLINGTON	7,642,782.41	1.0000	7,642,782.41	0.00	
60,784,803.0090	PARAMETRIC US EQUITY PRAIRIE ISLAND #2 QUAL MASTER TRUST	68,381,222.44	1.0695	65,012,507.63	3,368,714.81-	
15,576,626.5960	PARAMETRIC EM EQUITY PRAIRIE ISLAND #2 QUAL MASTER TRUST	15,575,885.24	1.0404	16,206,046.92	630,161.68	
31,553,377.4680	NSP-PRAIRIE UNIT TWO QUALIFIED	87,553,813.15	2.9039	91,628,673.22	4,074,860.07	

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	TOTAL INVESTMENTS UNIT OF PARTICIPATION	296,017,357.24		295,592,427.22	424,930.02-
	TOTAL INVESTMENT	296,017,357.24		295,592,427.22	424,930.02-



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
<u>INVESTMENTS CASH EQUIVALENTS</u>					
10,546,951.1400	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	10,546,951.14	1.0000	10,546,951.14	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		10,546,951.14		10,546,951.14	0.00
<u>INVESTMENTS FIXED INCOME SECURITIES</u>					
400,000.0000	AT&T INC 6.400% 05/15/2038 DD 05/13/08	426,887.08	112.6150	450,460.00	23,572.92
315,000.0000	AT&T INC 6.700% 11/15/2013 DD 11/17/08	329,288.01	111.2920	350,569.80	21,281.79
525,000.0000	AT&T INC 3.875% 08/15/2021 DD 08/18/11	523,456.17	102.7010	539,180.25	15,724.08
500,000.0000	ABBEEY NATIONAL TREASURY SERVIC 4.000% 04/27/2016 DD 04/27/11	500,111.11	95.5670	477,835.00	22,276.11-
480,000.0000	ALCOA INC 5.720% 02/23/2019 DD 02/23/07	496,518.03	103.6810	497,668.80	1,150.77
5,000.0000	ALLIED WASTE NORTH AMERICA INC 6.875% 06/01/2017 DD 03/12/07	5,343.96	107.7500	5,387.50	43.54
705,000.0000	AMGEN INC 4.100% 06/15/2021 DD 06/30/11	703,207.60	105.2670	742,132.35	38,924.75
310,000.0000	APACHE CORP 3.625% 02/01/2021 DD 12/03/10	326,498.25	104.5010	323,953.10	2,545.15-

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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>	
715,000.0000	APPLIED MATERIALS INC 4.300% 06/15/2021 DD 06/08/11	755,265.35	104.4610	746,896.15	8,369.20-	
700,000.0000	ARCELORMITTAL 9.850% 06/01/2019 DD 05/20/09	860,794.95	122.3510	856,457.00	4,337.95-	
210,000.0000	ARCELORMITTAL 3.750% 08/05/2015 DD 08/05/10	208,527.18	98.9570	207,809.70	717.48-	
465,000.0000	ARCELORMITTAL 5.500% 03/01/2021 DD 03/07/11	459,157.84	97.9050	455,258.25	3,899.59-	
170,000.0000	BB&T CORP 5.200% 12/23/2015 DD 12/23/03	184,858.22	109.2130	185,662.10	803.88	
395,000.0000	BB&T CAPITAL TRUST II 6.750% 06/07/2036 DD 06/07/06	277,048.67	99.1190	391,520.05	114,471.38	
120,053.9300	BANC OF AMERICA COMMERCIA 1 A3 4.877% 11/10/2042 DD 04/01/05	118,572.71	100.0610	120,127.16	1,554.45	
385,000.0000	BANC OF AMERICA COMMERCIA 2 A3 4.873% 03/11/2041 DD 11/01/03	371,672.09	102.0510	392,896.35	21,224.26	
450,000.0000	BANC OF AMERICA MERRILL L 2 A5 VAR RT 07/10/2043 DD 06/01/05	441,333.72	107.2190	482,485.50	41,151.78	
462,974.1500	BANC OF AMERICA COMMERCIA 3 A5 VAR RT 06/10/2039 DD 07/01/04	462,173.78	107.9390	499,729.67	37,555.89	
1,020,000.0000	BANC OF AMERICA MERRILL L 6 A4 VAR RT 09/10/2047 DD 12/01/05	980,931.40	109.0700	1,112,514.00	131,582.60	

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785,000.0000	BANC OF AMERICA COMMERCIA 4 A4 5.634% 07/10/2046 DD 08/01/06	807,558.12	108.0400	848,114.00	40,555.88	
250,000.0000	BANK OF AMERICA NA 6.100% 06/15/2017 DD 06/19/07	265,884.57	99.0180	247,545.00	18,339.57-	
70,000.0000	BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	73,141.49	101.2740	70,891.80	2,249.69-	
115,000.0000	BEAR STEARNS COMMERCIA PW10 A4 5.405% 12/11/2040 DD 12/01/05	113,914.74	109.1720	125,547.80	11,633.06	
130,000.0000	BEAR STEARNS COMMERCIA PW12 A4 VAR RT 09/11/2038 DD 06/01/06	115,865.86	110.6370	143,828.10	27,962.24	
589,240.7200	BEAR STEARNS COMMERCIA PW15 A2 5.205% 02/11/2044 DD 03/01/07	592,318.34	100.7490	593,654.13	1,335.79	
215,000.0000	BEAR STEARNS COMMERCIA PW15 A4 5.331% 02/11/2044 DD 03/01/07	180,800.78	102.7870	220,992.05	40,191.27	
625,000.0000	BIO-RAD LABORATORIES INC 4.875% 12/15/2020 DD 12/09/10	618,898.03	104.5000	653,125.00	34,226.97	
735,000.0000	COMMERCIAL MORTGAGE PAS C6 A5A 5.116% 06/10/2044 DD 08/01/05	625,408.36	108.5380	797,754.30	172,345.94	
595,000.0000	CSX CORP 4.250% 06/01/2021 DD 05/25/11	602,591.36	104.7070	623,006.65	20,415.29	
1,045,000.0000	CALIFORNIA ST DEPT WTR RES PWR 5.000% 05/01/2021 DD 08/31/11	1,252,129.81	119.8930	1,252,881.85	752.04	

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630,000.0000	CAPITAL ONE FINANCIAL CO 4.750% 07/15/2021 DD 07/19/11	640,595.97	100.6220	633,918.60	6,677.37-	
290,000.0000	CHUBB CORP VAR RT 03/29/2067 DD 03/29/07	304,139.72	101.0000	292,900.00	11,239.72-	
370,000.0000	CISCO SYSTEMS INC 4.450% 01/15/2020 DD 11/17/09	414,648.13	109.3310	404,524.70	10,123.43-	
65,706.0000	CITICORP MORTGAGE SECURI 4 3A1 5.500% 08/25/2021 DD 08/01/06	60,137.21	100.0400	65,732.28	5,595.07	
845,000.0000	COMCAST CORP 5.900% 03/15/2016 DD 03/02/06	954,560.94	115.8850	979,228.25	24,667.31	
25,822.2700	COMMERCIAL MORTGAGE PASS C7 A2 5.690% 06/10/2046 DD 06/01/06	25,945.34	99.9190	25,801.35	143.99-	
1,585,000.0000	CONNECTICUT ST 5.250% 06/01/2020 DD 04/27/05	1,836,144.18	124.0620	1,966,382.70	130,238.52	
490,000.0000	COVIDIEN INTERNATIONAL FINANCE 4.200% 06/15/2020 DD 06/28/10	514,423.81	108.1510	529,939.90	15,516.09	
93,336.9400	CREDIT SUISSE MORTGAGE C1 AAB VAR RT 02/15/2039 DD 03/01/06	92,930.04	104.6330	97,661.24	4,731.20	
580,000.0000	DIGITAL REALTY TRUST LP 5.250% 03/15/2021 DD 03/08/11	580,298.48	100.1470	580,852.60	554.12	
1,210,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 7.625% 05/15/2016 DD 05/14/08	1,284,143.88	107.2500	1,297,725.00	13,581.12	



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710,000.0000	DISCOVERY COMMUNICATIONS 4.375% 06/15/2021 DD 06/20/11	740,903.64	103.6610	735,993.10	4,910.54-			
240,000.0000	DOW CHEMICAL CO/THE 5.700% 05/15/2018 DD 05/06/08	242,277.57	112.0680	268,963.20	26,685.63			
760,000.0000	DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09	923,733.82	129.9380	987,528.80	63,794.98			
125,000.0000	DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10	129,483.69	102.1340	127,667.50	1,816.19-			
1,440,000.0000	EKSPORTFINANS ASA 3.000% 11/17/2014 DD 11/17/09	1,449,569.01	105.9950	1,526,328.00	76,758.99			
335,000.0000	ENERGY TRANSFER PARTNERS LP 9.700% 03/15/2019 DD 12/23/08	408,515.36	126.5130	423,818.55	15,303.19			
50,000.0000	ENTERPRISE PRODUCTS OPERATING 6.300% 09/15/2017 DD 09/04/07	56,187.58	117.4450	58,722.50	2,534.92			
650,000.0000	ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08	732,832.35	117.5620	764,153.00	31,320.65			
790,000.0000	EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09	790,469.13	108.8310	859,764.90	69,295.77			
1,291,452.2600	FHLMC POOL #G1-3898 5.500% 07/01/2024 DD 08/01/10	1,385,791.58	109.0700	1,408,586.98	22,795.40			
198,127.7900	FHLMC POOL #G0-6063 4.000% 10/01/2040 DD 10/01/10	194,407.39	104.0180	206,088.56	11,681.17			

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232,039.6900	FHLMC POOL #1H-1348 VAR RT 10/01/2036 DD 10/01/06	236,384.77	107.9980	250,598.22	14,213.45
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
99,321.1700	FHLMC POOL #E0-1386 5.000% 06/01/2018 DD 06/01/03	98,618.80	107.2340	106,506.06	7,887.26
900,098.1800	FHLMC POOL #A9-7419 4.000% 03/01/2041 DD 02/01/11	883,473.03	104.0810	936,831.19	53,358.16
538,987.9100	FNMA POOL #0AL0316 6.000% 03/01/2039 DD 05/01/11	592,782.21	110.8990	597,732.20	4,949.99
60,346.4600	FNMA GTD REMIC P/T TR 04W9 2A1 6.500% 02/25/2044 DD 06/01/04	62,670.09	112.5190	67,901.23	5,231.14
176,943.1400	FNMA PODL #0725793 5.500% 09/01/2019 DD 08/01/04	178,782.61	108.8960	192,684.00	13,901.39
43,451.1300	FNMA PODL #0787153 6.000% 09/01/2034 DD 10/01/04	44,552.90	111.2740	48,349.81	3,796.91
165,244.6700	FNMA PODL #0834757 7.500% 05/01/2029 DD 07/01/05	173,246.10	116.7450	192,914.89	19,668.79
60,755.9300	FNMA PODL #0840944 5.000% 09/01/2020 DD 09/01/05	60,772.66	108.3550	65,832.09	5,059.43
119,610.0900	FNMA PODL #0847965 VAR RT 11/01/2035 DD 11/01/05	120,964.02	106.5330	127,424.22	6,460.20



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18,948.7600	FNMA POOL #0852044 6.500% 05/01/2036 DD 05/01/06	19,257.03	112.7420	21,363.21	2,106.18
175,802.5600	FNMA POOL #0889354 VAR RT 03/01/2038 DD 03/01/08	178,161.58	106.7040	187,588.36	9,426.78
171,163.7400	FNMA POOL #0889842 5.000% 12/01/2036 DD 08/01/08	168,012.98	108.1670	185,142.68	17,129.70
112,990.8900	FNMA POOL #0899952 5.000% 12/01/2037 DD 12/01/07	111,897.73	107.9480	121,971.41	10,073.68
159,540.9500	FNMA POOL #0918176 6.000% 05/01/2037 DD 04/01/07	170,372.71	110.8990	176,929.32	6,556.61
9,879.4700	FNMA POOL #0938251 6.500% 07/01/2037 DD 06/01/07	9,962.86	113.0550	11,169.23	1,206.37
89,289.0900	FNMA PODL #0961408 5.000% 02/01/2038 DD 01/01/08	88,424.76	107.8850	96,329.53	7,904.77
1,560,881.0200	FNMA PODL #0988661 6.000% 09/01/2038 DD 09/01/08	1,715,210.76	110.8360	1,730,018.09	14,807.33
906,839.5600	FNMA PODL #0AD7726 4.000% 07/01/2025 DD 06/01/10	938,959.60	105.5170	956,869.90	17,910.30
1,222,862.0100	FNMA PODL #0AE0267 4.000% 08/01/2025 DD 07/01/10	1,266,188.03	105.5170	1,290,327.31	24,139.28
1,314,881.9000	FNMA PODL #0AE7762 4.000% 11/01/2025 DD 11/01/10	1,370,901.81	106.5170	1,400,572.75	29,670.94

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275,000.0000	FREEPORT-MCMORAN COPPER & GOLD 8.375% 04/01/2017 DD 03/19/07	259,180.92	107.8750	296,656.25	37,475.33
25,651.8700	GNMA POOL #0370921 6.500% 11/15/2023 DD 11/01/93	25,244.70	113.5940	29,138.99	3,894.29
104,962.8700	GNMA POOL #0506712 6.500% 04/15/2029 DD 04/01/99	104,328.42	115.4400	121,169.14	16,840.72
51,736.3000	GNMA POOL #0780129 7.000% 11/15/2024 DD 05/01/95	50,936.98	115.8450	59,933.92	8,996.94
460,000.0000	GS MORTGAGE SECURITIES GG2 A6 VAR RT 08/10/2038 DD 08/01/04	387,197.84	106.5820	490,277.20	103,079.36
340,000.0000	GS MORTGAGE SECURITIES GG4 A4A 4.751% 07/10/2039 DD 06/01/05	308,185.69	106.6600	362,644.00	54,458.31
360,768.1100	GS MORTGAGE SECURITIES GG6 A2 VAR RT 04/10/2038 DD 03/01/06	362,031.76	99.8590	360,259.43	1,772.33-
760,000.0000	GS MORTGAGE SECURITIES GG6 A4 5.553% 04/10/2038 DD 03/01/06	745,836.90	106.7690	811,444.40	65,607.50
305,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.000% 08/07/2019 DD 08/07/09	326,492.70	112.5180	343,179.90	16,687.20
175,000.0000	GENERAL ELECTRIC CAPITAL CORP 4.375% 09/16/2020 DD 09/16/10	173,737.49	101.9050	178,333.75	4,596.26
575,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11	573,057.78	106.4850	612,288.75	39,230.97

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1,545,000.0000	GEORGIA ST 5.000% 09/01/2021 DD 07/14/11	1,909,440.19	124.3010	1,920,450.45	11,010.26	
40,000.0000	GOLDMAN SACHS GROUP INC/THE 5.375% 03/15/2020 DD 03/08/10	40,654.90	101.6040	40,641.60	13.30-	
625,000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	622,660.45	98.3670	614,793.75	7,866.70-	
520,000.0000	GOLDMAN SACHS GROUP INC/THE 3.625% 02/07/2016 DD 02/07/11	518,595.67	100.0870	520,452.40	1,856.73	
670,000.0000	HEALTH CARE REIT INC 5.250% 01/15/2022 DD 03/14/11	666,965.24	99.6770	667,835.90	870.66	
1,650,000.0000	HENRICO CNTY VA 5.000% 07/15/2020 DD 05/27/10	1,931,615.35	123.8720	2,043,888.00	112,272.65	
345,000.0000	HENRICO CNTY VA 5.000% 07/15/2021 DD 05/27/10	426,822.83	124.3410	428,976.45	2,153.62	
395,000.0000	HEWLETT-PACKARD CO 4.300% 06/01/2021 DD 05/31/11	416,481.30	103.8670	410,274.65	6,206.65-	
635,000.0000	HOSPIRA INC 6.400% 05/15/2015 DD 05/08/09	644,547.75	115.1820	731,405.70	86,857.95	
200,000.0000	COCA-COLA ENTERPRISES INC 3.500% 09/15/2020 DD 09/14/10	198,393.93	100.4610	200,922.00	2,528.07	
940,000.0000	INTERNATIONAL PAPER CO 9.375% 05/15/2019 DD 05/11/09	1,206,153.25	128.2300	1,205,362.00	791.25-	



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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>
235,000.0000	JAPAN FINANCE CORP 2.250% 07/13/2016 DD 07/13/11	234,441.53	103.2880	242,726.80	8,285.27
900,000.0000	JEFFERIES GROUP INC 6.250% 01/15/2036 DD 01/26/06	714,700.03	97.2750	875,475.00	160,774.97
400,000.0000	JEFFERIES GROUP INC 5.875% 06/08/2014 DD 06/08/07	396,483.71	108.6050	434,420.00	37,936.29
190,000.0000	JEFFERIES GROUP INC 6.450% 06/08/2027 DD 06/08/07	152,216.58	100.0560	190,106.40	37,889.82
715,000.0000	KEYBANK NA 6.950% 02/01/2028 DD 02/03/98	630,601.40	111.7980	799,355.70	168,754.30
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
435,000.0000	KINDER MORGAN ENER PART 4.150% 03/01/2022 DD 08/17/11	435,293.34	98.9900	430,606.50	4,686.84-
840,000.0000	KOREA DEVELOPMENT BANK 8.000% 01/23/2014 DD 01/23/09	925,471.59	112.9130	948,469.20	22,997.61
540,000.0000	LAZARD GROJP LLC 6.850% 06/15/2017 DD 06/21/07	432,994.48	112.5120	607,564.80	174,570.32
165,000.0000	MCKESSON CORP 4.750% 03/01/2021 DD 02/28/11	176,318.40	111.9870	184,778.55	8,460.15
840,000.0000	MEDCO HEALTH SOLUTIONS INC 7.125% 03/15/2018 DD 03/18/08	908,654.88	119.5650	1,004,346.00	95,691.12

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1,117,853.8900	MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05	1,109,574.80	101.5260	1,134,912.34	25,337.54	
275,000.0000	METLIFE INC 6.400% 12/15/2036 DD 12/21/06	183,095.43	91.0230	250,313.25	67,217.82	
1,040,000.0000	METLIFE INC 6.817% 08/15/2018 DD 08/15/08	1,089,654.03	118.3210	1,230,538.40	140,884.37	
1,350,000.0000	MONTGOMERY CNTY MD 5.000% 07/01/2021 DD 08/11/11	1,649,101.73	124.2850	1,677,847.50	28,745.77	
490,000.0000	MORGAN STANLEY CAPITAL HQ6 A3 VAR RT 08/13/2042 DD 08/01/05	492,747.20	105.3260	516,097.40	23,350.20	
540,000.0000	MORGAN STANLEY CAPITAL T27 A4 VAR RT 06/13/2042 DD 07/01/07	460,885.38	111.0650	599,751.00	138,865.62	
650,000.0000	NATIONAL CITY BANK/CLEVELAND O VAR RT 06/07/2017 DD 06/07/07	566,150.66	91.4990	594,743.50	28,592.84	
335,000.0000	NATIONAL SEMICONDUCTOR CORP 6.600% 06/15/2017 DD 06/18/07	363,807.06	122.1990	409,366.65	45,559.59	
235,000.0000	PROV OF NEW BRUNSWICK 2.750% 06/15/2018 DD 06/16/11	234,321.29	104.4100	245,363.50	11,042.21	
1,305,000.0000	NEW YORK N Y CITY MUN WTR FIN 5.375% 06/15/2043 DD 01/27/11	1,332,054.97	109.6790	1,431,310.95	99,255.98	
150,000.0000	NEW YORK ST DORM AUTH REVS NON 5.000% 10/01/2041 DD 02/16/11	158,330.05	108.9730	163,459.50	5,129.45	



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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>
735,000.0000	NOBLE ENERGY INC 8.250% 03/01/2019 DD 02/27/09	861,432.42	130.5060	959,219.10	97,786.68
370,000.0000	PROVINCE OF ONTARIO CANADA 2.300% 05/10/2016 DD 05/10/11	369,314.40	104.1780	385,458.60	16,144.20
385,000.0000	ONTARIO (PROVINCE OF) 3.000% 07/16/2018 DD 07/14/11	387,001.63	105.1520	404,835.20	17,833.57
1,125,000.0000	OREGON ST 5.892% 06/01/2027 DD 10/31/03	1,132,325.67	113.1320	1,272,735.00	140,409.33
740,000.0000	PNC BANK NA 6.875% 04/01/2018 DD 03/25/08	795,616.84	114.8620	849,978.80	54,361.96
680,000.0000	PETROBRAS INTERNATIONAL FINANC 5.875% 03/01/2018 DD 11/01/07	690,153.50	108.7000	739,160.00	49,006.50
850,000.0000	PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09	1,042,767.39	128.2210	1,089,878.50	47,111.11
510,000.0000	PRIDE INTERNATIONAL INC 6.875% 08/15/2020 DD 08/06/10	621,680.29	119.5190	609,546.90	12,133.39-
480,000.0000	PRUDENTIAL FINANCIAL INC 3.875% 01/14/2015 DD 01/14/10	479,521.40	103.7330	497,918.40	18,397.00
215,000.0000	PRUDENTIAL FINANCIAL INC 4.500% 11/15/2020 DD 11/18/10	214,062.70	100.9700	217,085.50	3,022.80
230,000.0000	QUEST DIAGNOSTICS INC/DE 4.700% 04/01/2021 DD 03/24/11	230,256.20	106.9950	246,088.50	15,832.30



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690,000.0000	QWEST CORP 8.375% 05/01/2016 DD 11/01/09	774,461.32	114.0000	786,600.00	12,138.68	
310,000.0000	REGENCY CENTERS LP 5.875% 06/15/2017 DD 06/05/07	306,505.77	113.6980	352,463.80	45,958.03	
115,000.0000	REGENCY CENTERS LP 4.800% 04/15/2021 DD 10/07/10	114,850.14	104.9410	120,682.15	5,832.01	
147,000.0000	RELIANCE STEEL & ALUMINUM CO 6.850% 11/15/2036 DD 11/20/06	100,828.00	95.1310	139,842.57	39,014.57	
20,000.0000	SVB FINANCIAL GROUP 5.375% 09/15/2020 DD 09/20/10	19,870.43	103.2820	20,656.40	785.97	
170,000.0000	ST JUDE MEDICAL INC 4.875% 07/15/2019 DD 07/28/09	184,091.72	113.6360	193,181.20	9,089.48	
2,110,000.0000	SOUTH CAROLINA ST 5.000% 06/01/2020 DD 04/01/10	2,423,453.14	123.6070	2,608,107.70	184,654.56	
670,000.0000	STAMFORD CONN 5.000% 07/01/2021 DD 04/14/10	778,891.14	124.0850	831,369.50	52,478.36	
40,000.0000	SYMANTEC CORP 4.200% 09/15/2020 DD 09/16/10	39,857.12	101.3500	40,540.00	682.88	
570,000.0000	TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09	578,995.54	104.2440	594,190.80	15,195.26	
505,000.0000	TECK RESOURCES LTD 5.375% 10/01/2015 DD 09/28/05	441,152.24	110.1080	556,045.40	114,893.16	

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89,000.0000	TECK RESOURCES LTD 10.250% 05/15/2016 DD 05/08/09	102,726.48	117.5000	104,575.00	1,848.52	
205,000.0000	TECK RESOURCES LIMITED 4.750% 01/15/2022 DD 07/05/11	209,834.32	102.9630	211,074.15	1,239.83	
260,000.0000	TELEFONICA EMISIONES SAU 3.729% 04/27/2015 DD 04/26/10	260,108.45	98.4110	255,868.60	4,239.85-	
745,000.0000	THERMO FISHER SCIENTIFIC INC 3.600% 08/15/2021 DD 08/16/11	754,950.50	101.9280	759,363.60	4,413.10	
445,000.0000	TIME WARNER INC 4.750% 03/29/2021 DD 04/01/11	477,134.28	107.3900	477,885.50	751.22	
320,000.0000	TIME WARNER CABLE INC 8.250% 04/01/2019 DD 03/26/09	376,315.82	126.6190	405,180.80	28,864.98	
365,000.0000	TIME WARNER CABLE INC 4.125% 02/15/2021 DD 11/15/10	351,461.51	100.4260	366,554.90	15,093.39	
495,000.0000	TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10	587,079.38	113.5410	562,027.95	25,051.43-	
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	
385,000.0000	US BANCORP 3.150% 03/04/2015 DD 03/04/10	384,520.80	105.2370	405,162.45	20,641.65	
6,945,000.0000	U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11	8,042,173.75	114.6090	7,959,595.05	82,578.70-	

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
4,085,000.0000	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	4,174,068.95	112.8980	4,611,383.30	437,814.35	
365,000.0000	U S TREASURY NOTES 2.000% 04/30/2016 DD 04/30/11	368,213.66	105.3520	384,534.80	16,321.14	
8,085,000.0000	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	8,444,309.62	108.3130	8,757,106.05	312,796.43	
3,170,000.0000	U S TREASURY NOTE 1.500% 06/30/2016 DD 06/30/11	3,143,138.81	102.8440	3,260,154.80	117,015.99	
375,000.0000	U S TREASURY NOTE 1.500% 07/31/2016 DD 07/31/11	377,181.96	102.7810	385,428.75	8,246.79	
200,000.0000	U S TREASURY NOTE 1.000% 08/31/2016 DD 08/31/11	200,093.70	100.2270	200,454.00	360.30	
545,000.0000	USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06	397,887.98	75.3080	410,428.60	12,540.62	
340,000.0000	VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11	359,157.69	108.8770	370,181.80	11,024.11	
83,622.3000	WAMU MORTGAGE PASS THR AR9 1A7 VAR RT 09/25/2033 DD 08/01/03	83,832.08	94.6080	79,113.39	4,718.69-	
410,000.0000	WACHOVIA BANK NA 5.600% 03/15/2016 DD 03/09/06	443,383.03	109.9330	450,725.30	7,342.27	
275,000.0000	WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06	281,872.83	109.5000	301,125.00	19,252.17	



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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
160,000.0000	WACHOVIA CORP VAR RT 10/15/2016 DD 10/23/06	150,236.37	92.9490	148,718.40	1,517.97-	
410,000.0000	WEATHERFORD INTERNATIONAL LTD/ 9.625% 03/01/2019 DD 01/08/09	480,476.60	134.2330	550,355.30	69,878.70	
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	
340,000.0000	XEROX CORP 4.500% 05/15/2021 DD 05/18/11	344,091.37	103.4100	351,594.00	7,502.63	
570,000.0000	YALE UNIVERSITY 2.900% 10/15/2014 DD 11/10/09	569,249.77	106.5030	607,067.10	37,817.33	
555,000.0000	ZIMMER HOLDINGS INC 4.625% 11/30/2019 DD 11/17/09	569,453.82	108.5790	602,613.45	33,159.63	
9,940,000.0000	COMMIT TO PUR FNMA SF MTG 6.000% 10/01/2041 DD 10/01/11	10,969,721.88	110.4840	10,982,109.60	12,387.72	
TOTAL INVESTMENTS FIXED INCOME SECURITIES		116,840,381.48		122,312,495.30	5,472,113.82	
<u>INVESTMENTS PREFERRED SECURITIES</u>						
405,000.0000	PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08	345,990.74	102.2640	414,169.20	68,178.46	
TOTAL INVESTMENTS PREFERRED SECURITIES		345,990.74		414,169.20	68,178.46	
TOTAL INVESTMENT		127,733,323.36		133,273,615.64	5,540,292.28	

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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>INVESTMENTS CASH EQUIVALENTS</u>						
1,833,878.9200	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	1,833,878.92	1.0000	1,833,878.92	0.00	
TOTAL INVESTMENTS CASH EQUIVALENTS		1,833,878.92		1,833,878.92	0.00	
TOTAL INVESTMENT		1,833,878.92		1,833,878.92	0.00	



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SHARES/ PAR VALUE	SECURITY DESCRIPTION		COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS
<u>INVESTMENTS CASH EQUIVALENTS</u>						
212,876.1600	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01		212,876.16	1.0000	212,876.16	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS			212,876.16		212,876.16	0.00
<u>INVESTMENTS EQUITY</u>						
401.0000	AIRCASTLE LTD SHS		4,896.21	11.7700	4,719.77	176.44-
571.0000	ALTERRA CAPITAL HOLDINGS LTD		12,413.54	20.4100	11,654.11	759.43-
723.0000	AMDOCS LTD COM		19,689.36	27.4700	19,860.81	171.45
273.0000	AMERICAN SAFETY INS HLDGS LTD COM		5,146.05	18.9600	5,176.08	30.03
1,827.0000	ARCH CAPITAL GROUP LTD SHS		45,790.95	33.6800	61,533.36	15,742.41
172.0000	ARGO GROUP INTERNATIONAL HOLDINGS LTD COM		4,886.52	27.5100	4,731.72	154.80-
445.0000	ASPEN INSURANCE HOLDINGS LIMITED SHS		11,058.25	24.0100	10,684.45	373.80-
814.0000	AXIS CAPITAL HLDGS LTD SHS		25,022.36	28.6600	23,329.24	1,693.12-
474.0000	ENERGY XXI BERMUDA LIMITED USD SHS		14,931.00	26.8100	12,707.94	2,223.06-



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3,828.0000	ACCENTURE PLC IRELAND SHS CL A	164,770.59	53.5900	205,142.52	40,371.93
1,090.0000	BUNGE LIMITED COM	65,437.24	64.7100	70,533.90	5,096.66
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-
685.0000	COOPER INDUSTRIES PLC	40,007.33	47.3800	32,455.30	7,552.03-
3,445.0000	COVIDIEN PLC	149,588.43	52.1800	179,760.10	30,171.67
905.0000	ENDURANCE SPECIALTY HLDGS LTD SHS	33,285.90	36.1600	32,724.80	561.10-
50.0000	ENSTAR GROUP LIMITED SHS	5,024.00	102.9600	5,148.00	124.00
2,529.0000	FRUIT OF THE LOOM INC CL A	21,459.36	8.4853	21,459.36	0.00
295.0000	FREESCALE SEMICONDUCTOR HOLDIN	4,992.43	11.5000	3,392.50	1,599.93-
193.0000	GLOBAL CROSSING LTD SHS NEW	6,890.10	28.4500	5,490.85	1,399.25-
793.0000	GENPACT LTD	12,965.55	16.5700	13,140.01	174.46
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-
194.0000	HELEN OF TROY LTD NEW	6,283.66	30.0200	5,823.88	459.78-
866.0000	HERBALIFE LTD USD COM SHS	20,641.11	55.8000	48,322.80	27,681.69



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1,602.0000	INGERSOLL-RAND PUBLIC LIMITED COMPANY	58,075.24	33.5100	53,683.02	4,392.22-
4,067.0000	INVESCO LTD SHS	102,272.47	18.3000	74,426.10	27,846.37-
280.0000	KOSMOS ENERGY LTD	4,882.86	13.8800	3,886.40	996.46-
528.0000	MAIDEN HOLDINGS LTD SHS	4,899.84	8.5200	4,498.56	401.28-
392.0000	MONTPELIER RE HOLDINGS LTD CDT SHS	6,758.08	17.1800	6,734.56	23.52-
380.0000	ALPHA & OMEGA SEMICONDUCTOR	5,145.20	8.8200	3,351.60	1,793.60-
1,960.0000	NABORS INDUSTRIES LTD SHS	58,167.12	18.4400	36,142.40	22,024.72-
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
600.0000	ORIENT EXPRESS HOTELS LTD CL A SHS	6,030.00	7.8400	4,704.00	1,326.00-
234.0000	PLATINUM UNDERWRITERS HLDGS LTD SHS	7,532.46	31.5000	7,371.00	161.46-
353.0000	RENAISSANCE RE HOLDINGS LTD	20,092.76	65.5700	23,146.21	3,053.45
1,743.0000	SEAGATE TECHNOLOGY	25,622.10	11.5800	20,183.94	5,438.16-
301.0000	SEACUBE CONTAINER LEASING LTD	5,068.84	13.2900	4,000.29	1,068.55-



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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>
287.0000	SHIP FINANCE INTL LTD SHS	4,939.27	15.9000	4,563.30	375.97-
619.0000	SIGNET JEWELERS LIMITED SHS	19,869.90	38.9400	24,103.86	4,233.96
1,306.0000	UTI WORLDWIDE INC SHS	20,190.76	13.5450	17,689.77	2,500.99-
727.0000	VALIDUS HOLDINGS LTD COM SHS	19,941.61	25.8200	18,771.14	1,170.47-
2,824.0000	VANTAGE DRILLING COMPANY ORD SHS	5,224.40	1.5300	4,320.72	903.68-
1,067.0000	WARNER CHILCOTT PLC CLASS A	24,281.27	17.0600	18,203.02	6,078.25-
230.0000	GOLAR LNG LIMITED SHS	7,408.30	32.9900	7,587.70	179.40
43.0000	WHITE MOUNTAINS INS GRP INC	17,329.43	400.0000	17,200.00	129.43-
1,948.0000	XL GROUP PLC	41,278.12	20.8100	40,537.88	740.24-
2,328.0000	ACE LIMITED SHS	133,374.19	64.5800	150,342.24	16,968.05
787.0000	ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG	34,919.19	51.9000	40,845.30	5,926.11
2,006.0000	WEATHERFORD INTERNATIONAL LTD REG	34,094.19	17.1300	34,362.78	268.59
772.0000	GARMIN LTD	24,240.80	33.5300	25,885.16	1,644.36
2,685.0000	TYCO INTERNATIONAL LTD SHS	105,564.96	41.5800	111,642.30	6,077.34
602.0000	FLAGSTONE REINSURANCE HLDG SA	4,918.34	7.1000	4,274.20	644.14-



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177.0000	CORE LABORATORIES N V	14,280.36	111.5800	19,749.66	5,469.30
1,971.0000	LYONDELLBASELL INDU-CL A-W/I	74,301.77	34.6500	68,295.15	6,006.62-
507.0000	NIELSEN HOLDINGS N.V.	15,199.86	29.6600	15,037.62	162.24-
119.0000	ORTHOFIX INTERNATIONAL N V	4,971.82	36.6550	4,361.95	609.87-
1,471.0000	QIAGEN N V	27,842.65	15.4400	22,712.24	5,130.41-
1,220.0000	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR	20,703.40	16.7100	20,386.20	317.20-
444.0000	COPA HOLDINGS S A CL A	28,163.33	69.1200	30,689.28	2,525.95
112.0000	STEINER LEISURE LTD	4,941.44	39.8900	4,467.68	473.76-
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-
442.0000	ROYAL CARIBBEAN CRUISES LTD	15,103.14	25.9600	11,474.32	3,628.82-
1,204.0000	AVAGO TECHNOLOGIES LTD SHS	42,778.12	33.1100	39,864.44	2,913.68-
2,173.0000	EAGLE BULK SHIPPING INC SHS	5,019.63	1.9400	4,215.62	804.01-
671.0000	GENCO SHIPPING & TRADING LIMITED SHS	5,072.76	7.1000	4,764.10	308.66-
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-
334.0000	ABM INDUSTRIES INC	7,635.24	20.4400	6,826.96	808.28-
3,267.0000	AFLAC INC	150,135.32	37.7200	123,231.24	26,904.08-
558.0000	AGCO CORP	20,210.76	42.8400	23,904.72	3,693.96
126.0000	AGL RESOURCES INC	4,998.42	41.4200	5,218.92	220.50
5,264.0000	AES CORP/THE	82,829.96	10.8600	57,167.04	25,662.92-
695.0000	AK STEEL HOLDING CORP	9,889.85	8.9900	6,248.05	3,641.80-
299.0000	AMAG PHARMACEUTICALS INC	5,142.80	14.1200	4,221.88	920.92-
314.0000	AMC NETWORKS INC	11,817.91	37.0000	11,618.00	199.91-
606.0000	AMN HEALTHCARE SERVICES INC	4,890.42	5.5100	3,339.06	1,551.36-
4,161.0000	AMR CORP	30,954.09	3.6200	15,062.82	15,891.27-
37,287.0000	AT&T INC	1,201,301.43	28.4800	1,061,933.76	139,367.67-
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-
504.0000	AARON'S INC	13,613.04	26.6400	13,426.56	186.48-



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9,843.0000	ABBOTT LABORATORIES	481,702.67	52.5100	516,855.93	35,153.26
578.0000	ABERCROMBIE & FITCH CO	39,580.34	63.6100	36,766.58	2,813.76-
496.0000	ABINGTON BANCORP INC	4,955.04	8.7500	4,340.00	615.04-
270.0000	ACACIA RESEARCH - ACACIA TECHN	9,142.20	43.7000	11,799.00	2,656.80
244.0000	ACADIA REALTY TRUST	4,926.36	21.0800	5,143.52	217.16
252.0000	ACCRETIVE HEALTH INC	6,199.20	26.8400	6,763.68	564.48
403.0000	ACCURIDE CORP	4,834.03	8.4300	3,397.29	1,436.74-
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-
337.0000	ACME PACKET INC	21,962.29	47.0900	15,869.33	6,092.96-
249.0000	ACORDA THERAPEUTICS INC	8,172.18	26.0500	6,486.45	1,685.73-
432.0000	ACTUANT CORP	11,141.28	20.0800	8,674.56	2,466.72-
273.0000	ACUITY BRANDS INC	14,927.64	46.0400	12,568.92	2,358.72-
511.0000	ACXIOM CORP	6,147.33	10.9700	5,605.67	541.66-
3,619.0000	ADOBE SYSTEMS INC	137,862.91	25.2400	91,343.56	46,519.35-
408.0000	ADTRAN INC	15,577.44	31.0600	12,672.48	2,904.96-
798.0000	ADVANCE AMERICA CASH ADVANCE C	5,354.58	8.3600	6,671.28	1,316.70



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827.0000	ADVANCED ANALOGIC TECHNOLOGIES	5,011.62	6.0100	4,970.27	41.35-
95.0000	ADVISORY BOARD CO/THE	5,176.55	62.1800	5,907.10	730.55
509.0000	AEROPOSTALE INC	8,734.44	11.1800	5,590.62	3,043.82-
4,963.0000	ADVANCED MICRO DEVICES INC	31,343.33	6.8300	33,897.29	2,553.96
368.0000	ADVANCED ENERGY INDUSTRIES INC	5,100.48	10.0000	3,580.00	1,420.48-
187.0000	ADVENT SOFTWARE INC	5,028.43	23.1900	4,336.53	691.90-
2,631.0000	AETNA INC	103,255.70	40.0300	105,318.93	2,063.23
254.0000	AFFILIATED MANAGERS GROUP INC	20,642.58	87.1600	22,138.64	1,496.06
757.0000	AFFYMAX INC	5,276.29	4.6900	3,550.33	1,725.96-
651.0000	AFFYMETRIX INC	4,862.97	5.6000	3,645.60	1,217.37-
2,530.0000	AGILENT TECHNOLOGIES INC	78,552.06	36.8700	93,281.10	14,729.04
219.0000	AIR LEASE CORP	5,228.23	22.8100	4,995.39	232.84-
71.0000	AIR METHODS CORP	5,201.46	66.5500	4,725.05	476.41-
1,485.0000	AIR PRODUCTS & CHEMICALS INC	100,265.02	81.8700	121,576.95	21,311.93
770.0000	AIR TRANSPORT SERVICES GROUP I	4,858.70	5.3900	4,150.30	708.40-
712.0000	AIRGAS INC	39,692.14	64.8800	46,194.56	6,502.42
1,228.0000	AKAMAI TECHNOLOGIES INC	41,705.95	21.9400	26,942.32	14,763.63-



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489.0000	ALASKA AIR GROUP INC	32,763.00	57.7300	28,229.97	4,533.03-
197.0000	ALBANY INTERNATIONAL CORP	4,873.78	21.7400	4,282.78	591.00-
578.0000	ALBEMARLE CORP	38,234.70	50.7100	29,310.38	8,924.32-
6,698.0000	ALCOA INC	176,786.31	12.8000	85,734.40	91,051.91-
500.0000	ALEXANDER & BALDWIN INC	16,380.00	42.4300	21,215.00	4,835.00
805.0000	ALERE INC	29,817.48	24.9700	20,100.85	9,716.63-
377.0000	ALEXANDRIA REAL ESTATE EQUITIE	26,548.34	72.8100	27,449.37	901.03
1,158.0000	ALEXION PHARMACEUTICALS INC	49,340.58	57.9450	67,100.31	17,759.73
387.0000	ALIGN TECHNOLOGY INC	8,552.70	19.1000	7,391.70	1,161.00-
601.0000	ALKERMES INC	10,409.32	17.3400	10,421.34	12.02
70.0000	ALLEGHANY CORP	20,452.16	298.9600	20,927.20	475.04
669.0000	ALLEGHENY TECHNOLOGIES INC	42,702.23	50.1200	33,530.28	9,171.95-
233.0000	ALLEGIANTRAVEL CO	10,876.44	46.9500	10,939.35	62.91
1,920.0000	ALLERGAN INC/UNITED STATES	109,077.70	81.8100	157,075.20	47,997.50
367.0000	ALLIANCE DATA SYSTEMS CORP	25,961.58	93.4100	34,281.47	8,319.89
125.0000	ALLIANT ENERGY CORP	4,978.75	40.5700	5,071.25	92.50
562.0000	ALLIED NEVADA GOLD CORP	18,720.22	41.5300	23,339.86	4,619.64



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1,198.0000	ALLSCRIPTS HEALTHCARE SOLUTION	22,414.58	17.9550	21,510.09	904.49-
34.0000	ALLSTATE CORP/THE	1,065.90	26.2300	891.82	174.08-
551.0000	ALNYLAM PHARMACEUTICALS INC	4,953.49	6.9800	3,845.98	1,107.51-
401.0000	ALPHA NATURAL RESOURCES INC	20,651.50	33.0700	13,261.07	7,390.43-
2,377.0000	ALTERA CORP	44,756.24	36.3900	86,499.03	41,742.79
12,436.0000	ALTRIA GROUP INC	212,214.91	27.1900	338,134.84	125,919.93
2,688.0000	AMAZON.COM INC	166,238.62	215.2300	578,538.24	412,299.62
140.0000	AMCOL INTERNATIONAL CORP	5,010.60	29.1000	4,074.00	936.60-
785.0000	AMEDISYS INC	21,194.22	16.9700	13,321.45	7,872.77-
53.0000	AMERCO INC	5,074.22	73.3100	3,885.43	1,188.79-
342.0000	AMEREN CORP	9,668.34	30.2600	10,348.92	680.58
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-
428.0000	AMERICAN CAMPUS COMMUNITIES IN	14,817.36	39.0100	16,696.28	1,878.92
174.0000	AMERICAN CAPITAL AGENCY CORP	5,000.76	28.5100	4,960.74	40.02-
3,691.0000	AMERICAN CAPITAL LTD	33,772.65	8.7100	32,148.61	1,624.04-



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2,917.0000	AMERICAN ELECTRIC POWER CO INC	107,593.00	38.6300	112,683.71	5,090.71
401.0000	AMERICAN EQUITY INVESTMENT LIF	4,944.33	10.1000	4,050.10	894.23-
6,983.0000	AMERICAN EXPRESS CO	387,647.78	49.7100	347,124.93	40,522.85-
507.0000	AMERICAN FINANCIAL GROUP INC/O	17,542.20	33.2800	16,872.96	669.24-
255.0000	AMERICAN GREETINGS CORP	6,046.05	21.2200	5,411.10	634.95-
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-
2,939.0000	AMERICAN TOWER CORP	130,511.88	53.8600	158,294.54	27,782.66
619.0000	AMERICAN SUPERCONDUCTOR CORP	5,026.28	6.8700	4,252.53	773.75-
1,201.0000	AMERICAN WATER WORKS CO INC	30,661.53	29.7800	35,765.78	5,104.25
224.0000	AMERISTAR CASINOS INC	5,080.32	18.6700	4,182.08	898.24-
1,992.0000	AMERISOURCEBERGEN CORP	43,783.35	39.5800	78,843.36	35,060.01
277.0000	AMERIGROUP CORP	17,824.95	49.4700	13,703.19	4,121.76-
2,045.0000	AMERIPRISE FINANCIAL INC	95,547.30	45.7000	93,456.50	2,090.80-
572.0000	AMERIS BANCORP	5,119.40	9.2000	5,262.40	143.00
1,013.0000	AMETEK INC	43,082.89	39.0800	39,588.04	3,494.85-
6,317.0000	AMGEN INC	351,490.83	55.4050	349,993.39	1,497.44-



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858.0000	AMKOR TECHNOLOGY INC	5,130.84	4.3500	3,732.30	1,398.54-
1,526.0000	AMPHENOL CORP	49,885.55	46.9800	71,691.48	21,805.93
194.0000	AMSURG CORP	4,974.16	22.6300	4,390.22	583.94-
890.0000	AMYLIN PHARMACEUTICALS INC	20,559.00	11.3100	10,065.90	10,493.10-
226.0000	AMTRUST FINANCIAL SERVICES INC	4,985.56	24.1900	5,466.94	481.38
3,241.0000	ANADARKO PETROLEUM CORP	144,222.05	73.7500	239,023.75	94,801.70
1,636.0000	ANALOG DEVICES INC	56,329.18	33.0200	54,020.72	2,308.46-
130.0000	ANCESTRY.COM INC	5,190.90	35.6700	4,337.10	553.80-
125.0000	ANDERSONS INC/THE	4,978.75	40.2100	5,026.25	47.50
183.0000	ANIXTER INTERNATIONAL INC	11,190.45	59.0100	10,798.83	391.62-
328.0000	ANN INC	8,541.12	23.5700	7,730.96	810.16-
7,429.0000	ANNALY CAPITAL MANAGEMENT INC	133,038.54	18.1300	134,687.77	1,649.23
464.0000	ANSYS INC	19,965.92	53.9800	25,046.72	5,080.80
2,247.0000	AON CORP	80,328.10	46.7300	105,002.31	24,674.21
1,031.0000	A123 SYSTEMS INC	5,103.45	4.7800	4,928.18	175.27-
2,515.0000	APACHE CORP	177,803.47	103.0700	259,221.05	81,417.58
999.0000	APARTMENT INVESTMENT & MANAGEM	24,988.89	26.5700	26,543.43	1,554.54



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758.0000	APOLLO GROUP INC	41,894.05	46.8250	35,493.35	6,400.70-
1,234.0000	APOLLO INVESTMENT CORP	11,994.48	9.0900	11,217.06	777.42-
307.0000	APOLLO COMMERCIAL REAL ESTATE	5,059.36	15.0300	4,514.21	445.15-
5,624.0000	APPLE INC	468,699.50	384.8300	2,164,283.92	1,695,584.42
146.0000	APPLIED INDUSTRIAL TECHNOLOGIE	4,991.74	30.6200	4,470.52	521.22-
8,301.0000	APPLIED MATERIALS INC	140,529.12	11.3200	93,967.32	46,561.80-
98.0000	APTARGROUP INC	4,960.76	50.4800	4,947.04	13.72-
871.0000	AQUA AMERICA INC	18,674.24	22.0800	19,231.68	557.44
171.0000	ARBITRON INC	6,551.01	37.5500	6,421.05	129.96-
150.0000	ARCH CHEMICALS INC	5,088.00	46.9300	7,039.50	1,951.50
590.0000	ARCH COAL INC	14,944.70	20.3100	11,982.90	2,961.80-
4,017.0000	ARCHER-DANIELS-MIDLAND CO	124,904.36	28.4800	114,404.16	10,500.20-
400.0000	ARCTIC CAT INC	5,508.00	15.6800	6,272.00	764.00
1,734.0000	ARES CAPITAL CORP	27,106.78	15.2000	26,356.80	749.98-
832.0000	ARIAD PHARMACEUTICALS INC	8,852.48	9.8300	8,178.56	673.92-
608.0000	ARIBA INC	20,143.04	27.1300	16,495.04	3,648.00-
672.0000	ARMOUR RESIDENTIAL REIT INC	4,900.02	7.4900	5,033.28	133.26



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439.0000	ARMSTRONG WORLD INDUSTRIES INC	16,712.73	40.2700	17,678.53	965.80
780.0000	ARRIS GROUP INC	8,548.80	10.9200	8,517.60	31.20-
835.0000	ARROW ELECTRONICS INC	27,989.20	31.2000	26,052.00	1,937.20-
209.0000	ARROW FINANCIAL CORP	5,059.89	23.7100	4,955.39	104.50-
151.0000	ARTHROCARE CORP	5,043.40	32.4200	4,395.42	147.98-
433.0000	ARTIO GLOBAL INVESTORS INC	4,966.51	9.0900	3,935.97	1,030.54-
538.0000	ARUBA NETWORKS INC	14,369.98	21.3300	11,475.54	2,894.44-
294.0000	ASBURY AUTOMOTIVE GROUP INC	5,092.08	18.8100	5,530.14	438.06
396.0000	ASCENA RETAIL GROUP INC	13,159.08	28.4200	11,254.32	1,904.76-
380.0000	ASHFORD HOSPITALITY TRUST INC	4,883.00	8.1000	3,078.00	1,805.00-
545.0000	ASHLAND INC	30,013.15	53.0100	28,890.45	1,122.70-
533.0000	ASPEN TECHNOLOGY INC	8,240.18	16.7900	8,949.07	708.89
1,450.0000	ASSOCIATED BANC-CORP	20,097.00	11.0000	15,950.00	4,147.00-
769.0000	ASSURANT INC	33,354.86	35.1700	27,045.73	6,309.13-
141.0000	ASTEC INDUSTRIES INC	4,974.48	34.6100	4,880.01	94.47-
2,274.0000	ASTORIA FINANCIAL CORP	29,198.16	10.2100	23,217.54	5,980.62-
220.0000	ATHENAHEALTH INC	9,033.20	57.9900	12,757.80	3,724.60



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316.0000	ATLANTIC POWER CORP	4,848.36	15.4800	4,391.68	43.32
539.0000	ATLAS MERGER INC CONTRA	0.00	0.0000	0.00	0.00
166.0000	ATLAS AIR WORLDWIDE HOLDINGS I	9,520.10	49.0800	8,147.28	1,372.82-
3,167.0000	ATMEL CORP	38,447.38	9.1100	28,851.37	9,596.01-
155.0000	ATMOS ENERGY CORP	5,008.05	33.5400	5,198.70	190.65
406.0000	ATWOOD OCEANICS INC	15,017.94	42.0900	17,088.54	2,070.60
1,956.0000	AUTODESK INC	67,560.24	28.2000	55,159.20	12,401.04-
3,387.0000	AUTOMATIC DATA PROCESSING INC	145,813.26	50.0300	169,451.61	23,638.35
258.0000	AUTONATION INC	5,462.81	40.3800	10,418.04	4,955.23
245.0000	AUTOZONE INC	25,307.22	307.0000	75,215.00	49,907.78
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-
297.0000	AVALONBAY COMMUNITIES INC	38,243.59	136.3800	40,504.86	2,261.27
273.0000	AVEO PHARMACEUTICALS INC	5,339.88	16.9800	4,635.54	704.34-
345.0000	AVERY DENNISON CORP	16,832.16	29.1100	10,042.95	6,789.21-
662.0000	AVIS BUDGET GROUP INC	10,466.22	13.1500	8,705.30	1,760.92-
605.0000	AVNET INC	19,347.90	26.2400	15,875.20	3,472.70-



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3,049.0000	AXCELIS TECHNOLOGIES INC	5,366.24	1.3600	4,146.64	1,219.60-
5,826.0000	BB&T CORP	257,426.47	22.2900	129,861.54	127,564.93-
245.0000	B&G FOODS INC	5,086.20	18.2100	4,461.45	624.75-
628.0000	BGC PARTNERS INC	4,722.56	6.5700	4,125.96	596.60-
673.0000	BOK FINANCIAL CORP	35,259.92	49.2000	33,111.60	2,148.32-
1,539.0000	BPZ RESOURCES INC	5,078.70	3.6700	5,348.13	569.43
470.0000	BRE PROPERTIES INC	22,621.10	50.2600	23,622.20	1,001.10
342.0000	BOFI HOLDING INC	5,065.02	14.1800	4,349.56	215.46-
1,541.0000	BMC SOFTWARE INC	42,424.19	40.6100	62,580.01	20,155.82
798.0000	BABCOCK & WILCOX CO/THE	20,632.36	23.0300	18,377.94	2,254.42-
2,525.0000	BAKER HUGHES INC	177,164.45	61.1100	154,302.75	22,861.70-
1,658.0000	BALL CORP	33,773.21	35.9200	59,555.36	25,782.15
132.0000	BANCFIRST CORP	5,043.72	35.7200	4,715.04	328.68-
67,411.0000	BANK OF AMERICA CORP	3,518,136.73	8.1700	550,747.87	2,967,388.86-
769.0000	BANK OF HAWAII CORP	35,094.43	41.5700	31,967.33	3,127.10-
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-



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9,120.0000	BANK OF NEW YORK MELLON CORP/T	353,290.99	20.6700	188,510.40	164,780.59-
594.0000	BANKFINANCIAL CORP	4,835.16	7.7300	4,591.62	243.54-
211.0000	BANKUNITED INC	5,630.03	23.4500	4,947.95	682.08-
280.0000	BANNER CORP COM	4,729.54	15.4600	4,328.80	400.74-
788.0000	CR BARD INC	59,162.72	95.2600	75,064.88	15,902.16
271.0000	BARNES & NOBLE INC	4,680.17	13.3400	3,615.14	1,065.03-
343.0000	BARNES GROUP INC	8,046.78	23.0200	7,895.86	150.92-
298.0000	BILL BARRETT CORP	13,389.14	47.9500	14,289.10	899.96
181.0000	BASIC ENERGY SERVICES INC	5,069.81	21.8600	3,956.66	1,113.15-
3,592.0000	BAXTER INTERNATIONAL INC	162,538.00	55.9800	201,080.16	38,542.16
657.0000	BE AEROSPACE INC	19,939.95	34.8300	22,883.31	2,943.36
290.0000	BEACON ROOFING SUPPLY INC	6,443.80	18.5600	5,382.40	1,061.40-
1,458.0000	BEAZER HOMES USA INC	4,855.14	2.1100	3,076.38	1,778.76-
1,540.0000	BECTON DICKINSON AND CO	107,757.80	81.3800	125,325.20	17,567.40
1,569.0000	BED BATH & BEYOND INC	60,608.12	56.8600	89,213.34	28,605.22
299.0000	BELDEN INC	9,696.57	30.5100	9,122.49	574.08-
679.0000	BELO CORP	4,929.54	5.4500	3,700.55	1,228.99-



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1,439.0000	BEMIS CO INC	47,627.30	31.0600	44,695.34	2,931.96-
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-
720.0000	WR BERKLEY CORP	20,381.00	30.8900	22,240.80	1,859.80
9,876.0000	BERKSHIRE HATHAWAY INC	804,893.56	73.0000	720,948.00	83,945.56-
233.0000	BERKSHIRE HILLS BANCORP INC	5,063.09	21.5400	5,018.82	44.27-
325.0000	BERRY PETROLEUM CO	16,256.50	49.0300	15,934.75	321.75-
2,306.0000	BEST BUY CO INC	108,771.33	25.5900	59,010.54	49,760.79-
500.0000	BIG LOTS INC	10,062.45	33.9000	16,950.00	6,887.55
43.0000	BIO-RAD LABORATORIES INC	5,056.80	100.3400	4,314.62	742.18-
856.0000	BIOMARIN PHARMACEUTICAL INC	20,972.00	29.5850	25,324.76	4,352.76
1,522.0000	BIOGEN IDEC INC	79,512.47	94.2000	143,372.40	63,859.93
827.0000	BIOMED REALTY TRUST INC	15,506.25	18.2900	15,125.83	380.42-
750.0000	BIOSCRIP INC	4,972.50	6.3300	4,747.50	225.00-
12,746.2000	BIOLASE TECHNOLOGY INC	46,137.46	3.3600	42,827.23	3,310.23-
105.0000	BJ'S RESTAURANTS INC	5,155.50	46.1700	4,847.85	307.65-
221.0000	BLACKBOARD INC	9,712.95	42.2300	9,332.83	380.12-



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166.0000	BLACK HILLS CORP	4,968.38	30.6000	5,079.60	111.22
188.0000	BLACKBAUD INC	4,998.92	25.0400	4,707.52	291.40-
62.0000	BLACKROCK INC	11,687.62	164.7500	10,214.50	1,473.12-
556.0000	BLACKROCK KELSO CAPITAL CORP	4,981.76	8.7700	4,876.12	105.64-
2,836.0000	H&R BLOCK INC	52,263.78	15.1200	42,880.32	9,383.46-
294.0000	BLOUNT INTERNATIONAL INC	4,965.66	15.7200	4,321.68	343.98-
274.0000	BLUE COAT SYSTEMS INC	5,882.78	14.6800	4,022.32	1,860.46-
116.0000	BLUE NILE INC	5,076.16	38.8300	4,504.28	571.88-
114.0000	BLYTH INC	5,253.12	56.9200	6,488.88	1,235.76
4,704.0000	BOEING CO/THE	374,926.76	66.8600	314,509.44	60,417.32-
699.0000	BOISE INC	4,955.91	6.2100	4,340.79	615.12-
261.0000	BOOZ ALLEN HAMILTON HOLDING CO	4,995.54	16.0400	4,186.44	809.10-
690.0000	BORGWARNER INC	51,220.46	71.3900	49,259.10	1,961.36-
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
627.0000	BOSTON PROPERTIES INC	64,252.54	104.2900	65,389.83	1,137.29
216.0000	BOTTOMLINE TECHNOLOGIES INC	5,080.32	22.9700	4,961.52	118.80-



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1,416.0000	BOYD GAMING CORP	14,075.04	6.2500	8,350.00	5,225.04-
602.0000	BRADY CORP	19,497.48	27.5000	16,555.00	2,942.48-
1,639.0000	BRANDYWINE REALTY TRUST	20,192.48	9.9400	16,291.66	3,900.82-
226.0000	BRAVO BRIO RESTAURANT GROUP IN	5,410.44	20.7500	4,389.50	720.94-
214.0000	BRIDGEPOINT EDUCATION INC	5,071.80	22.0800	4,725.12	346.68-
318.0000	BRIGGS & STRATTON CORP	6,092.88	16.1500	5,135.70	957.18-
738.0000	BRIGHAM EXPLORATION CO	19,852.20	29.1000	21,475.80	1,623.60
625.0000	BRIGHTPOINT INC	5,050.00	9.5300	5,956.25	906.25
534.0000	BRINKER INTERNATIONAL INC	13,120.38	22.5800	12,057.72	1,062.66-
294.0000	BRINK'S CO/THE	8,255.52	25.7000	7,555.80	699.72-
11,211.0000	BRISTOL-MYERS SQUIBB CO	284,519.26	29.7500	333,527.25	49,007.99
108.0000	BRISTOW GROUP INC	4,949.64	43.9800	4,749.84	199.80-
3,434.0000	BROADCOM CORP	106,341.62	35.6500	122,422.10	16,080.48
142.0000	BROADSOFT INC	5,130.46	30.2500	4,295.50	834.96-
685.0000	BROADRIDGE FINANCIAL SOLUTIONS	14,727.50	20.8200	14,261.70	465.80-
5,636.0000	BROCADE COMMUNICATIONS SYSTEMS	30,321.68	3.8700	21,811.32	8,510.36-
723.0000	BROOKDALE SENIOR LIVING INC	15,197.46	16.1100	11,647.53	3,549.93-



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548.0000	BROOKLINE BANCORP INC	5,025.16	8.4200	4,514.16	411.00-
486.0000	BROOKS AUTOMATION INC	4,996.08	9.4700	4,502.42	393.66-
733.0000	BROWN & BROWN INC	18,464.27	21.0100	15,400.33	3,063.94-
636.0000	BROWN-FORMAN CORP	41,285.52	71.7500	45,633.00	4,347.48
488.0000	BROWN SHOE CO INC	5,016.64	8.2300	4,016.24	1,000.40-
267.0000	BRUKER CORP	4,966.20	14.2300	3,799.41	1,166.79-
49.0000	BRUNOS INC NEW	490.00	10.0000	490.00	0.00
561.0000	BRUNSWICK CORP/DE	10,670.22	15.8900	8,914.29	1,755.93-
248.0000	BRYN MAWR BANK CORP	4,915.36	19.0100	4,714.48	200.88-
200.0000	BUCKEYE TECHNOLOGIES INC	5,092.00	27.1900	5,438.00	346.00
121.0000	BUCKLE INC/THE	5,028.76	39.4000	4,767.40	261.36-
83.0000	BUFFALO WILD WNGS INC	5,272.99	61.6300	5,115.29	157.70-
935.0000	CBL & ASSOCIATES PROPERTIES IN	16,474.70	14.7100	13,753.85	2,720.85-
3,980.0000	CBS CORP	112,914.67	25.0500	99,699.00	13,215.67-
1,840.0000	CB RICHARD ELLIS GROUP INC	49,829.32	15.1600	27,894.40	21,934.92-
332.0000	CBOE HOLDINGS INC	8,004.52	25.2500	8,383.00	378.48
128.0000	CEC ENTERTAINMENT INC	5,077.76	31.0600	3,975.68	1,102.08-



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445.0000	CF INDUSTRIES HOLDINGS INC	60,912.14	182.7500	81,323.75	20,411.61
1,222.0000	CH ROBINSON WORLDWIDE INC	62,291.45	70.5000	86,151.00	23,859.55
1,907.0000	CIGNA CORP	76,335.72	46.7400	89,133.18	12,797.46
423.0000	CME GROUP INC	190,956.06	267.1200	112,991.76	77,964.30-
3,556.0000	CMS ENERGY CORP	51,675.08	19.7000	70,053.20	18,378.12
556.0000	CNA FINANCIAL CORP	15,050.92	24.4100	13,571.96	1,478.96-
1,397.0000	CNO FINANCIAL GROUP INC	10,128.25	6.4300	8,982.71	1,145.54-
278.0000	CSG SYSTEMS INTERNATIONAL INC	5,017.90	13.3600	3,714.08	1,303.82-
6,944.0000	CSX CORP	74,903.54	21.9400	152,351.36	77,447.82
563.0000	CVB FINANCIAL CORP	4,954.40	8.7300	4,914.99	39.41-
553.0000	CVR ENERGY INC	12,608.40	28.4700	15,743.91	3,135.51
8,538.0000	CVS CAREMARK CORP	284,016.31	35.9100	306,599.58	22,583.27
3,413.0000	CA INC	80,780.58	20.9900	71,638.87	9,141.71-
273.0000	CABELA'S INC	7,158.06	23.4500	6,401.85	756.21-
1,259.0000	CABLEVISION SYSTEMS CORP	31,337.56	18.0600	22,737.54	8,600.02-
413.0000	CABOT CORP	15,875.72	34.4300	14,219.59	1,656.13-
115.0000	CABOT MICROELECTRONICS CORP	5,092.20	39.7600	4,572.40	519.80-



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658.0000	CABOT OIL & GAS CORP	40,440.68	75.8600	49,915.88	9,475.20
190.0000	CACI INTERNATIONAL INC	12,112.50	55.0600	10,461.40	1,651.10-
1,694.0000	CADENCE DESIGN SYSTEMS INC	17,295.74	9.2400	15,652.56	1,643.18-
489.0000	CADIZ INC	5,090.49	10.0600	4,919.34	171.15-
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-
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-
4,443.0000	CALPINE CORP	59,713.92	14.7300	65,445.39	5,731.47
363.0000	CAMDEN PROPERTY TRUST	18,774.36	66.8200	24,255.66	5,481.30
1,925.0000	CAMERON INTERNATIONAL CORP	79,531.38	51.9600	100,023.00	20,491.62
399.0000	CAMPBELL SOUP CO	14,133.72	31.8700	12,716.13	1,417.59-
390.0000	CAMPUS CREST COMMUNITIES INC	5,031.00	11.8200	4,609.80	421.20-
117.0000	CAPELLA EDUCATION CO	4,999.41	31.9800	3,741.66	1,257.75-
991.0000	CAPLEASE INC	4,974.82	3.9900	3,954.09	1,020.73-
3,139.0000	CAPITAL ONE FINANCIAL CORP	252,242.62	46.0500	144,550.95	107,691.67-



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1,891.0000	CAPITOL FEDERAL FINANCIAL INC	22,313.80	10.7300	20,290.43	2,023.37-
362.0000	CAPSTEAD MORTGAGE CORP	4,988.36	13.3100	4,818.22	170.14-
34.0000	CARBO CERAMICS INC	5,094.90	160.1500	5,445.10	350.20
461.0000	CARDINAL FINANCIAL CORP	4,868.16	9.8200	4,527.02	341.14-
2,130.0000	CARDINAL HEALTH INC	100,998.74	42.5000	90,525.00	10,473.74-
272.0000	CARDTRONICS INC	5,937.76	24.7600	6,734.72	796.96
1,302.0000	CAREER EDUCATION CORP	25,480.14	16.9700	22,094.94	3,385.20-
1,183.0000	CAREFUSION CORP	40,549.23	25.6100	30,296.63	10,252.60-
386.0000	CARLISLE COS INC	18,311.84	39.2100	15,135.06	3,176.78-
797.0000	CARMAX INC	20,793.73	28.1100	22,403.67	1,609.94
547.0000	CARPENTER TECHNOLOGY CORP	20,397.63	50.4700	27,607.09	7,209.46
246.0000	CARRIZO OIL & GAS INC	8,979.00	30.0200	7,384.92	1,594.08-
310.0000	CARTER'S INC	9,420.90	30.9300	9,588.30	167.40
114.0000	CASCADE CORP	5,018.28	42.7500	4,873.50	144.78-
186.0000	CASH AMERICA INTERNATIONAL INC	10,058.88	55.8800	10,393.68	334.80
269.0000	CATALYST HEALTH SOLUTIONS INC	14,243.55	53.7200	14,450.68	207.13
4,369.0000	CATERPILLAR INC	280,085.51	91.0000	397,579.00	117,493.49



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969.0000	CEDAR SHOPPING CENTERS INC	4,903.14	3.6800	3,565.92	1,337.22-
1,095.0000	CELANESE CORP	35,554.65	47.0100	51,475.95	15,921.30
2,821.0000	CELGENE CORP	152,404.30	59.4700	167,764.87	15,360.57
315.0000	CENTENE CORP	10,665.90	31.8900	10,045.35	620.55-
858.0000	CENTER FINANCIAL CORP	5,182.32	5.5200	4,736.16	446.16-
4,068.0000	CENTERPOINT ENERGY INC	57,228.91	20.0100	81,400.68	24,171.77
794.0000	CENTERSTATE BANKS INC	5,065.72	5.9600	4,732.24	333.48-
504.0000	CENTRAL GARDEN AND PET CO	4,843.44	7.8700	3,966.48	876.96-
371.0000	CENTRAL PACIFIC FINANCIAL CO	4,889.59	12.1900	4,522.49	367.10-
343.0000	CENTURY ALUMINUM CO	4,880.89	12.1700	4,174.31	706.58-
389.0000	CEPHEID INC	12,556.92	36.2600	14,105.14	1,548.22
792.0000	CENVEO INC	4,783.68	4.4200	3,500.64	1,283.04-
4,231.0000	CENTURYLINK INC	188,500.52	36.1500	152,950.65	35,549.87-
480.0000	CEPHALON INC	35,695.20	80.6500	38,712.00	3,016.80
133.0000	CERADYNE INC	4,885.09	31.3600	4,170.88	714.21-
896.0000	CERNER CORP	48,893.50	65.9600	59,100.16	10,206.66
428.0000	CHARLES RIVER LABORATORIES INT	15,104.12	33.1200	14,175.36	928.76-



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1,257.0000	CHARMING SHOPPES INC	4,965.15	3.1700	3,984.69	980.46-
185.0000	CHART INDUSTRIES INC	9,233.35	47.2900	8,748.65	484.70-
365.0000	CHARTER COMMUNICATIONS INC	19,893.16	49.8800	18,206.20	1,686.96-
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-
607.0000	CHEMTURA CORP	10,365.31	13.2400	8,036.68	2,328.63-
585.0000	CHENIERE ENERGY INC	4,709.25	7.7500	4,533.75	175.50-
4,141.0000	CHESAPEAKE ENERGY CORP	132,028.35	32.3900	134,126.99	2,098.64
130.0000	CHESAPEAKE UTILITIES CORP	5,166.20	40.7900	5,302.70	136.50
11,983.0000	CHEVRON CORP	775,525.38	98.8400	1,184,399.72	408,874.34
601.0000	CHICAGO BRIDGE & IRON CO NV	19,810.06	35.7500	21,485.75	1,675.69
1,607.0000	CHICO'S FAS INC	19,348.28	13.9200	22,369.44	3,021.16
113.0000	CHILDRENS PLACE RETAIL STORES	4,993.47	42.9200	4,849.96	143.51-
222.0000	CHIPOTLE MEXICAN GRILL INC	53,904.42	313.3700	69,568.14	15,663.72
575.0000	CHOICE HOTELS INTERNATIONAL IN	19,906.50	31.0800	17,871.00	2,035.50-
398.0000	CHIQUITA BRANDS INTERNATIONAL	4,839.68	10.3100	4,103.38	736.30-



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1,758.0000	CHUBB CORP	93,458.11	61.8900	108,802.62	15,344.51
901.0000	CHURCH & DWIGHT CO INC	36,364.36	43.5400	39,229.54	2,865.18
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-
539.0000	CIMAREX ENERGY CO	37,301.24	71.0900	38,317.51	1,016.27
1,640.0000	CINCINNATI BELL INC	5,100.40	3.3900	5,559.60	459.20
921.0000	CINCINNATI FINANCIAL CORP	25,916.94	27.9200	25,714.32	202.62-
586.0000	CINEMARK HOLDINGS INC	11,743.44	20.9500	12,276.70	533.26
35,870.0000	CISCO SYSTEMS INC	836,513.51	15.6700	562,082.90	274,430.61-
417.0000	CIRRUS LOGIC INC	5,921.40	15.1800	6,330.06	408.66
796.0000	CINTAS CORP	25,280.96	31.9800	25,456.08	175.12
18,298.0000	CITIGROUP INC	4,813,992.76	31.0500	568,152.90	4,245,839.86-
318.0000	CITI TRENDS INC	5,030.76	11.6600	3,707.88	1,322.88-
1,417.0000	CITRIX SYSTEMS INC	52,256.55	60.4300	85,629.31	33,372.76
156.0000	CITY HOLDING CO	4,907.76	30.3700	4,737.72	170.04-
111.0000	CLARCOR INC	5,038.29	46.5400	5,165.94	127.65
104.0000	CLEAN HARBORS INC	5,163.60	53.8700	5,602.48	438.88



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398.0000	CLEAN ENERGY FUELS CORP	4,994.90	13.1500	5,233.70	238.80
4,453.0000	CLEVELAND BIOLABS INC	13,184.89	2.5900	11,533.27	1,651.62-
966.0000	CLIFFS NATURAL RESOURCES INC	46,438.21	82.8500	80,033.10	33,594.89
1,383.0000	CLOROX CO	90,063.82	69.7000	96,395.10	6,331.28
384.0000	CLOUD PEAK ENERGY INC	7,829.76	20.0000	7,380.00	149.76-
1,849.0000	COACH INC	63,260.58	56.2200	103,950.78	40,690.20
1,291.0000	COBALT INTERNATIONAL ENERGY IN	15,685.65	9.6700	12,483.97	3,201.68-
795.0000	COBIZ FINANCIAL INC	4,984.65	5.7100	4,539.45	445.20-
13,829.0000	COCA-COLA CO/THE	695,971.86	70.4500	974,253.05	278,281.19
2,159.0000	COCA-COLA ENTERPRISES INC	45,726.92	27.6200	59,631.58	13,904.66
564.0000	COEUR D'ALENE MINES CORP	13,197.60	28.5100	16,079.64	2,882.04
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-
1,916.0000	COGNIZANT TECHNOLOGY SOLUTIONS	78,146.45	63.4500	121,570.20	43,423.75
157.0000	COHEN & STEERS INC	4,953.35	38.6800	6,072.76	1,119.41
97.0000	COHERENT INC	5,028.48	44.2100	4,288.37	740.11-



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409.0000	COHU INC	5,104.32	11.0900	4,535.81	568.51-
198.0000	COINSTAR INC	10,023.75	45.5900	9,026.82	996.93-
3,297.0000	COLGATE-PALMOLIVE CO	206,545.84	89.9700	296,631.09	90,085.25
388.0000	COLLECTIVE BRANDS INC	5,715.24	13.4900	5,234.12	481.12-
526.0000	COLONIAL PROPERTIES TRUST	10,420.06	21.0200	11,056.52	636.46
288.0000	COLUMBIA BANKING SYSTEM INC	4,789.44	16.3500	4,708.80	80.64-
82.0000	COLUMBIA SPORTSWEAR CO	5,053.66	52.6900	4,320.58	733.08-
483.0000	COMFORT SYSTEMS USA INC	5,028.03	9.5600	4,317.48	410.55-
17,365.0000	COMCAST CORP	425,334.84	21.5100	373,521.15	51,813.69-
2,079.0000	COMERICA INC	116,776.70	25.5900	53,201.61	63,575.09-
971.0000	COMMERCE BANCSHARES INC/MO	38,168.73	39.5700	38,422.47	253.74
363.0000	COMMERCIAL VEHICLE GROUP INC	4,838.79	7.1900	2,609.97	2,228.82-
455.0000	COMMONWEALTH REIT	11,443.25	20.5600	9,354.80	2,088.45-
232.0000	COMMUNITY BANK SYSTEM INC	5,630.64	25.0300	5,806.96	176.32
187.0000	COMMUNITY TRUST BANCORP INC	5,047.13	25.2500	4,721.75	325.38-
278.0000	COMMVAULT SYSTEMS INC	11,464.72	33.9100	9,426.98	2,037.74-
59.0000	COMPASS MINERALS INTERNATIONAL	4,912.34	75.6100	4,460.99	451.35-



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497.0000	COMPLETE PRODUCTION SERVICES I	15,024.31	29.0600	14,442.82	581.49-
703.0000	COMPUTER PROGRAMS & SYSTEMS IN	51,642.31	70.8200	49,786.46	1,855.85-
1,332.0000	COMPUTER SCIENCES CORP	65,051.55	30.6600	40,839.12	24,212.43-
2,985.0000	COMPUWARE CORP	23,442.40	8.4600	25,253.10	1,810.70
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-
191.0000	COMTECH TELECOMMUNICATIONS COR	5,107.34	27.8400	5,317.44	210.10
2,460.0000	CONAGRA FOODS INC	60,262.62	24.4200	60,073.20	189.42-
429.0000	CON-WAY INC	15,023.58	25.5900	10,978.11	4,045.47-
569.0000	CONCHO RESOURCES INC/MIDLAND T	29,690.42	86.9500	49,474.55	19,784.13
282.0000	CONCUR TECHNOLOGIES INC	13,668.54	41.8200	11,793.24	1,875.30-
184.0000	CONMED CORP	4,999.28	23.4500	4,314.80	684.48-
637.0000	CONN'S INC	5,631.08	5.7300	3,650.01	1,981.07-
9,064.0000	CONOCOPHILLIPS	541,676.76	68.0700	616,986.48	75,309.72
1,541.0000	CONSOL ENERGY INC	66,800.28	45.6600	70,362.06	3,561.78
1,614.0000	CONSOLIDATED EDISON INC	76,627.78	56.2100	90,722.94	14,095.16
96.0000	CONSOLIDATED GRAPHICS INC	4,842.24	38.5800	3,703.68	1,138.56-



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203.0000	CONSTANT CONTACT INC	4,949.14	19.1300	3,883.39	1,065.75-
3,211.0000	CONSTELLATION BRANDS INC	78,635.94	19.7700	63,481.47	15,154.47-
2,177.0000	CONSTELLATION ENERGY GROUP INC	62,741.14	38.4900	83,792.73	21,051.59
82.0000	CONTINENTAL RESOURCES INC/OK	4,962.64	55.8900	4,582.98	379.66-
1,136.0000	CONVERGYS CORP	14,972.48	10.6500	12,098.40	2,874.08-
258.0000	COOPER COS INC/THE	14,876.28	75.2700	19,419.66	4,543.38
391.0000	COOPER TIRE & RUBBER CO	7,784.81	12.1300	4,742.83	3,041.98-
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	2,340.00	2,340.00-
412.0000	CORN PRODUCTS INTERNATIONAL IN	20,064.33	46.7600	19,265.12	799.21-
10,658.0000	CORNING INC	210,862.13	15.0300	160,189.74	50,672.39-
218.0000	CORPORATE EXECUTIVE BOARD CO/T	8,942.36	32.9200	7,176.56	1,765.80-
1,008.0000	CORRECTIONS CORP OF AMERICA	19,968.48	22.6900	22,871.52	2,903.04
2,751.0000	COSTCO WHOLESALE CORP	137,750.28	78.5400	216,063.54	78,313.26
160.0000	COSTAR GROUJ INC	8,939.20	51.1800	8,188.80	750.40-
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-



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445.0000	COVANCE INC	22,939.75	49.5600	22,054.20	885.55-
763.0000	COVANTA HOLDING CORP	12,276.67	16.4200	12,528.46	251.79
934.0000	COVENTRY HEALTH CARE INC	37,907.30	32.8800	30,709.92	7,197.38-
1,359.0000	COWEN GROUP INC	5,177.79	3.4800	4,729.32	448.47-
145.0000	CRACKER BARREL OLD COUNTRY STO	7,048.45	42.3600	6,142.20	906.25-
564.0000	CRANE CO	20,332.20	42.2500	23,829.00	3,496.80
539.0000	CROCS INC	13,377.98	27.3900	14,763.21	1,385.23
460.0000	CROSSTEX ENERGY INC	5,064.60	11.6900	5,377.40	312.80
1,363.0000	CROWN CASTLE INTERNATIONAL COR	52,311.94	43.4300	59,195.09	6,883.15
982.0000	CROWN HOLDINGS INC	35,227.96	35.4700	34,831.54	396.42-
378.0000	CUBIST PHARMACEUTICALS INC	13,502.16	34.6900	13,112.82	389.34-
1,359.0000	CUMMINS INC	45,878.14	92.9200	126,278.28	80,400.14
158.0000	CURTISS-WRIGHT CORP	4,942.24	30.7900	4,864.82	77.42-
193.0000	CYMER INC	9,202.24	40.4600	7,808.78	1,393.46-
1,491.0000	CYPRESS SEMICONDUCTOR CORP	17,116.68	15.8400	23,617.44	6,500.76
284.0000	CYTEC INDUSTRIES INC	15,057.68	45.4000	12,893.60	2,164.08-
1,547.0000	DCT INDUSTRIAL TRUST INC	7,920.64	4.5100	6,976.97	943.67-



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274.0000	DFC GLOBAL CORP	5,649.88	22.0700	6,047.18	397.30
173.0000	DG FASTCHANNEL INC	5,245.36	21.8900	3,786.97	1,458.39-
1,775.0000	DR HORTON INC	25,788.12	10.5200	18,673.00	7,115.12-
222.0000	DST SYSTEMS INC	11,350.86	46.9200	10,416.24	934.62-
1,848.0000	DTE ENERGY CO	77,227.37	50.5600	93,434.88	16,207.51
136.0000	DSW INC	6,732.00	46.4100	6,311.76	420.24-
494.0000	DAKTRONICS INC	5,122.78	9.6400	4,762.16	360.62-
921.0000	DANA HOLDING CORP	15,850.41	12.7500	11,742.75	4,107.66-
3,558.0000	DANAHER CORP	121,690.72	45.8100	162,991.98	41,301.26
1,068.0000	DARDEN RESTAURANTS INC	46,043.40	48.1000	51,370.80	5,327.40
737.0000	DARLING INTERNATIONAL INC	13,118.60	16.8500	12,418.45	700.15-
602.0000	DAVITA INC	33,705.98	73.5800	44,295.16	10,589.18
231.0000	DEALERTRACK HOLDINGS INC	4,931.85	18.7200	4,324.32	607.53-
1,154.0000	DEAN FOODS CO	13,859.54	8.6400	9,970.56	3,888.98-
244.0000	DECKERS OUTDOOR CORP	20,264.20	88.9600	21,706.24	1,442.04
2,643.0000	DEERE & CO	112,027.26	80.8200	213,607.26	101,580.00
937.0000	DELICATH SYSTEMS INC	4,853.66	4.1400	3,879.18	974.48-



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10,319.0000	DELL INC	231,896.96	14.8650	153,391.94	78,505.02-
3,345.0000	DENBURY RESOURCES INC	57,595.55	15.9500	53,352.75	4,242.80-
324.0000	DELUXE CORP	7,626.96	22.1300	7,170.12	456.84-
919.0000	DENDREON CORP	34,307.67	12.2800	11,285.32	23,022.35-
1,279.0000	DENNY'S CORP	4,898.57	3.7900	4,347.41	51.16-
825.0000	DENTSPLY INTERNATIONAL INC	24,417.46	35.2000	29,040.00	4,622.54
3,078.0000	DEVELOPERS DIVERSIFIED REALTY	41,614.56	12.3800	38,105.64	3,508.92-
2,663.0000	DEVON ENERGY CORP	168,356.38	67.8300	180,631.29	12,274.91
660.0000	DEVRY INC	30,898.79	44.1800	29,158.80	1,739.99-
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
712.0000	DIAMOND OFFSHORE DRILLING INC	46,230.71	63.7300	45,375.76	854.95-
1,054.0000	DIAMONDRock HOSPITALITY CO	10,540.00	7.7400	8,157.96	2,382.04-
380.0000	DICE HOLDINGS INC	5,137.60	10.0900	3,834.20	1,303.40-
164.0000	DIEBOLD INC	4,918.36	28.6400	4,696.96	221.40-
599.0000	DIGITAL REALTY TRUST INC	29,069.47	59.7500	35,790.25	6,720.78
250.0000	DIGITAL RIVER INC	7,695.00	20.1200	5,030.00	2,665.00-



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357.0000	DIME COMMUNITY BANGSHARES	5,083.68	12.0600	4,305.42	778.26-
213.0000	DILLARD'S INC	10,799.10	46.2800	9,857.64	941.46-
102.0000	DINEEQUITY INC	5,106.12	41.9000	4,273.80	832.32-
223.0000	DIODES INC	5,512.56	20.0200	4,464.46	1,048.10-
13,636.0000	WALT DISNEY CO/THE	421,547.04	34.0600	464,442.16	42,895.12
735.0000	DISCOVERY COMMUNICATIONS INC	22,879.08	42.2800	31,075.80	8,196.72
522.0000	DISCOVERY COMMUNICATIONS INC	15,310.26	39.5100	20,624.22	5,313.96
1,137.0000	DISH NETWORK CORP	24,860.90	24.8600	28,265.82	3,404.92
3,465.0000	DISCOVER FINANCIAL SERVICES	83,409.94	25.1600	87,179.40	3,769.46
4,835.0000	DIRECTV	150,577.61	43.9700	212,594.95	62,017.34
589.0000	DOLAN CO/THE	4,871.03	8.4700	4,988.83	117.80
583.0000	DOLBY LABORATORIES INC	24,341.77	33.6000	19,588.80	4,752.97-
383.0000	DOLE FOOD CO INC	5,032.62	11.2700	4,316.41	716.21-
624.0000	DOLLAR GENERAL CORP	20,872.80	36.6000	22,838.40	1,965.60
183.0000	DOLLAR THRIFTY AUTOMOTIVE GROU	13,373.64	66.3500	12,142.05	1,231.59-
770.0000	DOLLAR TREE INC	47,986.36	71.4300	55,001.10	7,014.74
4,313.0000	DOMINION RESOURCES INC/VA	166,634.27	48.7400	210,215.62	43,581.35



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389.0000	DOMINO'S PIZZA INC	9,647.20	27.7300	10,786.97	1,139.77
310.0000	DOMTAR CORP	19,486.60	80.3200	24,899.20	5,412.60
87.0000	DONALDSON CO INC	5,054.70	58.9800	5,131.26	76.56
2,502.0000	RR DONNELLEY & SONS CO	59,366.75	15.2500	38,155.50	21,211.25-
1,302.0000	DOUGLAS EMMETT INC	20,154.96	18.0400	23,488.08	3,333.12
1,560.0000	DOVER CORP	74,277.83	57.5200	89,731.20	15,453.37
7,801.0000	DOW CHEMICAL CO/THE	314,897.65	28.4500	221,938.45	92,959.20-
1,846.0000	DR PEPPER SNAPPLE GROUP INC	45,292.17	38.4800	71,034.08	25,741.91
120.0000	DRESSER-RAND GROUP INC	6,026.40	42.4500	5,094.00	932.40-
77.0000	DRIL-QUIP INC	5,064.29	64.7000	4,981.90	82.39-
6,077.0000	EI DU PONT DE NEMOURS & CO	264,461.73	48.2700	293,336.79	28,875.06
388.0000	DUFF & PHELPS CORP	4,908.20	11.3500	4,403.80	504.40-
9,575.0000	DUKE ENERGY CORP	171,514.78	18.9100	181,063.25	9,548.47
4,077.0000	DUKE REALTY CORP	47,782.44	11.8700	48,393.99	611.55
624.0000	DUN & BRADSTREET CORP	47,925.52	66.8900	41,739.36	6,186.16-
371.0000	DUPONT FABROS TECHNOLOGY INC	9,230.48	23.1500	8,588.65	641.83-
321.0000	DYCOM INDUSTRIES INC	4,798.95	18.2300	5,851.83	1,052.88



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2,969.0000	DYNAVOX INC	21,007.46	6.7500	20,040.75	966.71-
506.0000	DYNEX CAPITAL INC	5,034.70	9.1800	4,345.08	389.62-
12,956.0000	EMC CORP/MASSACHUSETTS	154,190.65	22.5900	292,676.04	138,485.39
1,778.0000	EOG RESOURCES INC	125,555.07	92.5900	164,625.02	39,069.95
1,022.0000	EQT CORP	41,356.70	59.8200	61,136.04	19,779.34
396.0000	EAGLE BANCORP INC	5,072.76	12.3900	4,906.44	166.32-
1,010.0000	EXCO RESOURCES INC	19,442.50	13.3800	13,513.80	5,928.70-
882.0000	EAGLE MATERIALS INC	23,752.26	19.7200	17,393.04	6,359.22-
651.0000	EARTHLINK INC	4,986.66	7.3800	4,304.38	182.28-
2,202.0000	EAST WEST BANCORP INC	40,891.14	16.6900	36,751.38	4,139.76-
593.0000	EASTMAN CHEMICAL CO	32,200.67	82.7300	49,058.89	16,858.22
2,316.0000	EATON CORP	79,848.50	42.9500	99,472.20	19,623.70
7,280.0000	EBAY INC	218,744.98	30.8700	224,733.60	5,988.62
241.0000	EBIX INC	4,882.66	16.3800	3,947.58	935.08-
573.0000	EHOSTAR CORP	11,542.68	24.3500	13,952.55	2,409.87
1,984.0000	ECOLAB INC	87,991.67	53.6000	106,342.40	18,350.73
704.0000	EDELMAN FINANCIAL GROUP INC	5,216.64	6.9500	4,892.80	323.84-



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2,240.0000	EDISON INTERNATIONAL	94,982.05	37.1900	83,305.60	11,676.45-
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
507.0000	EDWARDS LIFESCIENCES CORP	42,763.35	75.4500	38,253.15	4,510.20-
4,559.0000	EL PASO CORP	64,470.29	19.1400	87,259.26	22,788.97
2,094.0000	ELECTRONIC ARTS INC	45,607.32	22.5800	47,282.52	1,675.20
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
208.0000	PERRY ELLIS INTERNATIONAL INC	5,016.96	22.9800	4,779.84	237.12-
5,147.0000	EMAGIN CORP	23,171.79	3.5300	18,168.91	5,002.88-
421.0000	EMCOR GROUP INC	11,964.82	22.9100	9,645.11	2,319.71-
2,580.0000	EMDEON INC	34,413.05	18.7200	48,297.60	13,884.55
229.0000	EMERGENT BIOSOLUTIONS INC	5,019.68	18.0700	4,138.03	881.65-
245.0000	EMERITUS CORP	4,912.25	17.4900	4,285.05	627.20-
5,159.0000	EMERSON ELECTRIC CO	217,216.35	46.5500	240,151.45	22,935.10
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-



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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-
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	3,887.64	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-
340.0000	ENERGY PARTNERS LTD	4,807.60	13.3200	4,528.80	278.80-
156.0000	ENERSYS	4,982.64	22.4700	3,505.32	1,477.32-
1,031.0000	ENERGYSOLUTIONS INC	5,072.52	3.5300	3,839.43	1,433.09-
318.0000	ENERNOC INC	5,018.04	12.5500	3,990.90	1,027.14-
131.0000	ENPRO INDUSTRIES INC	5,853.08	38.8200	5,085.42	767.66-
846.0000	ENTEGRIS INC	8,282.34	7.5200	6,361.92	1,920.42-
1,576.0000	ENERGY CORP	121,975.53	65.2100	102,770.96	19,204.57-
390.0000	ENTERPRISE FINANCIAL SERVICES	5,190.90	14.8000	5,772.00	581.10
294.0000	ENTERTAINMENT PROPERTIES TRUST	13,518.12	42.1300	12,386.22	1,131.90-
619.0000	ENTROPIC COMMUNICATIONS INC	5,335.78	4.4900	2,779.31	2,556.47-
290.0000	EPOCH HOLDING CORP	5,037.30	14.8800	4,315.20	722.10-



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775.0000	EQUIFAX INC	26,793.85	32.3300	25,055.75	1,738.10-
391.0000	EQUINIX INC	35,506.61	94.0400	36,769.64	1,263.03
78.0000	EQUITY LIFESTYLE PROPERTIES IN	4,885.92	68.9200	5,375.76	489.84
1,945.0000	EQUITY RESIDENTIAL	98,237.86	61.1800	118,995.10	20,757.24
827.0000	ERESEARCHTECHNOLOGY INC	5,019.89	5.2100	4,308.67	711.22-
464.0000	ERIE INDEMNITY CO	19,759.86	73.5300	34,117.92	14,358.06
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	4,386.48	389.16-
206.0000	ESSEX PROPERTY TRUST INC	27,597.82	143.5500	29,571.30	1,973.48
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-
323.0000	EURONET WORLDWIDE INC	4,857.92	16.2700	5,255.21	397.29
149.0000	EVERCORE PARTNERS INC	4,854.42	26.2300	3,908.27	946.15-
834.0000	EXAR CORP	4,978.98	6.0600	5,054.04	75.06
197.0000	EXAMWORKS GROUP INC	4,984.10	15.0300	2,960.91	2,023.19-
3,441.0000	EXELON CORP	211,526.18	43.1200	148,375.92	63,150.26-
805.0000	EXELIXIS INC	7,043.75	7.4800	6,021.40	1,022.35-



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687.0000	EXIDE TECHNOLOGIES	4,863.96	5.6400	3,374.68	989.28-
1,223.0000	EXPEDIA INC	39,211.54	30.3100	37,069.13	2,142.41-
1,816.0000	EXPEDITORS INTERNATIONAL OF WA	91,517.33	45.5000	82,628.00	8,889.33-
3,332.0000	EXPRESS SCRIPTS INC	63,196.21	46.9400	156,404.08	93,207.87
348.0000	EXPRESS INC	7,475.04	19.0900	6,543.32	831.72-
592.0000	EXTRA SPACE STORAGE INC	12,130.08	21.5000	12,728.00	597.92
296.0000	EZCORP INC	9,495.68	33.5500	9,930.80	435.12
31,017.0000	EXXON MOBIL CORP	2,041,952.63	74.0200	2,295,378.34	253,925.71
244.0000	FEI CO	8,874.28	31.9900	7,305.56	1,068.72-
465.0000	FLIR SYSTEMS INC	13,982.80	25.8700	12,029.55	1,953.25-
1,429.0000	FBR & CO	4,758.57	2.5500	3,643.95	1,114.62-
1,514.0000	FMC TECHNOLOGIES INC	32,477.19	44.4600	67,312.44	34,835.25
577.0000	FMC CORP	29,635.45	75.9300	43,811.61	14,176.16
800.0000	FNB CORP/PA	8,088.00	8.9700	7,176.00	912.00-
121.0000	FPIC INSURANCE GROUP INC	5,034.81	41.9200	5,072.32	37.51
528.0000	FXCM INC	5,169.12	11.6900	6,172.32	1,003.20
625.0000	FX ENERGY INC	5,018.75	6.2500	3,906.25	1,112.50-



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420.0000	FTI CONSULTING INC	14,964.60	36.3800	15,279.60	315.00
291.0000	FACTSET RESEARCH SYSTEMS INC	28,648.95	87.9000	25,578.90	3,070.05-
251.0000	FAIR ISAAC CORP	7,276.49	25.5500	6,413.05	863.44-
1,519.0000	FAIRCHILD SEMICONDUCTOR INTERN	16,359.63	13.2600	20,141.94	3,782.31
625.0000	FAMILY DOLLAR STORES INC	18,091.00	53.3900	33,368.75	15,277.75
123.0000	FARO TECHNOLOGIES INC	5,098.35	37.9700	4,370.31	428.04-
1,550.0000	FASTENAL CO	36,750.05	33.4700	51,878.50	15,128.45
238.0000	FEDERAL AGRICULTURAL MORTGAGE	5,017.04	20.0800	4,779.04	238.00-
620.0000	FEDERAL-MOGUL CORP	11,811.00	17.7600	11,011.20	799.80-
199.0000	FEDERAL REALTY INVESTMENT TRUS	15,211.56	90.5500	18,019.45	2,807.89
1,482.0000	FEDERATED INVESTORS INC	38,488.42	17.7100	26,246.22	12,242.20-
2,016.0000	FEDEX CORP	218,441.05	78.7200	158,699.52	59,741.53-
900.0000	FELCOR LODGING TRUST INC	4,698.00	3.4300	3,087.00	1,611.00-
545.0000	FERRO CORP	6,714.40	8.3700	4,561.65	2,152.75-
326.0000	F5 NETWORKS INC	20,260.90	81.5700	26,591.82	6,330.92
2,295.0000	FIDELITY NATIONAL INFORMATION	54,841.02	28.1800	64,673.10	9,832.08
1,579.0000	FIDELITY NATIONAL FINANCIAL IN	21,790.20	16.9900	26,827.21	5,037.01



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5,785.0000	FIFTH THIRD BANCORP	174,094.14	10.6200	61,436.70	112,657.44-
1,161.0000	FIFTH STREET FINANCE CORP	13,467.60	9.9100	11,505.51	1,962.09-
242.0000	FINANCIAL ENGINES INC	6,083.88	22.2800	5,391.76	692.12-
311.0000	FINANCIAL INSTITUTIONS INC	5,010.21	15.7600	4,901.36	108.85-
565.0000	FINISAR CORP	9,079.55	18.4600	10,429.90	1,350.35
225.0000	FINISH LINE INC/THE	4,803.75	20.1000	4,522.50	281.25-
663.0000	FIRST AMERICAN FINANCIAL CORP	10,183.68	15.2500	10,110.75	72.93-
966.0000	FIRST BUSEY CORP	5,119.80	4.8700	4,704.42	415.38-
129.0000	FIRST CASH FINANCIAL SERVICES	5,020.68	46.7200	6,026.88	1,006.20
76.0000	FIRST CITIZENS BANCSHARES INC/	14,678.96	159.0000	12,084.00	2,594.96-
366.0000	FIRST DEFIANCE FINANCIAL CORP	5,223.11	13.6200	4,984.92	238.19-
198.0000	FIRST FINANCIAL BANKSHARES INC	6,617.16	29.6100	5,862.78	754.38-
153.0000	FIRST FINANCIAL CORP/IN	5,015.34	30.9000	4,727.70	287.64-
842.0000	FIRST FINANCIAL HOLDINGS INC	7,965.32	6.3000	5,304.60	2,660.72-
1,425.0000	FIRST HORIZON NATIONAL CORP	12,906.98	7.0400	10,032.00	2,874.98-
492.0000	FIRST INDUSTRIAL REALTY TRUST	5,289.00	9.4400	4,644.48	644.52-
184.0000	FIRST OF LONG ISLAND CORP/THE	4,962.48	23.8000	4,379.20	583.28-



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2,995.0000	FIRST MARBLEHEAD CORP/THE	5,361.05	1.4000	4,193.00	1,168.05-
575.0000	FIRST MERCHANTS CORP	4,979.50	7.5900	4,364.25	615.25-
470.0000	FIRST MIDWEST BANCORP INC/IL	5,513.10	8.7800	4,126.60	1,386.50-
308.0000	FIRST PACTRUST BANCORP INC	4,584.40	11.8700	3,555.96	928.44-
332.0000	FIRST POTOMAC REALTY TRUST	4,970.04	12.9500	4,299.40	670.64-
382.0000	FIRST SOLAR INC	57,988.17	99.9800	38,192.36	19,795.81-
245.0000	1ST SOURCE CORP	4,922.05	22.7500	5,573.75	651.70
1,283.0000	FISERV INC	60,570.43	55.8300	71,629.89	11,059.46
3,345.0000	FIRSTENERGY CORP	161,391.82	44.2500	148,016.25	13,375.57-
167.0000	FLEETCOR TECHNOLOGIES INC	5,018.35	28.4100	4,744.47	273.88-
646.0000	FLOTEK INDUSTRIES INC	4,921.03	6.9300	4,476.78	444.25-
1,267.0000	FLUOR CORP	50,272.93	60.7200	76,932.24	26,659.31
499.0000	FLOWSERVE CORP	30,963.00	94.3400	47,075.66	16,112.66
971.0000	FOOT LOCKER INC	20,068.98	20.8700	20,264.77	195.79
16,109.0000	FORD MOTOR CO	130,563.45	11.1200	179,132.08	48,568.63
2,388.0000	FOREST CITY ENTERPRISES INC	35,962.40	13.2900	31,736.52	4,225.88-
1,802.0000	FOREST LABORATORIES INC	82,825.85	34.2400	61,700.48	21,125.37-



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305.0000	FORESTAR GROUP INC	4,901.35	12.5900	3,339.95	1,061.40-
576.0000	FORMFACTOR INC	5,051.52	7.8900	4,544.64	506.88-
755.0000	FORTINET INC	19,524.30	19.1300	14,443.15	5,081.15-
1,048.0000	FORTUNE BRANDS INC	78,948.26	57.1200	59,861.76	19,086.50-
330.0000	FOSSIL INC	28,663.66	96.6100	31,881.30	3,217.64
418.0000	FRANKLIN FINANCIAL CORP/VA	4,972.95	11.5600	4,332.08	140.87-
773.0000	FRANKLIN RESOURCES INC	81,388.09	119.9200	92,698.16	11,310.07
396.0000	FRANKLIN STREET PROPERTIES COR	4,886.64	13.0400	5,163.84	277.20
6,026.0000	FREEPORT-MCMORAN COPPER & GOLD	206,365.58	47.1100	283,884.86	77,519.28
4,893.0000	FRIENDFINDER NETWORKS INC	19,131.63	3.0100	14,727.93	4,403.70-
3,737.0000	FRONTIER COMMUNICATIONS CORP	34,213.37	7.4900	27,990.13	6,223.24-
215.0000	FUEL SYSTEMS SOLUTIONS INC	5,011.65	21.1300	4,542.95	468.70-
228.0000	HB FULLER CO	5,344.32	22.1700	5,054.76	289.56-
3,577.0000	FULTON FINANCIAL CORP	36,843.10	9.1700	32,801.09	4,042.01-
109.0000	GAMCO INVESTORS INC	4,884.29	48.8200	5,321.38	437.09
293.0000	GATX CORP	10,624.18	36.2600	10,624.18	0.00
409.0000	GEO GROUP INC/THE	9,288.39	21.4700	8,781.23	507.16-



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1,071.0000	GFI GROUP INC	4,862.34	4.3700	4,380.27	182.07-
240.0000	GNC HOLDINGS INC	4,636.70	24.2000	5,308.00	1,171.30
793.0000	GT ADVANCED TECHNOLOGIES INC	12,140.83	12.2100	9,382.53	2,458.30-
145.0000	G-III APPAREL GROUP LTD	4,928.55	28.2600	4,097.70	830.85-
696.0000	ARTHUR J GALLAGHER & CO	19,508.88	28.2100	19,634.16	125.28
890.0000	GAMESTOP CORP	23,255.70	23.9300	21,297.70	1,958.00-
3,089.0000	GAP INC/THE	59,209.95	16.5200	51,030.28	8,179.67-
455.0000	GARDNER DENVER INC	20,761.65	78.7900	35,849.45	15,087.80
613.0000	GARTNER INC	23,300.13	35.6200	21,835.06	1,465.07-
225.0000	GAYLORD ENTERTAINMENT CO	6,583.50	25.1400	5,656.50	927.00-
302.0000	GEN-PROBE INC	20,995.04	59.9700	18,110.94	2,884.10-
614.0000	GENERAL CABLE CORP	17,032.36	30.1500	18,512.10	1,479.74
2,204.0000	GENERAL DYNAMICS CORP	158,690.86	64.0800	141,232.32	17,458.54-
67,951.0000	GENERAL ELECTRIC CO	2,365,617.87	16.3100	1,108,280.81	1,257,337.06-
3,932.0000	GENERAL GROWTH PROPERTIES INC	52,966.84	13.6400	53,632.48	665.64
4,469.0000	GENERAL MILLS INC	127,235.56	37.9100	169,419.79	42,184.23
1,158.0000	GENERAL MOLY INC	5,025.72	3.9700	4,597.26	428.46-



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4,510.0000	GENERAL MOTORS CO	134,628.01	24.0300	108,375.30	26,252.71-
150.0000	GENESCO INC	7,653.00	53.0200	7,953.00	300.00
89.0000	GENESE & WYOMING INC	4,938.61	51.9400	4,322.66	315.95-
899.0000	GENTEX CORP	26,511.51	25.9450	23,324.56	3,186.95-
11,845.0000	GENON ENERGY INC	43,708.05	3.0400	36,008.80	7,699.25-
1,557.0000	GENUINE PARTS CO	68,496.96	55.0200	85,666.14	17,169.18
255.0000	GENTIVA HEALTH SERVICES INC	5,105.10	7.6100	1,940.55	3,164.55-
3,089.0000	GENWORTH FINANCIAL INC	82,545.83	6.9300	21,406.77	61,139.06-
214.0000	GEORGIA GULF CORP	5,095.34	21.1900	4,534.66	560.68-
1,257.0000	GERON CORP	4,940.01	2.6700	3,356.19	1,583.82-
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-
5,432.0000	GILEAD SCIENCES INC	193,946.63	39.8850	216,655.32	22,708.69
453.0000	GLACIER BANCORP INC	5,879.94	11.5100	5,214.03	665.91-
534.0000	GLADSTONE CAPITAL CORP	4,971.54	8.0900	4,320.06	651.48-
693.0000	GLADSTONE INVESTMENT CORP	5,031.18	6.8300	4,733.19	297.99-
1,640.0000	GLOBAL CASH ACCESS HOLDINGS IN	4,985.60	3.0000	4,920.00	65.60-



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630.0000	GLIMCHER REALTY TRUST	5,833.80	8.5100	5,361.30	472.50-
951.0000	GLOBAL INDUSTRIES LTD	4,783.53	4.4100	4,193.91	589.62-
561.0000	GLOBAL PAYMENTS INC	25,144.02	45.8300	25,710.63	566.61
397.0000	GLOBE SPECIALTY METALS INC	8,178.20	16.7500	6,549.75	1,528.45-
1,155.0000	GMX RESOURCES INC	5,047.35	2.8900	3,337.95	1,709.40-
2,119.0000	GOLDEN STAR RESOURCES LTD	4,788.94	2.4500	5,191.55	402.61
2,692.0000	GOLDMAN SACHS GROUP INC/THE	457,440.44	116.2200	312,864.24	144,576.20-
346.0000	GOLUB CAPITAL BDC INC	5,241.90	14.9500	5,172.70	69.20-
1,026.0000	GOODRICH CORP	42,114.62	89.1800	91,498.68	49,384.06
269.0000	GOODRICH PETROLEUM CORP	4,839.31	16.0200	4,309.38	529.93-
2,304.0000	GOODYEAR TIRE & RUBBER CO/THE	33,716.50	12.4600	28,707.84	5,008.66-
1,545.0000	GOOGLE INC	667,534.32	540.9600	835,783.20	168,248.88
463.0000	WR GRACE & CO	19,682.13	39.4200	18,251.46	1,430.67-
625.0000	GRACO INC	20,168.75	39.4800	24,675.00	4,506.25
808.0000	GRAFTECH INTERNATIONAL LTD	15,384.32	15.7000	12,685.60	2,698.72-
198.0000	GRAHAM PACKAGING CO INC	5,021.28	25.4700	5,043.06	21.78
546.0000	WW GRAINGER INC	37,088.31	154.1000	84,138.60	47,050.29



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377.0000	GRAND CANYON EDUCATION INC	5,108.35	15.5500	5,862.35	754.00
244.0000	GRANITE CONSTRUCTION INC	5,963.36	20.7300	5,058.12	905.24-
949.0000	GRAPHIC PACKAGING HOLDING CO	5,039.19	4.2100	3,995.29	1,043.90-
549.0000	GREAT SOUTHERN BANCORP INC	9,997.29	17.6500	9,889.85	307.44-
932.0000	GREAT PLAINS ENERGY INC	18,136.72	19.5500	18,220.60	83.88
187.0000	GREATBATCH INC	4,934.93	22.3500	4,179.45	755.48-
153.0000	GREEN DOT CORP	4,972.50	32.7000	5,003.10	30.60
808.0000	GREEN MOUNTAIN COFFEE ROASTERS	30,260.26	104.7400	84,629.92	54,369.66
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-
78.0000	GREIF INC	4,992.78	55.8600	4,357.08	635.70-
511.0000	GRIFFON CORP	4,997.58	8.7400	4,466.14	531.44-
152.0000	GROUP 1 AUTOMOTIVE INC	5,973.60	41.7500	6,346.00	372.40
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-
835.0000	HCA HOLDINGS INC	27,057.09	20.0300	16,725.05	10,332.04-



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528.0000	HCC INSURANCE HOLDINGS INC	15,137.76	29.2400	15,438.72	300.96
2,614.0000	HCP INC	85,817.62	37.2800	97,449.92	11,632.30
204.0000	HMS HOLDINGS CORP	4,993.24	26.2300	5,350.92	357.68
282.0000	HNI CORP	6,804.66	20.6200	5,814.84	989.82-
163.0000	HSN INC	4,995.95	32.1400	5,238.82	242.87
6,246.0000	HALLIBURTON CO	192,145.19	44.3700	277,135.02	84,989.83
720.0000	HALLMARK FINANCIAL SERVICES	4,989.60	6.9400	4,996.80	7.20
758.0000	HALOZYME THERAPEUTICS INC	4,972.48	6.8000	5,154.40	181.92
767.0000	HANCOCK HOLDING CO	24,537.01	31.2200	23,945.74	591.27-
719.0000	HANESBRANDS INC	20,290.18	28.5600	20,534.64	244.46
201.0000	HANGER ORTHOPEDIC GROUP INC	4,956.66	18.7800	3,774.78	1,181.88-
459.0000	HANOVER INSURANCE GROUP INC/TH	19,971.09	35.5200	16,303.68	3,667.41-
441.0000	HANSEN NATURAL CORP	34,424.46	85.3200	37,626.12	3,201.66
1,488.0000	HARLEY-DAVIDSON INC	89,951.25	38.6600	57,526.08	32,425.17-
447.0000	HARMAN INTERNATIONAL INDUSTRIE	37,315.56	36.1900	16,176.93	21,138.63-
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-



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1,141.0000	HARRIS CORP	44,322.60	40.3500	46,039.35	1,716.75
554.0000	HARSCO CORP	15,301.48	22.8600	12,664.44	2,637.04-
613.0000	HARTE-HANKS INC	4,854.96	7.9500	4,873.35	18.39
2,804.0000	HARTFORD FINANCIAL SERVICES GR	170,989.01	19.1400	53,668.56	117,320.45-
499.0000	HASBRO INC	11,208.14	38.7400	19,331.26	8,123.12
996.0000	HATTERAS FINANCIAL CORP	28,270.38	27.6100	27,499.56	770.82-
879.0000	HAWAIIAN HOLDINGS INC	5,054.25	4.1800	3,374.22	1,380.03-
89.0000	HAYNES INTERNATIONAL INC	5,077.45	58.0300	5,164.67	87.22
599.0000	HEALTHSOUTH CORP	14,825.25	21.3900	12,812.61	2,012.64-
2,326.0000	HEALTH MANAGEMENT ASSOCIATES I	20,236.20	8.2200	19,119.72	1,116.48-
459.0000	HEALTHCARE REALTY TRUST INC	9,400.32	17.4900	8,027.91	1,372.41-
1,823.0000	HEALTH CARE REIT INC	67,177.55	50.9600	92,900.08	25,722.53
565.0000	HEALTH NET INC	15,040.30	24.6900	13,949.85	1,090.45-
427.0000	HEALTHSPRING INC	19,236.35	39.0400	16,670.08	2,566.27-
338.0000	HEALTHWAYS INC	4,887.48	12.5600	4,245.28	642.20-
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



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71.0000	HEARTWARE INTERNATIONAL INC	5,469.84	62.8100	4,459.51	1,010.33-
864.0000	HECKMANN CORP	5,279.04	5.7900	5,002.56	276.48-
1,758.0000	HECLA MINING CO	12,833.40	7.6700	13,483.86	650.46
263.0000	HEICO CORP	14,004.75	54.5200	14,338.76	334.01
2,027.0000	HJ HEINZ CO	85,736.62	52.6400	106,701.28	20,964.66
668.0000	HELIX ENERGY SOLUTIONS GROUP I	10,674.64	16.8900	11,282.52	607.88
601.0000	HELMERICH & PAYNE INC	24,354.02	57.0200	34,269.02	9,915.00
544.0000	JACK HENRY & ASSOCIATES INC	15,939.20	29.2400	15,906.56	32.64-
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-
385.0000	HERITAGE FINANCIAL CORP/WA	4,966.50	11.6700	4,492.95	473.55-
918.0000	HERSHA HOSPITALITY TRUST	4,993.92	3.7100	3,405.78	1,588.14-
603.0000	HERSHEY CO/THE	30,323.85	58.6500	35,365.95	5,042.10
2,571.0000	HERTZ GLOBAL HOLDINGS INC	36,816.72	11.2000	28,795.20	8,021.52-
1,966.0000	HESS CORP	97,564.51	59.3400	116,662.44	19,097.93
13,625.0000	HEWLETT-PACKARD CO	501,127.50	26.0300	354,658.75	146,468.75-



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238.0000	HEXCEL CORP	4,990.86	22.9700	5,466.86	476.00
347.0000	HGREGG INC	4,896.17	10.9800	3,810.06	1,086.11-
130.0000	HIBBETT SPORTS INC	5,092.10	37.4600	4,869.80	222.30-
523.0000	HIGHER ONE HOLDINGS INC	9,973.77	16.0000	8,368.00	1,605.77-
151.0000	HIGHWOODS PROPERTIES INC	4,898.44	32.7600	4,946.76	48.32
627.0000	HILL-ROM HOLDINGS INC	17,336.55	30.3000	18,998.10	1,661.55
215.0000	HILLENBRAND INC	4,882.65	20.4000	4,386.00	496.65-
570.0000	HILLTOP HOLDINGS INC	4,930.50	7.7900	4,440.30	490.20-
86.0000	HITTITE MICROWAVE CORP	5,117.86	54.3200	4,371.52	446.34-
770.0000	HOLLYFRONTIER CORP	31,054.26	71.7600	55,255.20	24,200.94
1,911.0000	HOLOGIC INC	35,479.86	16.6400	31,799.04	3,680.82-
209.0000	HOME BANCSHARES INC/AR	4,932.40	23.4800	4,907.32	25.08-
10,245.0000	HOME DEPOT INC	374,940.58	33.3800	341,978.10	32,962.48-
246.0000	HOME PROPERTIES INC	14,587.80	66.8700	16,450.02	1,862.22
5,112.0000	HONEYWELL INTERNATIONAL INC	211,782.49	47.8100	244,404.72	32,622.23
1,142.0000	HORMEL FOODS CORP	23,736.47	27.6100	31,530.62	7,794.15
192.0000	HORNBECK OFFSHORE SERVICES INC	4,809.60	24.3800	4,680.96	128.64-



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433.0000	HORSEHEAD HOLDING CORP	5,139.71	10.2500	4,438.25	701.46-
2,202.0000	HOSPITALITY PROPERTIES TRUST	48,928.44	23.4800	51,702.96	2,774.52
1,426.0000	HOSPIRA INC	54,115.96	46.2000	65,881.20	11,765.24
2,416.0000	HOVNIANIAN ENTERPRISES INC	4,856.16	1.6400	3,962.24	893.92-
280.0000	HOWARD HUGHES CORP/THE	8,882.94	54.0900	15,145.20	6,262.26
136.0000	HUB GROUP INC	4,920.48	31.4900	4,282.64	637.84-
79.0000	HUBBELL INC	4,904.32	59.1300	4,371.27	233.05-
253.0000	HUDSON VALLEY HOLDING CORP	4,925.91	19.4000	4,908.20	17.71-
1,170.0000	HUMANA INC	74,670.22	77.6400	90,838.80	16,168.58
719.0000	HUMAN GENOME SCIENCES INC	17,256.00	12.8800	9,260.72	7,995.28-
450.0000	JB HUNT TRANSPORT SERVICES INC	20,574.00	40.1900	18,085.50	2,488.50-
344.0000	HUNTINGTON INGALLS INDUSTRIES	12,961.36	29.9400	10,299.36	2,662.00-
1,295.0000	HUNTSMAN CORP	17,547.25	13.1100	16,977.45	569.80-
165.0000	HURON CONSULTING GROUP INC	4,851.00	31.7900	5,245.35	394.35
514.0000	HYATT HOTELS CORP	19,943.20	35.5100	18,252.14	1,691.06-
2,106.0000	HYPERDYNAMICS CORP	10,111.90	4.4800	9,434.88	677.02-
275.0000	IAC/INTERACTIVECORP	10,037.50	39.5300	10,870.75	833.25



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198.0000	ICF INTERNATIONAL INC	4,950.00	22.6700	4,488.66	461.34-
174.0000	IPG PHOTONICS CORP	11,515.32	57.9800	10,088.52	1,426.80-
672.0000	ISTAR FINANCIAL INC	4,992.96	7.1900	4,831.68	161.28-
454.0000	ITT EDUCATIONAL SERVICES INC	29,323.86	72.1600	32,760.64	3,436.78
1,577.0000	ITT CORP	80,915.56	47.3400	74,655.18	6,260.38-
460.0000	ICONIX BRAND GROUP INC	10,616.80	19.5800	9,006.80	1,610.00-
522.0000	IDEX CORP	22,707.00	37.1800	19,407.96	3,299.04-
362.0000	IDEXX LABORATORIES INC	27,066.74	79.7800	28,880.36	1,813.62
321.0000	IGATE CORP	5,001.18	11.2300	3,804.83	1,396.35-
59.0000	IHS INC	4,825.61	77.5900	4,577.81	247.80-
3,320.0000	ILLINOIS TOOL WORKS INC	149,651.32	46.5400	154,512.80	4,861.48
583.0000	ILLUMINA INC	25,209.33	52.1000	30,374.30	5,164.97
473.0000	IMMUNOGEN INC	5,510.45	10.8600	5,136.78	373.67-
412.0000	IMPAX LABORATORIES INC	8,330.64	19.6700	8,104.04	226.60-
557.0000	INCYTE CORP LTD	10,237.66	16.0700	8,950.99	1,286.67-
190.0000	INDEPENDENT BANK CORP/ROCKLAND	4,932.40	23.8500	4,531.50	400.90-
95.0000	INFINITY PROPERTY & CASUALTY C	5,136.65	51.0500	4,849.75	286.90-



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667.0000	INFORMATICA CORP	37,898.94	41.7800	27,867.26	10,031.68-
784.0000	INFINERA CORP	5,166.56	7.5150	5,891.76	725.20
1,677.0000	INGRAM MICRO INC	30,320.16	17.8400	29,917.68	402.48-
569.0000	INLAND REAL ESTATE CORP	4,973.06	8.1100	4,514.59	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-
612.0000	INNERWORKINGS INC	4,914.36	7.5800	4,538.96	275.40-
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-
2,593.0000	INTEGRATED DEVICE TECHNOLOGY I	16,024.74	5.6600	14,676.38	1,348.36-
34,593.0000	INTEL CORP	725,849.86	20.1300	696,357.09	29,492.77-
304.0000	INTEGRYS ENERGY GROUP INC	14,874.72	50.0700	15,221.28	346.56
1,560.0000	INTERACTIVE BROKERS GROUP INC	25,615.67	15.0100	23,415.60	2,200.07-
508.0000	INTERCONTINENTALEXCHANGE INC	76,985.73	117.9500	59,918.60	17,067.13-



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266.0000	INTERFACE INC	4,894.40	15.0800	4,011.28	883.12-
286.0000	INTERDIGITAL INC/PA	10,959.52	70.4000	20,134.40	9,174.88
265.0000	INTERLINE BRANDS INC	4,931.65	14.5000	3,842.50	1,089.15-
309.0000	INTERMUNE INC	10,824.27	26.9000	8,312.10	2,512.17-
678.0000	INTERNAP NETWORK SERVICES CORP	4,820.58	5.1800	3,512.04	1,308.54-
1,462.0000	INTERNATIONAL BANCSHARES CORP	23,567.44	15.6500	22,880.30	687.14-
7,165.0000	INTERNATIONAL BUSINESS MACHINE	588,714.38	171.9100	1,231,735.15	643,020.77
910.0000	INTERNATIONAL FLAVORS & FRAGRA	36,099.79	58.0200	52,798.20	16,698.41
1,889.0000	INTERNATIONAL GAME TECHNOLOGY	31,621.86	15.2600	28,826.14	2,795.72-
3,141.0000	INTERNATIONAL PAPER CO	110,541.59	27.1500	85,278.15	25,263.44-
186.0000	INTERNATIONAL SPEEDWAY CORP	4,992.24	25.1600	4,679.76	312.48-
4,230.0000	INTERPUBLIC GROUP OF COS INC/T	41,787.74	8.6300	36,504.90	5,282.84-
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-
265.0000	INTUITIVE SURGICAL INC	73,206.80	381.3500	101,057.75	27,850.95
2,317.0000	INTUIT INC	75,572.20	49.3300	114,297.61	38,725.41



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1,251.0000	INVESTMENT TECHNOLOGY GROUP IN	21,542.22	11.3800	14,236.38	7,305.84-
363.0000	INVESTORS BANCORP INC	5,049.33	14.3850	5,221.76	172.43
828.0000	ION GEOPHYSICAL CORP	6,781.32	7.0700	5,853.96	927.36-
161.0000	IROBOT CORP	5,282.41	27.8200	4,479.02	803.39-
1,499.0000	IRON MOUNTAIN INC	37,152.72	32.5400	48,777.46	11,624.74
313.0000	IRONWOOD PHARMACEUTICALS INC	5,020.52	12.7400	3,987.62	1,032.90-
570.0000	ISIS PHARMACEUTICALS INC	5,095.80	7.4900	4,269.30	826.50-
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
343.0000	J CREW GROJP INC ESCROW	0.00	0.0000	0.00	0.00
1,427.0000	JDS UNIPHASE CORP	24,042.04	12.9700	18,508.19	5,533.85-
267.0000	JDA SOFTWARE GROUP INC	7,999.32	26.4100	7,051.47	947.85-
25,290.0000	JPMORGAN CHASE & CO	1,022,980.50	37.5600	949,892.40	73,088.10-
180.0000	J2 GLOBAL COMMUNICATIONS INC	4,905.00	31.9500	5,751.00	846.00
841.0000	JMP GROUP INC	5,188.97	6.7900	5,710.39	521.42
1,237.0000	JABIL CIRCUIT INC	21,857.79	16.8500	20,843.45	1,014.34-
225.0000	JACK IN THE BOX INC	5,033.25	20.7700	4,673.25	360.00-



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799.0000	JACOBS ENGINEERING GROUP INC	32,671.11	37.2400	29,754.76	2,916.35-
1,034.0000	JAGUAR MINING INC	4,859.80	6.1800	6,390.12	1,530.32
257.0000	JAMES RIVER COAL CO	5,106.59	10.8200	2,780.74	2,325.85-
2,200.0000	JANUS CAPITAL GROUP INC	43,681.00	7.3000	16,060.00	27,621.00-
608.0000	JARDEN CORP	19,334.40	29.0400	17,656.32	1,678.08-
160.0000	JAZZ PHARMACEUTICALS INC	5,092.80	42.8900	6,862.40	1,769.60
845.0000	JEFFERIES GROUP INC	20,263.10	16.4100	13,866.45	6,396.65-
3,818.0000	JETBLUE AIRWAYS CORP	23,175.26	4.3500	16,608.30	6,566.96-
17,260.0000	JOHNSON & JOHNSON	1,114,103.83	65.8000	1,135,708.00	21,604.17
4,333.0000	JOHNSON CONTROLS INC	104,970.66	31.8800	138,136.04	33,165.38
292.0000	JONES LANG LASALLE INC	21,736.48	66.9100	19,537.72	2,198.76-
551.0000	JONES GROUP INC/THE	5,719.38	11.7500	6,474.25	754.87
106.0000	JOS A BANK CLOTHIERS INC	5,086.94	51.3000	5,437.80	350.86
587.0000	JOY GLOBAL INC	40,907.90	83.4500	48,985.15	8,077.25
3,488.0000	JUNIPER NETWORKS INC	60,276.33	20.9300	73,003.84	12,727.51
903.0000	KBR INC	20,489.07	30.0500	27,135.15	6,646.08
267.0000	KBW INC	4,910.13	14.6300	3,906.21	1,003.92-



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1,168.0000	KLA-TENCOR CORP	54,278.65	36.6800	42,842.24	11,436.41-
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-
595.0000	KANSAS CITY SOUTHERN	30,554.80	54.1600	32,225.20	1,670.40
139.0000	KAYDON CORP	5,035.97	33.6200	4,573.18	362.79-
1,673.0000	KELLOGG CO	83,414.11	54.3200	90,877.36	7,463.25
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-
314.0000	KEMPER CORPORATION	9,143.68	25.6400	8,050.96	1,092.72-
199.0000	KENEXA CORP	4,634.71	21.0500	4,188.95	445.76-
516.0000	KENNAMETAL INC	20,593.56	36.8600	19,019.76	1,573.80-
1,142.0000	KERYX BIOPHARMACEUTICALS INC	5,287.46	4.0700	4,647.94	639.52-
786.0000	KEY ENERGY SERVICES INC	13,016.16	14.3900	11,310.54	1,705.62-
8,167.0000	KEYCORP	89,451.15	6.6400	54,228.88	35,222.27-
369.0000	KILROY REALTY CORP	14,040.45	35.7300	13,184.37	856.08-
2,655.0000	KIMBERLY-CLARK CORP	173,554.43	69.1600	183,619.80	10,065.37
2,563.0000	KIMCO REALTY CORP	46,364.67	17.7000	45,365.10	999.57-



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362.0000	KINDER MORGAN INC/DELAWARE	10,395.92	25.8500	9,357.70	1,038.22-
328.0000	KINDRED HEALTHCARE INC	6,842.08	12.9400	4,244.32	2,597.76-
363.0000	KINETIC CONCEPTS INC	15,035.46	67.5400	24,517.02	9,481.56
525.0000	KIRBY CORP	20,007.75	55.0400	28,896.00	8,888.25
1,071.0000	KITE REALTY GROUP TRUST	4,905.18	4.2900	4,594.59	310.59-
266.0000	KNOLL INC	5,216.26	15.8200	4,208.12	1,008.14-
2,026.0000	KNIGHT CAPITAL GROUP INC	22,184.70	12.9100	26,155.66	3,970.96
306.0000	KNIGHT TRANSPORTATION INC	4,938.84	15.1500	4,335.90	302.94-
1,129.0000	KODIAK OIL & GAS CORP	6,051.44	6.0000	6,774.00	722.56
1,851.0000	KOHL'S CORP	122,211.90	46.3400	85,775.34	36,436.56-
138.0000	KOPPERS HOLDINGS INC	4,969.38	33.2300	4,585.74	383.64-
1,031.0000	KOPIN CORP	5,010.66	3.7800	3,897.18	1,113.48-
229.0000	KORN/FERRY INTERNATIONAL	4,870.83	16.2600	3,723.54	1,147.29-
11,058.0000	KRAFT FOODS INC	319,452.44	35.0200	387,251.16	67,798.72
200.0000	KRATON PERFORMANCE POLYMERS IN	7,758.00	23.9700	4,794.00	2,964.00-
561.0000	KRISPY KREME DOUGHNUTS INC	5,127.54	9.0900	5,099.49	28.05-
4,092.0000	KROGER CO/THE	93,792.88	23.5600	96,407.52	2,614.64



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464.0000	KULICKE & SOFFA INDUSTRIES INC	5,113.28	8.7000	4,036.80	1,076.48-
1,050.0000	L&L ENERGY INC	5,848.50	3.5000	3,375.00	2,173.50-
985.0000	LKQ CORP	20,044.75	25.6000	25,216.00	5,171.25
450.0000	LPL INVESTMENT HOLDINGS INC	15,174.00	29.1000	13,095.00	2,079.00-
115.0000	LSB INDUSTRIES INC	4,765.60	39.9500	4,594.25	171.35-
4,425.0000	LSI CORP	33,750.56	6.8100	30,134.25	3,616.31-
567.0000	LTX-CREDENCE CORP	5,012.28	5.6900	3,226.23	1,786.05-
967.0000	L-3 COMMUNICATIONS HOLDINGS IN	74,123.81	67.8200	65,581.94	8,541.87-
514.0000	LA-Z-BOY INC	4,821.32	8.8000	4,523.20	298.12-
890.0000	LABORATORY CORP OF AMERICA HOL	59,551.94	83.5300	74,341.70	14,789.76
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-
1,895.0000	LAS VEGAS SANDS CORP	48,355.49	46.5700	88,250.15	39,894.66
535.0000	LASALLE HOTEL PROPERTIES	13,514.10	18.8000	10,058.00	3,456.10-
816.0000	LATTICE SEMICONDUCTOR CORP	5,206.08	5.6300	4,594.08	612.00-
775.0000	ESTEE LAUDER COS INC/THE	31,298.61	97.6600	75,686.50	44,387.89



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173.0000	LAYNE CHRISTENSEN CO	4,937.42	28.0700	4,356.11	81.31-
1,000.0000	LEAP WIRELESS INTERNATIONAL IN	12,240.00	9.0400	9,040.00	3,200.00-
680.0000	LEAR CORP	33,908.20	47.7800	32,490.40	1,417.80-
567.0000	LEGGETT & PLATT INC	12,978.63	22.1900	12,581.73	396.90-
1,469.0000	LEGG MASON INC	45,920.94	28.4700	41,822.43	4,098.51-
335.0000	LENNOX INTERNATIONAL INC	14,364.80	31.2200	10,458.70	3,906.10-
1,244.0000	LEUCADIA NATIONAL CORP	39,957.28	29.6300	36,859.72	3,097.56-
10,730.0000	LEVEL 3 COMMUNICATIONS INC	24,464.40	1.8000	19,314.00	5,150.40-
753.0000	LEXINGTON REALTY TRUST	6,777.00	7.3800	5,557.14	1,219.86-
498.0000	LEXMARK INTERNATIONAL INC	13,680.06	31.9600	15,916.08	2,236.02
336.0000	LIBBEY INC	4,952.64	12.9600	4,354.56	598.08-
1,738.0000	LIBERTY GLOBAL INC	50,940.78	40.3900	70,197.82	19,257.04
4,166.0000	LIBERTY MEDIA CORP - INTERACTI	65,031.26	15.8200	65,906.12	874.86
498.0000	LIBERTY MEDIA CORP - CAPITAL	18,296.52	71.3100	35,512.38	17,215.86
365.0000	LIBERTY MEDIA CORP - STARZ	19,932.65	68.8700	25,137.55	5,204.90
778.0000	LIBERTY PROPERTY TRUST	24,118.00	33.9400	26,405.32	2,287.32
266.0000	LIFE TIME FITNESS INC	10,070.76	38.3400	10,198.44	127.68



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1,469.0000	LIFE TECHNOLOGIES CORP	32,659.23	42.0000	61,698.00	29,038.77
128.0000	LIFEPOINT HOSPITALS INC	4,849.92	36.7000	4,397.60	152.32-
5,363.0000	ELI LILLY & CO	304,587.92	37.5100	201,166.13	103,421.79-
2,131.0000	LTD BRANDS INC	57,835.55	37.7400	80,423.94	22,588.39
170.0000	LINCARE HOLDINGS INC	4,921.50	21.5300	3,360.10	1,261.40-
318.0000	LINCOLN EDUCATIONAL SERVICES C	5,119.80	9.8300	3,125.94	1,993.86-
147.0000	LINCOLN ELECTRIC HOLDINGS INC	4,892.16	34.0300	5,002.41	110.25
1,432.0000	LINCOLN NATIONAL CORP	82,126.00	20.7500	29,714.00	52,412.00-
80.0000	LINDSAY CORP	4,973.60	62.2000	4,976.00	2.40
1,998.0000	LINEAR TECHNOLOGY CORP	65,879.61	28.6300	57,202.74	8,676.87-
74.0000	LINKEDIN CORP	5,153.94	84.1200	6,224.88	1,070.94
765.0000	LIONS GATE ENTERTAINMENT CORP	5,033.70	6.9600	5,324.40	290.70
220.0000	LIQUIDITY SERVICES INC	5,075.40	24.0000	5,280.00	204.60
279.0000	LITHIA MOTORS INC	5,354.01	18.8700	5,264.73	89.28-
89.0000	LITTELFUSE INC	4,903.90	46.3500	4,125.15	778.75-
888.0000	LIVE NATION ENTERTAINMENT INC	9,723.60	9.2500	8,214.00	1,509.60-
395.0000	LIVEPERSON INC	5,048.10	11.7700	4,649.15	398.95-



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899.0000	LIZ CLAIBORNE INC	4,809.65	5.2200	4,392.78	116.87-
1,667.0000	LOCKHEED MARTIN CORP	143,267.65	74.1900	123,674.73	19,592.92-
2,703.0000	LOEWS CORP	102,538.03	37.6200	101,686.86	851.17-
904.0000	LORILLARD INC	64,096.76	111.4200	100,723.68	36,626.92
832.0000	LOUISIANA-PACIFIC CORP	6,780.80	6.6700	5,549.44	1,231.36-
8,877.0000	LOWE'S COS INC	254,873.67	19.9300	176,918.61	77,955.06-
404.0000	LUBRIZOL CORP	49,580.46	134.7500	54,439.00	4,858.54
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	5,395.68	693.76
198.0000	M&F WORLDWIDE CORP	4,953.96	21.9000	4,336.20	617.76-
1,107.0000	MB FINANCIAL INC	21,033.00	16.3000	18,044.10	2,988.90-
968.0000	MDU RESOURCES GROUP INC	20,031.06	21.3400	20,657.12	626.06
2,979.0000	MEMC ELECTRONIC MATERIALS INC	24,298.88	6.9800	20,793.42	3,505.46-
2,241.0000	MFA FINANCIAL INC	18,040.05	7.4900	16,785.09	1,254.96-
1,031.0000	MF GLOBAL HOLDINGS LTD	7,742.81	5.4900	5,660.19	2,082.62-
448.0000	M/I HOMES INC	5,205.76	8.2400	3,691.52	1,514.24-
203.0000	MKS INSTRUMENTS INC	5,093.27	23.2200	4,713.66	379.61-



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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>
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	4,386.92	266.76-
686.0000	MSCI INC	25,079.40	34.5700	23,715.02	1,364.38-
390.0000	MVC CAPITAL INC	5,050.50	11.7600	4,586.40	464.10-
1,188.0000	MACERICH CO/THE	50,432.16	49.0400	58,259.52	7,827.36
545.0000	MACK-CALI REALTY CORP	16,987.65	31.1500	16,976.75	10.90-
2,681.0000	MACY'S INC	105,846.67	25.9500	69,571.95	36,274.72-
139.0000	STEVEN MADDEN LTD	4,880.29	36.1200	5,020.68	140.39
1,067.0000	MADISON SQUARE GARDEN CO/THE	23,281.94	24.1600	25,778.72	2,496.78
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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201.0000	MAKO SURGICAL CORP	5,587.80	35.9000	7,215.90	1,628.10
1,547.0000	MANITOWOC CO INC/THE	16,784.95	11.1100	17,187.17	402.22
1,231.0000	MANNKIND CORP	4,924.00	3.0200	3,717.62	1,206.38-
112.0000	MANTECH INTERNATIONAL CORP	4,948.16	37.4900	4,198.88	749.28-
4,483.0000	MARATHON OIL CORP	104,095.62	26.9200	120,682.36	16,586.74
2,241.0000	MARATHON PETROLEUM CORP	67,009.12	37.0600	83,051.46	16,042.34
513.0000	MARCUS CORP	4,945.32	9.7800	5,017.14	71.82
626.0000	MARINEMAX INC	5,277.18	6.7900	4,250.54	1,026.64-
53.0000	MARKEL CORP	19,967.59	393.9800	20,880.94	913.35
208.0000	MARKETAXESS HOLDINGS INC	5,002.40	29.4800	6,131.84	1,129.44
3,098.0000	MARSH & MCLENNAN COS INC	88,317.80	29.7200	92,072.56	3,754.76
2,094.0000	MARRIOTT INTERNATIONAL INC/DE	80,397.39	29.2800	61,312.32	19,085.07-
2,254.0000	MASCO CORP	39,063.77	8.8700	19,992.98	19,070.79-
330.0000	MASIMO CORP	9,807.60	24.6700	8,141.10	1,666.50-
356.0000	MASTEC INC	6,497.00	22.2000	7,903.20	1,406.20
661.0000	MASTERCARD INC	174,307.24	329.7100	217,938.31	43,631.07
145.0000	MATERION CORP	4,979.30	28.7000	4,161.50	817.80-



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2,505.0000	MATTEL INC	49,444.94	26.8700	67,309.35	17,864.41
131.0000	MATTHEWS INTERNATIONAL CORP	4,978.00	33.4100	4,376.71	601.29-
2,078.0000	MAXIM INTEGRATED PRODUCTS INC	49,373.28	23.0500	47,897.90	1,475.38-
586.0000	MAXLINEAR INC	4,975.14	5.7500	3,369.50	1,605.64-
124.0000	MAXIMUS INC	4,969.30	36.9900	4,586.76	382.54-
2,008.0000	MCCLATCHY CO/THE	5,301.12	1.7000	3,413.60	1,887.52-
327.0000	MCCORMICK & CO INC/MD	12,230.42	47.7900	15,627.33	3,396.91
1,597.0000	MCDERMOTT INTERNATIONAL INC	22,266.10	14.3900	22,980.83	714.73
6,532.0000	MCDONALD'S CORP	259,650.92	90.4100	590,558.12	330,907.20
827.0000	MCG CAPITAL CORP	4,928.92	4.7400	3,919.98	1,008.94-
1,464.0000	MCGRAW-HILL COS INC/THE	83,920.72	42.1100	61,649.04	22,271.68-
1,736.0000	MCKESSON CORP	92,838.50	79.9300	138,758.48	45,919.98
618.0000	MCMORAN EXPLORATION CO	9,968.34	12.8700	7,953.66	2,014.68-
1,286.0000	MEAD JOHNSON NUTRITION CO	54,407.24	71.2500	91,627.50	37,220.26
524.0000	MEADOWBROOK INSURANCE GROUP IN	4,993.72	9.3800	4,915.12	78.60-
1,508.0000	MEADWESTVACO CORP	39,997.71	27.5200	41,500.16	1,502.45
148.0000	MEASUREMENT SPECIALTIES INC	4,857.36	31.2300	4,622.04	235.32-



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526.0000	MEDALLION FINANCIAL CORP	5,207.40	9.8300	5,170.58	36.82-
1,164.0000	MEDASSETS INC	15,480.40	11.4300	13,304.52	2,175.88-
2,517.0000	MEDCO HEALTH SOLUTIONS INC	68,239.02	54.1400	136,270.38	68,031.36
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-
388.0000	MEDICIS PHARMACEUTICAL CORP	14,348.24	38.9000	15,093.20	744.96
220.0000	MEDIFAST INC	4,912.60	16.4100	3,510.20	1,302.40-
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-
7,290.0000	MEDTRONIC INC	358,103.58	35.0700	255,660.30	102,443.28-
395.0000	CBAYSYSTEMS HOLDINGS LTD	4,793.80	8.2500	3,258.75	1,535.05-
324.0000	MEN'S WEARHOUSE INC/THE	10,533.24	28.9100	9,366.84	1,166.40-
606.0000	MENTOR GRAPHICS CORP	7,459.86	11.1900	6,781.14	678.72-
19,775.0000	MERCK & CO INC	831,874.93	33.0950	654,453.63	177,421.30-
128.0000	MERCURY GENERAL CORP	4,974.08	39.5100	5,057.28	83.20
160.0000	MEREDITH CORP	4,865.60	25.8000	4,128.00	737.60-



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402.0000	MERIDIAN INTERSTATE BANCORP IN	5,121.48	12.7400	5,121.48	0.00
280.0000	MERIT MEDICAL SYSTEMS INC	4,900.00	14.5500	4,074.00	826.00-
221.0000	MERITAGE HOMES CORP	5,049.85	18.7300	4,139.33	910.52-
594.0000	MERITOR INC	8,856.54	8.4500	5,019.30	3,837.24-
877.0000	METALICO INC	4,937.51	4.4300	3,885.11	1,052.40-
5,224.0000	METLIFE INC	291,025.64	33.6000	175,526.40	115,499.24-
452.0000	METRO BANCORP INC	5,003.64	10.0400	4,538.08	465.56-
2,393.0000	METROPCS COMMUNICATIONS INC	25,924.69	11.1600	26,705.88	781.19
92.0000	METTLER-TOLEDO INTERNATIONAL I	14,643.64	159.2700	14,652.84	9.20
502.0000	MICREL INC	5,050.12	10.1100	5,075.22	25.10
510.0000	MICROS SYSTEMS INC	24,301.50	47.6600	24,306.60	5.10
46,815.0000	MICROSOFT CORP	1,279,948.34	26.6000	1,245,279.00	34,669.34-
33.0000	MICROSTRATEGY INC	5,205.75	122.8800	4,055.04	1,150.71-
1,199.0000	MICROCHIP TECHNOLOGY INC	43,835.44	32.8100	39,339.19	4,496.25-
912.0000	MICROMET INC	5,043.36	4.8100	4,386.72	656.64-
6,920.0000	MICRON TECHNOLOGY INC	85,506.73	5.9100	40,897.20	44,609.53-
543.0000	MICROSEMI CORP	10,713.39	15.5300	8,432.79	2,280.60-



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74.0000	MID-AMERICA APARTMENT COMMUNIT	4,846.26	71.4800	5,289.52	443.26
117.0000	MIDDLEBY CORP	10,661.04	80.5650	9,426.11	1,234.93-
208.0000	HERMAN MILLER INC	5,505.76	19.8700	4,132.96	1,372.80-
677.0000	MINDSPEED TECHNOLOGIES INC	5,131.66	5.8000	3,926.60	1,205.06-
138.0000	MINE SAFETY APPLIANCES CO	4,854.84	30.9000	4,264.20	590.64-
76.0000	MINERALS TECHNOLOGIES INC	4,883.76	58.0100	4,408.76	475.00-
1,455.0000	MIPS TECHNOLOGIES INC	10,257.75	5.6000	8,148.00	2,109.75-
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-
663.0000	MOLEX INC	14,950.65	21.8500	14,486.55	464.10-
173.0000	MOLSON COORS BREWING CO	6,843.09	43.7500	7,568.75	725.66
352.0000	MOLYCORP INC	19,631.04	56.5200	19,895.04	264.00
290.0000	MOMENTA PHARMACEUTICALS INC	5,608.60	16.9200	4,906.80	701.80-
1,497.0000	MONEYGRAM INTERNATIONAL INC	4,985.01	2.5700	3,847.29	1,137.72-
345.0000	MONOLITHIC POWER SYSTEMS INC	5,226.75	12.6300	4,357.35	869.40-
366.0000	MONOTYPE IMAGING HOLDINGS INC	5,025.18	11.7100	4,285.86	739.32-



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148.0000	MONRO MUFFLER BRAKE INC	5,046.80	39.5300	5,350.44	803.64
3,506.0000	MONSANTO CO	182,451.29	68.9300	241,668.58	59,217.29
866.0000	MONSTER WORLDWIDE INC	31,210.12	9.4400	8,175.04	23,035.08-
1,255.0000	MOODY'S CORP	46,510.30	30.8300	38,691.65	7,818.65-
120.0000	MOOG INC	4,948.80	39.8800	4,785.60	163.20-
11,111.0000	MORGAN STANLEY	617,580.20	17.5000	194,442.50	423,137.70-
83.0000	MORNINGSTAR INC	4,849.69	59.6600	4,951.78	102.09
643.0000	MOSAIC CO/THE	37,512.62	71.1300	45,736.59	8,223.97
1,783.0000	MOTOROLA SOLUTIONS INC	133,712.96	42.0900	75,046.47	58,666.49-
1,560.0000	MOTOROLA MOBILITY HOLDINGS INC	100,637.20	37.7200	58,843.20	41,794.00-
294.0000	MOVADO GROJP INC	4,933.32	13.7600	4,045.44	887.88-
238.0000	MUELLER INDUSTRIES INC	8,653.68	47.1300	11,216.94	2,563.26
1,369.0000	MUELLER WATER PRODUCTS INC	4,832.57	2.3200	3,176.08	1,656.49-
1,496.0000	MURPHY OIL CORP	74,320.83	53.5800	80,155.68	5,834.85
3,416.0000	MYLAN INC/PA	71,361.35	20.7500	70,882.00	479.35-
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-



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274.0000	NCR CORP	4,997.76	17.2300	4,721.02	276.74-
581.0000	NGP CAPITAL RESOURCES CO	4,897.83	7.1100	4,130.91	766.92-
651.0000	NIH HOLDINGS INC	27,628.44	38.5300	25,083.03	2,545.41-
1,848.0000	NIC INC	23,210.88	11.6200	21,473.76	1,737.12-
541.0000	NPS PHARMACEUTICALS INC	5,009.66	7.4600	4,035.86	973.80-
2,733.0000	NRG ENERGY INC	57,946.59	23.4400	64,061.52	6,114.93
22.0000	NVR INC	15,137.32	636.5000	14,003.00	1,134.32-
1,648.0000	NYSE EURONEXT	70,602.08	27.2800	44,957.44	25,644.64-
55.0000	NACCO INDUSTRIES INC	5,069.35	76.7100	4,219.05	850.30-
666.0000	NARA BANCORP INC	5,148.18	7.1000	4,728.60	419.58-
1,138.0000	NASDAQ OMX GROUP INC/THE	35,626.95	23.6900	26,959.22	8,667.73-
347.0000	NATIONAL CINEMEDIA INC	5,600.58	14.1700	4,916.99	683.59-
418.0000	NATIONAL FINANCIAL PARTNERS CO	4,815.36	12.7800	5,342.04	526.68
305.0000	NATIONAL FUEL GAS CO	19,867.40	61.3500	18,711.75	1,155.65-
571.0000	NATIONAL INSTRUMENTS CORP	16,176.43	25.4300	14,520.53	1,655.90-
2,686.0000	NATIONAL OILWELL VARCO INC	110,669.69	66.1200	177,598.32	66,928.63
779.0000	NATIONAL PENN BANCSHARES INC	5,951.56	7.2500	5,647.75	303.81-



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535.0000	NATIONAL RETAIL PROPERTIES INC	12,995.15	27.2600	14,584.10	1,588.95
1,583.0000	NATIONAL SEMICONDUCTOR CORP	39,020.95	24.9000	39,416.70	395.75
108.0000	NAVIGATORS GROUP INC/THE	4,966.92	44.7700	4,835.16	131.76-
447.0000	NAVISTAR INTERNATIONAL CORP	20,115.00	41.4000	18,505.80	1,609.20-
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
2,316.0000	NETAPP INC	85,727.67	37.6200	87,127.92	1,400.25
330.0000	NETFLIX INC	70,076.38	235.0100	77,553.30	7,476.92
230.0000	NETGEAR INC	9,568.00	27.8200	6,398.60	3,169.40-
244.0000	NETSCOUT SYSTEMS INC	4,862.92	13.8000	3,367.20	1,495.72-
430.0000	NETLOGIC MICROSYSTEMS INC	16,787.20	30.0200	12,908.60	3,878.60-
134.0000	NETSUITE INC	5,003.56	32.1500	4,308.10	695.46-
545.0000	NETSPEND HOLDINGS INC	5,019.45	5.9200	3,226.40	1,793.05-
793.0000	NEUSTAR INC	20,269.08	25.0000	19,825.00	444.08-



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301.0000	NEUTRAL TANDEM INC	5,129.04	11.8900	3,578.89	1,550.15-
863.0000	NEW YORK TIMES CO/THE	6,895.37	8.1800	7,059.34	163.97
869.0000	NEWCASTLE INVESTMENT CORP	4,831.64	5.5300	4,805.57	26.07-
1,833.0000	NEWELL RUBBERMAID INC	36,386.17	13.8400	25,368.72	11,017.45-
56.0000	NEWMARKET CORP	9,188.48	167.6800	9,390.08	201.60
3,316.0000	NEWMONT MINING CORP	145,020.49	62.6200	207,647.92	62,627.43
564.0000	NEWPARK RESOURCES INC	4,980.12	8.2800	4,869.92	310.20-
290.0000	NEWPORT CORP	5,115.60	12.9400	3,752.60	1,363.00-
15,408.0000	NEWS CORP	298,657.89	17.2700	266,096.16	32,561.73-
496.0000	NEWSTAR FINANCIAL INC	4,786.40	10.2700	5,093.92	307.52
3,073.0000	NEXTERA ENERGY INC	145,840.84	56.7200	174,300.56	28,459.72
2,413.0000	NIKE INC	107,600.13	86.6500	209,086.45	101,486.32
248.0000	99 CENTS ONLY STORES	5,012.08	18.6200	4,617.76	394.32-
1,904.0000	NISOURCE INC	41,260.63	21.3600	40,669.44	591.19-
1,409.0000	NOBLE ENERGY INC	101,101.23	88.3600	124,499.24	23,398.01
346.0000	NORANDA ALUMINUM HOLDING CORP	4,847.46	11.3700	3,934.02	913.44-
382.0000	NORDSON CORP	19,600.42	43.9000	16,769.80	2,830.62-



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923.0000	NORDSTROM INC	40,465.71	45.4600	41,959.58	1,493.87
2,496.0000	NORFOLK SOUTHERN CORP	107,792.26	67.6800	168,929.28	61,137.02
1,096.0000	NORTHEAST UTILITIES	22,404.46	34.7000	38,031.20	15,626.74
397.0000	NORTHERN OIL AND GAS INC	7,666.07	20.4200	8,106.74	440.67
2,392.0000	NORTHERN TRUST CORP	139,751.64	38.4200	91,900.64	47,851.00-
361.0000	NORTHFIELD BANCORP INC	5,093.71	13.4900	4,869.89	223.82-
2,070.0000	NORTHROP GRUMMAN CORP	128,155.34	54.6200	113,063.40	15,091.94-
1,272.0000	NORTHSTAR REALTY FINANCE CORP	4,884.48	3.8200	4,859.04	25.44-
668.0000	NORTHWEST BANCSHARES INC	8,116.20	11.9200	7,962.56	153.64-
199.0000	NORTHWEST PIPE CO	4,736.20	27.2600	5,424.74	688.54
800.0000	NOVARTIS AG ADR	44,351.85	58.4600	46,768.00	2,416.15
1,012.0000	NOVELLUS SYSTEMS INC	27,931.20	27.9700	28,305.64	374.44
344.0000	NU SKIN ENTERPRISES INC	12,425.28	42.2900	14,547.76	2,122.48
1,445.0000	NUANCE COMMUNICATIONS INC	24,993.77	18.5600	26,819.20	1,825.43
1,859.0000	NUCOR CORP	92,191.16	36.0800	67,072.72	25,118.44-
390.0000	NUTRISYSTEM INC	5,171.40	12.7900	4,988.10	183.30-



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249.0000	NUVASIVE INC	7,972.98	24.2300	6,033.27	1,939.71-
248.0000	NXSTAGE MEDICAL INC	4,962.48	18.3900	4,560.72	401.76-
3,971.0000	NV ENERGY INC	56,785.30	14.9200	59,247.32	2,462.02
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-
195.0000	OM GROUP INC	7,569.90	31.6300	6,167.85	1,402.05-
868.0000	O'REILLY AUTOMOTIVE INC	30,703.33	64.8800	56,315.84	25,612.51
374.0000	OASIS PETROLEUM INC	10,079.30	26.6000	9,948.40	130.90-
5,118.0000	OCCIDENTAL PETROLEUM CORP	244,462.29	86.7400	443,935.32	199,473.03
404.0000	OCEANEERING INTERNATIONAL INC	14,968.20	42.6900	17,246.76	2,278.56
384.0000	OCEANFIRST FINANCIAL CORP	4,995.84	11.9000	4,569.60	426.24-
802.0000	OCLARO INC	4,852.10	4.2500	3,408.50	1,443.60-
469.0000	OCWEN FINANCIAL CORP	5,613.93	13.8000	6,472.20	858.27
650.0000	OFFICEMAX INC	5,005.00	6.2700	4,075.50	929.50-
322.0000	OIL STATES INTERNATIONAL INC	23,348.22	66.0800	21,277.76	2,070.46-
138.0000	OLD DOMINION FREIGHT LINE INC	4,987.32	32.1200	4,432.56	554.76-
596.0000	OLD NATIONAL BANCORP/IN	6,144.76	9.8100	5,846.76	298.00-



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501.0000	OLIN CORP	10,901.76	19.9400	9,989.94	911.82-
1,722.0000	OMNICARE INC	41,328.00	29.7100	51,160.62	9,832.62
2,109.0000	OMNICOM GROUP INC	98,671.89	40.5500	85,519.95	13,151.94-
639.0000	OMEGA HEALTHCARE INVESTORS INC	13,035.60	18.1500	11,597.85	1,437.75-
365.0000	OMNIVISION TECHNOLOGIES INC	11,344.20	18.4000	6,716.00	4,628.20-
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-
4,142.0000	ON SEMICONDUCTOR CORP	35,248.56	7.2700	30,112.34	5,136.22-
674.0000	ONEOK INC	44,306.80	70.9000	47,786.60	3,479.80
398.0000	ONYX PHARMACEUTICALS INC	13,890.20	34.0300	13,543.94	346.26-
148.0000	OPENTABLE INC	11,496.64	61.0100	9,029.48	2,467.16-
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-
24,183.0000	ORACLE CORP	432,099.43	28.0700	678,816.81	246,717.38
397.0000	OPTIMER PHARMACEUTICALS INC	4,775.91	9.9500	3,950.15	825.76-
305.0000	OPTIONSPRESS HOLDINGS INC	4,886.10	12.6000	3,843.00	1,043.10-
28,386.0000	OREXIGEN THERAPEUTICS INC	47,257.01	1.4100	40,024.26	7,232.75-



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420.0000	ORIENTAL FINANCIAL GROUP INC	4,863.60	11.0600	4,545.20	218.40-
556.0000	ORION MARINE GROUP INC	5,037.36	6.4300	3,575.08	1,462.28-
394.0000	ORITANI FINANCIAL CORP	4,988.04	13.1500	5,181.10	193.06
827.0000	OUTDOOR CHANNEL HOLDINGS INC	5,160.48	6.8900	5,598.03	537.55
178.0000	OVERSEAS SHIPHOLDING GROUP INC	4,644.02	17.8300	3,173.74	1,470.28-
149.0000	OWENS & MINOR INC	4,922.96	29.4400	4,386.56	536.40-
1,078.0000	OWENS CORNING	28,408.02	29.0600	31,326.68	2,918.66
1,536.0000	OWENS-ILLINOIS INC	41,963.52	18.9400	29,091.84	12,871.68-
155.0000	OXFORD INDUSTRIES INC	5,068.50	35.8200	5,552.10	483.60
879.0000	PDL BIOPHARMA INC	5,063.04	6.1100	5,370.69	307.65
2,914.0000	PG&E CORP	124,531.43	42.3500	123,407.90	1,123.53-
354.0000	PHH CORP	7,012.74	18.9700	6,715.38	297.36-
127.0000	PF CHANG'S CHINA BISTRO INC	5,073.65	30.1400	3,827.78	1,245.87-
179.0000	PICO HOLDINGS INC	4,897.44	23.5200	4,210.08	687.36-
2,242.0000	PMC - SIERRA INC	19,908.96	6.0900	13,653.78	6,255.18-
4,108.0000	PNC FINANCIAL SERVICES GROUP I	290,237.45	50.1400	205,975.12	84,262.33-
545.0000	PNM RESOURCES INC	8,910.75	14.9600	8,153.20	757.55-



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1,250.0000	PPG INDUSTRIES INC	84,699.12	76.5900	95,737.50	11,038.38
3,514.0000	PPL CORP	114,805.23	28.8800	101,484.32	13,320.91-
184.0000	PSS WORLD MEDICAL INC	4,925.68	23.5800	4,338.72	586.96-
2,712.0000	PACCAR INC	102,895.99	37.6300	102,052.56	843.43-
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	4,339.05	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
818.0000	PALL CORP	25,332.81	51.1300	41,824.34	16,491.53
41.0000	PANERA BREAD CO	5,152.47	115.1500	4,721.15	431.32-
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-
749.0000	PARAMETRIC TECHNOLOGY CORP	17,092.18	18.0000	13,482.00	3,610.18-
1,336.0000	PARAMOUNT GOLD AND SILVER CORP	4,656.90	2.4400	3,259.84	1,397.06-
370.0000	PAREXEL INTERNATIONAL CORP	8,254.70	20.3800	7,540.60	714.10-
184.0000	PARK ELECTROCHEMICAL CORP	4,951.44	24.7500	4,554.00	397.44-
81.0000	PARK NATIONAL CORP	5,158.89	55.0000	4,455.00	703.89-



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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
1,301.0000	PARKER HANNIFIN CORP	67,930.06	73.4300	95,532.43	27,602.37
301.0000	PARKWAY PROPERTIES INC/MD	4,894.26	13.5800	4,087.58	806.68-
574.0000	PATRIOT COAL CORP	12,203.24	14.7300	8,455.02	3,748.22-
649.0000	PATTERSON COS INC	20,540.85	29.2200	18,963.78	1,577.07-
1,057.0000	PATTERSON-UTI ENERGY INC	22,609.23	24.4400	25,833.08	3,223.85
1,969.0000	PEABODY ENERGY CORP	84,316.73	48.8000	96,087.20	11,770.47
121.0000	PEGASYSTEMS INC	5,218.73	40.4100	4,389.61	329.12-
1,707.0000	PENDRELL CORP	5,530.68	2.2400	3,823.68	1,707.00-
427.0000	PENN NATIONAL GAMING INC	16,802.45	39.8100	16,998.87	196.42
328.0000	PENN VIRGINIA CORP	4,834.72	8.1600	2,676.48	2,158.24-
448.0000	PENNANTPARK INVESTMENT CORP	4,995.20	10.2300	4,583.04	412.16-
1,038.0000	JC PENNEY CO INC	71,725.80	26.6300	27,641.94	44,083.86-
350.0000	PENNSYLVANIA REAL ESTATE INVES	5,120.50	10.3100	3,608.50	1,512.00-
834.0000	PENSKE AUTOMOTIVE GROUP INC	12,685.14	18.2400	15,212.16	2,527.02
412.0000	PENTAIR INC	15,013.28	34.3200	14,139.84	873.44-



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456.0000	PEP BOYS-MANNY MOE & JACK	4,920.24	9.8800	4,505.28	414.96-
256.0000	PEPCO HOLDINGS INC	4,912.64	19.4800	4,986.88	74.24
10,405.0000	PEPSICO INC/NC	679,727.91	64.4300	670,394.15	9,333.76-
576.0000	PERKINELMER INC	15,062.40	22.8700	13,173.12	1,889.28-
440.0000	PERRIGO CO	25,999.60	94.7400	41,685.60	15,686.00
166.0000	PETROLEUM DEVELOPMENT CORP	4,926.88	23.8100	3,952.46	974.42-
719.0000	PETROQUEST ENERGY INC	4,644.74	7.6000	5,464.40	819.66
713.0000	PETSMART INC	31,956.66	42.1800	30,074.34	1,882.32-
553.0000	PHARMACYCLICS INC	5,596.36	11.5200	6,370.56	774.20
49,748.0000	PFIZER INC	1,321,268.17	18.9800	944,217.04	377,051.13-
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
234.0000	PHARMASSET INC	25,035.66	131.5300	30,778.02	5,742.36
12,381.0000	PHILIP MORRIS INTERNATIONAL IN	553,440.95	69.3200	858,250.92	304,809.97
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



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2,579.0000	PIEDMONT OFFICE REALTY TRUST I	50,654.65	18.9000	48,743.10	1,911.55-
669.0000	PIER 1 IMPORTS INC	7,626.60	10.6800	7,144.92	481.68-
389.0000	PINNACLE ENTERTAINMENT INC	5,442.11	13.7200	5,337.08	105.03-
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-
946.0000	PIONEER NATURAL RESOURCES CO	27,491.75	78.1700	73,948.82	46,457.07
172.0000	PIPER JAFFRAY COS	4,819.44	23.8300	4,098.76	720.68-
1,152.0000	PITNEY BOWES INC	25,493.76	20.3100	23,397.12	2,096.64-
963.0000	PLAINS EXPLORATION & PRODUCTIO	29,130.75	29.4100	28,321.83	808.92-
142.0000	PLANTRONICS INC	4,955.80	32.0500	4,551.10	404.70-
158.0000	PLEXUS CORP	5,040.20	26.5800	4,199.64	840.56-
1,120.0000	PLUM CREEK TIMBER CO INC	40,068.49	37.9700	42,526.40	2,457.91
203.0000	POLARIS INDUSTRIES INC	21,668.22	109.8700	22,303.61	635.39
1,110.0000	POLYCOM INC	33,727.35	23.8000	26,418.00	7,309.35-
588.0000	POLYONE CORP	8,631.84	12.6300	7,426.44	1,205.40-
245.0000	POLYPOR INTERNATIONAL INC	15,613.85	61.6700	15,109.15	504.70-



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303.0000	POOL CORP	8,683.98	25.9300	7,356.79	827.19-
107.0000	PORTFOLIO RECOVERY ASSOCIATES	9,096.07	73.1300	7,324.91	1,271.16-
313.0000	POST PROPERTIES INC	12,313.42	41.8000	13,083.40	769.98
141.0000	POTLATCH CORP	4,920.90	33.5600	4,731.96	188.94-
181.0000	POWER INTEGRATIONS INC	6,646.32	32.1400	5,317.34	828.98-
614.0000	POWER-ONE INC	4,795.34	7.5700	4,347.98	147.36-
1,689.0000	POWERWAVE TECHNOLOGIES INC	4,813.65	1.7600	2,972.64	1,841.01-
1,910.0000	PRAXAIR INC	113,560.77	98.4900	188,115.90	74,555.13
903.0000	PRECISION CASTPARTS CORP	107,967.19	163.8500	147,956.55	39,989.36
643.0000	PREMIERE GLOBAL SERVICES INC	4,912.52	8.3600	5,375.48	462.96
411.0000	PRESTIGE BRANDS HOLDINGS INC	4,960.77	10.7700	4,426.47	534.30-
2,201.0000	T ROWE PRICE GROUP INC	104,853.00	53.4800	117,709.48	12,856.48
312.0000	PRICELINE.COM INC	52,366.86	537.2600	167,625.12	115,258.26
2,197.0000	PRINCIPAL FINANCIAL GROUP INC	119,481.87	25.3600	55,715.92	63,765.95-
192.0000	PROASSURANCE CORP	13,365.12	72.5600	13,931.52	566.40
17,690.0000	PROCTER & GAMBLE CO/THE	1,104,274.50	63.6800	1,126,499.20	22,224.70
1,620.0000	PROGRESS ENERGY INC	73,883.67	48.8000	79,056.00	5,172.33



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421.0000	PROGRESS SOFTWARE CORP	9,830.35	20.8200	8,765.22	1,065.13-
4,608.0000	PROGRESSIVE CORP/THE	98,979.01	19.1800	88,381.44	10,597.57-
1,156.0000	PROLOGIS INC	36,240.60	27.2300	31,477.88	4,762.72-
613.0000	PROSPECT CAPITAL CORP	6,197.43	8.7800	5,382.14	815.29-
295.0000	PROSPERITY BANCSHARES INC	12,522.75	37.8500	11,165.75	1,357.00-
909.0000	PROTECTIVE LIFE CORP	20,352.51	18.9900	17,261.91	3,090.60-
380.0000	PROVIDENT FINANCIAL SERVICES I	5,247.80	12.5600	4,772.80	475.00-
3,523.0000	PRUDENTIAL FINANCIAL INC	264,795.99	50.2100	176,889.83	87,906.16-
3,536.0000	PUBLIC SERVICE ENTERPRISE GROU	112,440.44	34.1300	120,683.68	8,243.24
1,179.0000	PUBLIC STORAGE	101,756.19	123.7300	145,877.67	44,121.48
2,149.0000	PULTE GROUP INC	16,181.97	4.8000	10,315.20	5,866.77-
659.0000	QLOGIC CORP	10,194.73	13.9700	9,206.23	988.50-
158.0000	QUAD/GRAPHICS INC	6,028.55	20.7400	3,276.92	2,751.63-
932.0000	PZENA INVESTMENT MANAGEMENT IN	5,070.08	4.6400	4,324.48	745.60-
122.0000	QUAKER CHEMICAL CORP	4,941.00	33.3400	4,067.48	873.52-
443.0000	QLIK TECHNOLOGIES INC	14,796.20	25.3800	11,243.34	3,552.86-
1,506.0000	QEP RESOURCES INC	43,288.35	35.2100	53,026.26	9,737.91



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11,275.0000	QUALCOMM INC	443,207.85	51.4600	580,211.50	137,003.65
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-
1,445.0000	QUANTA SERVICES INC	33,426.46	19.1900	27,729.55	5,696.91-
1,538.0000	QUANTUM CORP	4,875.46	1.9500	2,999.10	1,876.36-
971.0000	QUEST DIAGNOSTICS INC/DE	60,192.29	50.0700	48,617.97	11,574.32-
385.0000	QUEST SOFTWARE INC	8,550.85	17.2300	6,333.55	1,917.30-
334.0000	QUESTCOR PHARMACEUTICALS INC	7,835.64	30.0500	10,036.70	2,201.06
1,633.0000	QUESTAR CORP	23,492.46	18.7400	30,602.42	7,109.96
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-
410.0000	QUINSTREET INC	5,112.70	12.0600	4,944.60	168.10-
83.0000	RLI CORP	4,999.09	63.2200	5,247.26	248.17
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-



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428.0000	RSC HOLDINGS INC	4,665.20	7.9600	3,406.88	1,258.32-
190.0000	RTI INTERNATIONAL METALS INC	6,659.50	26.6400	5,061.60	1,597.90-
1,738.0000	RF MICRO DEVICES INC	10,288.96	6.2200	10,810.36	521.40
648.0000	RACKSPACE HOSTING INC	26,237.52	36.5600	23,690.88	2,546.64-
1,519.0000	RADIOSHACK CORP	25,434.93	13.0100	19,762.19	5,672.74-
351.0000	RAILAMERICA INC	4,875.39	13.6500	4,791.15	84.24-
618.0000	RAMBUS INC	8,787.96	11.6100	7,174.98	1,612.98-
346.0000	RALCORP HOLDINGS INC	27,171.91	86.5700	29,953.22	2,781.31
543.0000	RALPH LAUREN CORP	45,435.53	137.1100	74,450.73	29,015.20
401.0000	RAMCO-GERSHENSON PROPERTIES TR	4,832.05	10.3500	4,150.35	681.70-
951.0000	RANGE RESOURCES CORP	49,116.77	64.7600	61,586.76	12,469.99
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-
2,754.0000	RAYTHEON CO	132,321.99	43.2300	119,055.42	13,266.57-
130.0000	RBC BEARINGS INC	4,838.60	34.9500	4,543.50	295.10-
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



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1,480.0000	RED HAT INC	33,995.60	39.5400	58,519.20	24,523.60
143.0000	RED ROBIN GOURMET BURGERS INC	4,964.96	31.2000	4,461.60	503.36-
494.0000	REDWOOD TRUST INC	7,429.76	12.5600	6,204.64	1,225.12-
243.0000	REGAL-BELOIT CORP	15,449.94	58.7900	14,285.97	1,163.97-
418.0000	REGAL ENTERTAINMENT GROUP	4,928.22	13.0700	5,463.26	535.04
562.0000	REGENCY CENTERS CORP	23,098.20	41.2600	23,188.12	89.92
453.0000	REGENERON PHARMACEUTICALS INC	14,980.71	59.0300	26,740.59	11,759.88
363.0000	REGIS CORP	5,263.50	14.7700	5,361.51	98.01
502.0000	REINSURANCE GROUP OF AMERICA I	26,997.56	53.3700	26,791.74	205.82-
3,692.0000	RENAISSANCE LEARNING INC	48,781.02	15.5600	57,447.52	8,666.50
345.0000	RENASANT CORP	4,988.70	13.8400	4,774.80	213.90-
400.0000	RENT-A-CENTER INC/TX	11,692.00	28.1800	11,272.00	420.00-
1,121.0000	REPUBLIC AIRWAYS HOLDINGS INC	5,235.07	3.2000	3,587.20	1,647.87-
2,250.0000	REPUBLIC SERVICES INC	55,838.60	30.3600	68,310.00	12,471.40
319.0000	RESOLUTE ENERGY CORP	4,912.60	13.4900	4,303.31	609.29-
758.0000	RESOURCE CAPITAL CORP	4,995.22	5.4200	4,108.36	886.86-
418.0000	RESOURCES CONNECTION INC	5,082.88	10.4600	4,372.28	710.60-



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316.0000	REVLON INC	4,954.88	13.3300	4,212.28	742.60-
1,344.0000	REYNOLDS AMERICAN INC	41,781.80	37.5700	50,494.08	8,712.28
587.0000	RIGEL PHARMACEUTICALS INC	4,913.19	7.8800	4,325.56	287.63-
157.0000	RIGHTNOW TECHNOLOGIES INC	4,865.43	32.7900	5,148.03	282.60
966.0000	RIVERBED TECHNOLOGY INC	33,703.74	24.7800	23,937.48	9,766.26-
102.0000	ROBBINS & MYERS INC	5,003.10	48.0500	4,901.10	102.00-
924.0000	ROBERT HALF INTERNATIONAL INC	28,297.13	23.9200	22,102.08	6,195.05-
436.0000	ROCK-TENN CO	28,008.64	53.6700	23,400.12	4,608.52-
1,048.0000	ROCKWELL AUTOMATION INC	60,101.96	64.1300	67,208.24	7,106.28
506.0000	ROCKVILLE FINANCIAL NEW	5,044.82	9.6100	4,862.66	182.16-
833.0000	ROCKWELL COLLINS INC	45,768.43	50.4600	42,033.18	3,735.25-
431.0000	ROCKWOOD HOLDINGS INC	22,334.42	51.0000	21,981.00	353.42-
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
907.0000	ROPER INDUSTRIES INC	47,263.27	76.9500	69,793.65	22,530.38
333.0000	ROSETTA RESOURCES INC	15,367.95	45.9500	15,301.35	66.60-
739.0000	ROSS STORES INC	31,746.17	76.5500	56,570.45	24,824.28



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1,222.0000	ROWAN COS INC	38,129.09	36.0700	44,077.54	5,948.45
119.0000	ROYAL GOLD INC	6,807.99	76.6800	9,124.92	2,316.93
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-
275.0000	RUSH ENTERPRISES INC	5,049.00	18.4000	5,060.00	11.00
323.0000	RYDER SYSTEM INC	16,910.88	47.0800	15,206.84	1,704.04-
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
554.0000	SBA COMMUNICATIONS CORP	20,293.02	37.7900	20,935.66	642.64
2,770.0000	SAIC INC	50,954.39	15.0000	41,550.00	9,404.39-
174.0000	SCBT FINANCIAL CORP	4,840.68	28.0500	4,880.70	40.02
1,138.0000	SEI INVESTMENTS CO	25,060.70	17.1100	19,471.18	5,589.52-
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
946.0000	SL GREEN REALTY CORP	58,166.90	72.2400	68,339.04	10,172.14
3,320.0000	SLM CORP	55,344.40	13.7300	45,583.60	9,760.80-
400.0000	SM ENERGY CO	26,156.00	76.5000	30,600.00	4,444.00



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271.0000	SPX CORP	19,473.71	56.8900	15,417.19	4,056.52-
1,003.0000	STR HOLDINGS INC	14,544.25	11.3400	11,374.02	3,170.23-
270.0000	SVB FINANCIAL GROUP	15,473.70	46.0800	12,441.60	3,032.10-
865.0000	SWS GROUP INC	4,887.25	4.3200	3,736.80	1,150.45-
1,030.0000	SXC HEALTH SOLUTIONS CORP	38,388.15	54.6900	56,330.70	17,942.55
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-
120.0000	SAFETY INSURANCE GROUP INC	4,950.00	39.0000	4,380.00	270.00-
3,075.0000	SAFEGWAY INC	87,655.75	18.3300	56,364.75	31,291.00-
2,274.0000	ST JUDE MEDICAL INC	80,504.70	45.5400	103,557.96	23,053.26
726.0000	SAKS INC	7,971.48	9.6800	7,027.68	943.80-
901.0000	SALESFORCE.COM INC	51,523.69	128.7500	116,003.75	64,480.06
367.0000	SALIX PHARMACEUTICALS LTD	13,982.70	30.4500	11,175.15	2,807.55-
597.0000	SALLY BEAUTY HOLDINGS INC	10,065.42	16.9000	10,089.30	23.88
109.0000	SANDERSON FARMS INC	5,261.43	39.2000	4,272.80	988.63-
1,585.0000	SANDISK CORP	39,583.16	36.6500	58,090.25	18,507.09
4,443.0000	SANDRIDGE ENERGY INC	30,345.69	7.3400	32,611.62	2,265.93



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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-
2,095.0000	SANOFI	5,111.80	1.0500	2,199.75	2,912.05-
687.0000	SAPIENT CORP	9,700.44	10.7300	7,371.51	2,328.93-
4,561.0000	SARA LEE CORP	75,771.61	18.0400	82,280.44	6,508.83
2,450.0000	SATCON TECHNOLOGY CORP	5,292.00	1.3300	3,258.50	2,033.50-
110.0000	SAUER-DANFOSS INC	4,890.60	43.2300	4,755.30	135.30-
720.0000	SAVIENT PHARMACEUTICALS INC	4,860.00	4.3000	3,096.00	1,764.00-
1,911.0000	SCANA CORP	65,299.19	40.2200	76,860.42	11,561.23
228.0000	HENRY SCHEIN INC	15,852.84	65.9100	15,027.48	825.36-
8,543.0000	SCHLUMBERGER LTD	518,313.60	78.1200	667,379.16	149,065.56
380.0000	SCHNITZER STEEL INDUSTRIES INC	20,257.80	45.5400	17,305.20	2,952.60-
194.0000	SCHOLASTIC CORP	4,834.48	27.7600	5,385.44	550.96
135.0000	CHARLES SCHWAB CORP/THE	2,273.40	12.3500	1,667.25	606.15-
515.0000	SCIENTIFIC GAMES CORP	5,000.65	8.8200	4,542.30	458.35-
286.0000	SCOTTS MIRACLE-GRO CO/THE	14,737.58	48.5600	13,888.16	849.42-
589.0000	SCRIPPS NETWORKS INTERACTIVE I	27,900.93	42.8500	25,238.65	2,662.28-



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530.0000	SEABRIGHT HOLDINGS INC	5,045.60	6.3100	3,344.30	1,701.30-
3,105.0000	SEACOAST BANKING CORP OF FLORI	4,685.76	1.6900	5,247.45	561.69
247.0000	SEACOR HOLDINGS INC	20,291.05	88.7400	21,918.78	1,627.73
1,429.0000	SEALED AIR CORP	32,745.22	18.4200	26,322.18	6,423.04-
2,100.0000	SEALY CORP	5,061.00	2.0400	4,284.00	777.00-
243.0000	SEARS HOLDINGS CORP	16,893.36	59.8900	14,553.27	2,340.09-
607.0000	SEATTLE GENETICS INC	12,570.97	17.3900	10,555.73	2,015.24-
2,619.0000	SELECT COMFORT CORP	42,747.15	15.8800	41,589.72	1,157.43-
340.0000	SELECTIVE INSURANCE GROUP INC	5,392.40	15.2100	5,171.40	221.00-
190.0000	SEMGROUP CORP	4,866.93	22.8700	4,345.30	521.63-
410.0000	SEMTECH CORP	10,549.30	21.3300	8,745.30	1,804.00-
2,140.0000	SEMPRA ENERGY	108,146.82	52.5200	112,392.80	4,245.98
711.0000	SENIOR HOUSING PROPERTIES TRUS	14,980.77	23.7900	16,914.69	1,933.92
679.0000	SEQUENOM INC	4,929.54	6.1300	4,162.27	767.27-
1,811.0000	SERVICE CORP INTERNATIONAL/US	14,958.86	10.2200	18,508.42	3,549.56
835.0000	SHERWIN-WILLIAMS CO/THE	46,203.48	75.7400	63,242.90	17,039.42
554.0000	SHUFFLE MASTER INC	4,869.66	8.8600	4,908.44	38.78



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187.0000	SHUTTERFLY INC	9,772.62	53.6600	10,034.42	261.80
767.0000	SIGMA-ALDRICH CORP	28,942.32	64.3900	49,387.13	20,444.81
632.0000	SIGMA DESIGNS INC	5,068.64	8.0600	5,093.92	25.28
260.0000	SIGNATURE BANK/NEW YORK NY	14,513.20	55.6200	14,461.20	52.00-
280.0000	SILICON LABORATORIES INC	10,939.60	34.5700	9,579.60	1,260.00-
124.0000	SILGAN HOLDINGS INC	4,968.68	37.9300	4,703.32	265.36-
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	4,350.04	280.78-
2,470.0000	SIMON PROPERTY GROUP INC	229,303.13	117.5000	290,225.00	60,921.87
261.0000	SIMPSON MANUFACTURING CO INC	7,668.18	28.4300	7,420.23	247.95-
487.0000	SINCLAIR BROADCAST GROUP INC	5,084.28	7.8100	3,803.47	1,280.81-
351.0000	SIRONA DENTAL SYSTEMS INC	18,287.10	46.6600	16,377.66	1,909.44-
24,847.0000	SIRIUS XM RADIO INC	49,445.53	1.8000	44,724.60	4,720.93-
262.0000	SIX FLAGS ENTERTAINMENT CORP	9,660.88	33.5500	8,790.10	870.78-
351.0000	SKECHERS U.S.A. INC	4,794.66	16.1300	5,661.63	866.97
511.0000	SKILLED HEALTHCARE GROUP INC	4,736.97	5.4300	2,774.73	1,962.24-



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1,424.0000	SKYWEST INC	21,174.88	12.7500	18,156.00	3,018.88-
943.0000	SMART BALANCE INC	4,875.31	5.0500	4,762.15	113.16-
122.0000	AO SMITH CORP	4,981.26	39.2900	4,793.38	187.88-
1,204.0000	SMITH MICRO SOFTWARE INC	4,840.08	1.8900	2,275.56	2,564.52-
1,478.0000	SMITHFIELD FOODS INC	30,624.28	21.9200	32,397.76	1,773.48
730.0000	JM SMUCKER CO/THE	30,658.46	72.0900	52,625.70	21,967.24
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
229.0000	SOLAR CAPITAL LTD	5,654.01	23.1200	5,294.48	359.53-
358.0000	SOLARWINDS INC	8,881.98	24.7700	8,867.66	14.32-
287.0000	SOLAR SENIOR CAPITAL LTD	5,312.37	16.6900	4,790.03	522.34-
444.0000	SOLERA HOLDINGS INC	25,312.44	58.6500	26,040.60	728.16
769.0000	SOLUTIA INC	16,164.38	17.3800	13,365.22	2,799.16-
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-
425.0000	SOTHEBY'S	17,144.50	37.2100	15,814.25	1,330.25-
1,633.0000	SONUS NETWORKS INC	5,192.94	2.5900	4,229.47	963.47-



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181.0000	SOURCEFIRE INC	5,136.78	27.6200	4,999.22	137.56-
5,468.0000	SOUTHERN CO	193,324.39	41.3600	226,156.48	32,832.09
631.0000	SOUTHERN COPPER CORP	20,848.24	33.7700	21,308.87	460.63
1,039.0000	SOUTHERN UNION CO	24,946.39	41.8800	43,513.32	18,566.93
261.0000	SOUTHSIDE BANCSHARES INC	5,037.30	19.8800	5,188.68	151.38
133.0000	SOUTHWEST GAS CORP	4,984.84	37.0200	4,923.66	61.18-
2,067.0000	SOUTHWESTERN ENERGY CO	98,306.26	37.9500	78,442.65	19,863.61-
125.0000	SOVRAN SELF STORAGE INC	4,940.00	40.6400	5,080.00	140.00
316.0000	SPANSION INC	5,868.12	15.0100	4,743.16	1,124.96-
4,061.0000	SPECTRA ENERGY CORP	102,469.63	25.9700	105,464.17	2,994.54
600.0000	SPECTRUM PHARMACEUTICALS INC	5,076.00	8.5500	5,130.00	54.00
153.0000	SPECTRUM BRANDS HOLDINGS INC	4,984.74	26.7800	4,097.34	887.40-
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
18,836.0000	SPRINT NEXTEL CORP	162,576.05	3.7600	70,823.36	91,752.69-
318.0000	STAGE STORES INC	5,116.62	16.3300	5,192.94	76.32



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419.0000	STANCORP FINANCIAL GROUP INC	20,003.06	30.5500	12,800.45	7,202.61-
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-
1,357.0000	STANLEY BLACK & DECKER INC	83,021.90	61.9800	84,106.86	1,084.96
5,730.0000	STAPLES INC	135,783.99	14.7400	84,460.20	51,323.79-
1,059.0000	STAR SCIENTIFIC INC	5,263.23	2.3500	2,488.65	2,774.58-
4,271.0000	STARBUCKS CORP	146,604.17	38.6200	164,946.02	18,341.85
308.0000	STATE AUTO FINANCIAL CORP	4,989.60	14.0800	4,336.64	652.96-
239.0000	STARWOOD PROPERTY TRUST INC	4,789.56	18.5000	4,421.50	368.06-
386.0000	STATE BANCORP INC/NY	5,006.42	11.6100	4,481.46	524.96-
1,620.0000	STARWOOD HOTELS & RESORTS WORL	93,637.47	44.5600	72,187.20	21,450.27-
3,448.0000	STATE STREET CORP	218,118.04	35.5200	122,472.96	95,645.08-
2,076.0000	STEEL DYNAMICS INC	35,379.48	12.7300	26,427.48	8,952.00-
500.0000	STEELCASE INC	5,585.00	8.2800	4,140.00	1,445.00-
203.0000	STEINWAY MUSICAL INSTRUMENTS I	5,154.17	24.8700	5,048.61	105.56-
839.0000	STELLARONE CORP	9,724.01	11.7600	9,866.64	142.63
801.0000	STERICYCLE INC	46,595.46	87.7100	70,255.71	23,660.25



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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-
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-
338.0000	STIFEL FINANCIAL CORP	12,069.98	30.0800	10,167.04	1,902.94-
321.0000	STILLWATER MINING CO	6,590.13	15.3900	4,940.19	1,649.94-
308.0000	STONE ENERGY CORP	8,781.08	26.4100	8,134.28	646.80-
157.0000	STRATASYS INC	4,997.31	23.1400	3,532.98	1,364.33-
1,100.0000	STRATEGIC HOTELS & RESORTS INC	7,172.00	4.7800	5,258.00	1,914.00-
2,348.0000	STRYKER CORP	116,675.65	48.8400	114,676.32	1,999.33-
586.0000	STURM RUGER & CO INC	16,267.36	33.2700	19,496.22	3,228.86
497.0000	SUCCESSFACTORS INC	14,706.23	23.3600	11,609.92	3,096.31-
133.0000	SUN COMMUNITIES INC	4,890.41	38.5400	5,125.82	235.41
828.0000	SUNOCO INC	42,545.67	38.1400	31,579.92	10,965.75-
132.0000	SUNPOWER CORP	1,725.24	14.1000	1,861.20	135.96
580.0000	SUNRISE SENIOR LIVING INC	5,167.80	7.4200	4,303.60	864.20-



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744.0000	SUNSTONE HOTEL INVESTORS INC	6,569.52	6.0400	4,493.76	2,075.76-
3,380.0000	SUNTRUST BANKS INC	221,013.24	19.9000	67,262.00	153,751.24-
447.0000	SUPERIOR ENERGY SERVICES INC	15,242.70	35.3200	15,788.04	545.34
237.0000	SUPERTEX INC	5,012.55	19.5100	4,323.87	388.68-
1,335.0000	SUPERVALU INC	11,454.30	7.9700	10,639.95	814.35-
267.0000	SWIFT ENERGY CO	8,973.87	30.8500	8,236.95	736.92-
498.0000	SWIFT TRANSPORTATION CO	6,381.87	8.6200	4,292.76	2,089.11-
868.0000	SWISHER HYGIENE INC	4,875.82	4.4600	3,371.28	1,004.54-
263.0000	SYKES ENTERPRISES INC	5,596.64	15.6500	4,115.95	1,480.69-
5,491.0000	SYMANTEC CORP	116,635.98	17.1500	94,170.65	22,465.33-
1,517.0000	SYMETRA FINANCIAL CORP	20,494.67	10.7200	16,262.24	4,232.43-
166.0000	SYNCHRONOSS TECHNOLOGIES INC	4,961.74	27.1600	4,508.56	453.18-
194.0000	SYNAPTICS INC	4,855.82	24.4300	4,739.42	116.40-
923.0000	SYNOPSIS INC	23,407.28	25.8800	23,887.24	479.96
89.0000	SYNTEL INC	4,950.18	45.7600	4,072.64	877.54-
2,924.0000	SYSCO CORP	97,344.28	27.9300	81,667.32	15,676.96-
3,193.0000	TD AMERITRADE HOLDING CORP	59,389.80	15.3750	49,092.38	10,297.42-



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3,604.0000	TECO ENERGY INC	56,781.38	18.3000	65,953.20	9,171.82
519.0000	TFS FINANCIAL CORP	4,899.36	8.8600	4,598.34	301.02-
390.0000	THL CREDIT INC	5,015.40	11.7500	4,582.50	432.90-
511.0000	TICC CAPITAL CORP	4,890.27	9.5500	4,880.05	10.22-
2,431.0000	TJX COS INC	69,308.05	54.6200	132,781.22	63,473.17
699.0000	TRW AUTOMOTIVE HOLDINGS CORP	20,983.98	41.6900	29,141.31	8,157.33
322.0000	TNS INC	5,177.76	16.9600	5,461.12	283.36
330.0000	TTM TECHNOLOGIES INC	4,969.80	11.1700	3,886.10	1,283.70-
948.0000	TW TELECOM INC	18,988.44	19.2900	18,286.92	701.52-
462.0000	TAKE-TWO INTERACTIVE SOFTWARE	6,842.22	13.2200	6,107.64	734.58-
152.0000	TAL INTERNATIONAL GROUP INC	4,974.96	29.2100	4,439.92	535.04-
258.0000	TALEO CORP	9,081.60	25.8100	6,658.98	2,422.62-
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-
4,339.0000	TARGET CORP	242,930.20	51.6700	224,196.13	18,734.07-
501.0000	TAUBMAN CENTERS INC	20,085.09	57.6300	28,872.63	8,787.54
231.0000	TEAM HEALTH HOLDINGS INC	5,128.20	18.6900	4,317.39	810.81-



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293.0000	TECH DATA CORP	13,510.23	47.0800	13,794.44	284.21
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
269.0000	TELEFLEX INC	14,883.77	57.5200	15,472.88	589.11
1,620.0000	TEMPLE-INLAND INC	33,112.80	24.2000	39,204.00	6,091.20
251.0000	TELETECH HOLDINGS INC	5,092.79	17.7400	4,452.74	640.05-
430.0000	TEMPUR-PEDIC INTERNATIONAL INC	28,122.00	58.2400	25,043.20	3,078.80-
4,590.0000	TENET HEALTHCARE CORP	25,615.01	5.2800	24,235.20	1,379.81-
128.0000	TENNANT CO	4,901.12	43.9600	5,626.88	725.76
380.0000	TENNECO INC	16,001.80	32.8100	12,467.80	3,534.00-
1,062.0000	TERADATA CORP	22,367.12	52.3600	55,606.32	33,239.20
1,238.0000	TERADYNE INC	17,109.16	12.1000	14,979.80	2,129.36-
249.0000	TERRITORIAL BANCORP INC	5,064.66	20.2800	5,049.72	14.94-
322.0000	TESLA MOTORS INC	8,879.15	24.7400	7,966.28	912.87-
905.0000	TESORO CORP	18,869.25	24.0600	21,774.30	2,905.05



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406.0000	TETRA TECHNOLOGIES INC	4,876.06	10.2500	4,161.50	714.56-
392.0000	TETRA TECH INC	8,874.88	19.9100	7,804.72	1,070.16-
321.0000	TESSERA TECHNOLOGIES INC	5,190.57	14.0700	4,516.47	674.10-
234.0000	TEXAS CAPITAL BANCSHARES INC	5,913.18	25.6700	6,006.78	93.60
143.0000	TEXAS INDUSTRIES INC	5,709.99	35.6100	5,092.23	617.76-
8,243.0000	TEXAS INSTRUMENTS INC	276,113.30	26.2100	216,049.03	60,064.27-
296.0000	TEXAS ROADHOUSE INC	5,141.52	14.3000	4,232.80	908.72-
434.0000	THERAVANCE INC	9,222.50	19.0000	8,246.00	976.50-
3,250.0000	THERMO FISHER SCIENTIFIC INC	130,204.35	54.9300	178,522.50	48,318.15
509.0000	THOMAS & BETTS CORP	20,283.65	43.6800	22,233.12	1,949.47
961.0000	THOMPSON CREEK METALS CO INC	9,129.50	8.2700	7,947.47	1,182.03-
1,035.0000	THOMSON REUTERS CORP	37,715.40	30.9400	32,022.90	5,692.50-
662.0000	THOR INDUSTRIES INC	20,237.34	22.2300	14,716.26	5,521.08-
554.0000	THORATEC CORP	15,622.80	34.2600	18,980.04	3,357.24
267.0000	3D SYSTEMS CORP	5,000.91	18.1700	4,851.39	149.52-
4,525.0000	3M CO	339,991.12	82.9800	375,484.50	35,493.38
1,044.0000	TIBCO SOFTWARE INC	27,488.52	22.3800	23,364.72	4,123.80-



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326.0000	TIDEWATER INC	16,456.48	53.6000	17,473.60	1,017.12
804.0000	TIFFANY & CO	26,927.00	71.9600	57,855.84	30,928.84
250.0000	TIMBERLAND CO/THE	10,800.00	42.9400	10,735.00	65.00-
7,343.0000	TIME WARNER INC	278,807.61	31.6600	232,479.38	46,328.23-
2,118.0000	TIME WARNER CABLE INC	117,217.20	65.5000	138,729.00	21,511.80
413.0000	TIMKEN CO	19,758.30	39.3500	16,251.55	3,506.75-
264.0000	TITAN INTERNATIONAL INC	5,903.04	21.5000	5,376.00	227.04-
172.0000	TITAN MACHINERY INC	4,967.36	26.5100	4,559.72	407.64-
1,874.0000	TIVO INC	17,838.68	10.6000	19,864.40	2,025.72
1,289.0000	TOLL BROTHERS INC	24,916.37	17.1900	22,157.91	2,758.46-
130.0000	TOMPKINS FINANCIAL CORP	5,062.20	38.8500	5,050.50	11.70-
622.0000	TORCHMARK CORP	26,189.27	38.2100	23,766.62	2,422.65-
406.0000	TORO CO/THE	20,056.40	54.5700	22,155.42	2,099.02
184.0000	TOWER BANCORP INC	4,949.60	23.9000	4,397.60	552.00-
232.0000	TOWER GROUP INC	5,352.24	24.0100	5,570.32	218.08
360.0000	TOWERS WATSON & CO	22,698.00	58.9900	21,236.40	1,461.60-
1,020.0000	TOTAL SYSTEM SERVICES INC	18,125.40	18.1500	18,513.00	387.60



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714.0000	TOWN SPORTS INTERNATIONAL HOLD	5,018.35	7.5100	5,362.14	343.79
384.0000	TOWNEBANK/PORTSMOUTH VA	5,107.20	11.7700	4,519.68	587.52-
454.0000	TRACTOR SUPPLY CO	29,473.68	61.3700	27,861.98	1,611.70-
129.0000	TPC GROUP INC	4,943.28	31.9000	4,115.10	828.18-
256.0000	TRANSDIGM GROUP INC	21,967.36	91.8600	23,516.16	1,548.80
3,417.0000	TRAVELERS COS INC/THE	158,857.01	50.4600	172,421.82	13,564.81
85.0000	TREEHOUSE FOODS INC	4,606.15	54.7800	4,356.30	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-
772.0000	TRIMBLE NAVIGATION LTD	28,618.04	37.1400	28,672.08	54.04
850.0000	TRINITY INDUSTRIES INC	17,187.00	27.5600	23,426.00	6,239.00
236.0000	TRIUMPH GROUP INC	11,346.88	52.3800	12,361.68	1,014.80
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-
402.0000	TRUSTMARK CORP	9,129.42	21.5000	8,643.00	486.42-



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434.0000	TUPPERWARE BRANDS CORP	20,697.46	66.5000	28,861.00	8,163.54
262.0000	TUTOR PERINI CORP	4,904.64	14.0400	3,378.48	1,226.16-
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-
2,981.0000	TYSON FOODS INC	49,078.71	17.4700	52,078.07	2,999.36
1,250.0000	UDR INC	28,512.50	26.7100	33,387.50	4,875.00
158.0000	UGI CORP	4,939.08	29.7600	4,702.08	237.00-
201.0000	UMB FINANCIAL CORP	8,048.04	38.7800	7,794.78	253.26-
11,128.0000	US BANCORP	366,330.49	23.2100	258,280.88	108,049.61-
751.0000	URS CORP	34,653.92	35.0700	26,337.57	8,316.35-
1,449.0000	USEC INC	4,477.41	2.1800	3,158.82	1,318.59-
285.0000	ULTA SALON COSMETICS & FRAGRAN	17,906.55	59.0800	16,837.80	1,068.75-
94.0000	ULTIMATE SOFTWARE GROUP INC	4,939.70	50.5900	4,755.46	184.24-
591.0000	ULTRA CLEAN HOLDINGS	5,029.41	5.6300	3,327.33	1,702.08-
166.0000	ULTRATECH INC	4,898.66	20.4200	3,389.72	1,508.94-
721.0000	UMPQUA HOLDINGS CORP	8,024.73	9.7700	7,044.17	980.56-
229.0000	UNDER ARMOUR INC	17,033.02	70.8600	16,226.94	806.08-



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393.0000	UNION FIRST MARKET BANKSHARES	4,719.93	10.9900	4,319.07	400.86-
3,088.0000	UNION PACIFIC CORP	134,493.83	92.1700	284,620.96	150,127.13
136.0000	UNISOURCE ENERGY CORP	4,968.08	37.8600	5,148.96	180.88
270.0000	UNISYS CORP	6,582.60	17.5900	4,749.30	1,833.30-
263.0000	UNIT CORP	14,714.85	47.6900	12,542.47	2,172.38-
274.0000	UNITED BANKSHARES INC	6,433.52	22.4700	6,156.78	276.74-
1,469.0000	UNITED CONTINENTAL HOLDINGS IN	31,046.02	18.5900	27,308.71	3,737.31-
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-
4,332.0000	UNITED PARCEL SERVICE INC	316,771.33	67.3900	291,933.48	24,837.85-
393.0000	UNITED RENTALS INC	9,027.21	16.6800	6,555.24	2,471.97-
626.0000	U-STORE-IT TRUST	6,441.54	10.7400	6,723.24	281.70
1,001.0000	UNITED STATES STEEL CORP	63,072.47	30.1100	30,140.11	32,932.36-
144.0000	UNITED STATIONERS INC	4,908.96	31.5400	4,541.76	367.20-
6,036.0000	UNITED TECHNOLOGIES CORP	388,757.95	74.2500	448,173.00	59,415.05



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325.0000	UNITED THERAPEUTICS CORP	17,572.75	43.1500	14,023.75	3,549.00-
6,908.0000	UNITEDHEALTH GROUP INC	343,519.49	47.5200	328,268.16	15,251.33-
457.0000	UNIVERSAL AMERICAN CORP	4,885.33	10.9900	5,022.43	137.10
242.0000	UNIVERSAL DISPLAY CORP	7,966.64	49.0600	11,872.52	3,905.88
119.0000	UNIVERSAL STAINLESS & ALLOY	5,296.69	32.8900	3,913.91	1,382.78-
568.0000	UNIVERSAL HEALTH SERVICES INC	26,286.44	41.6000	23,628.80	2,657.64-
3,696.0000	UNUM GROUP	78,458.50	23.5400	87,003.84	8,545.34
908.0000	URBAN OUTFITTERS INC	27,995.91	26.1750	23,766.90	4,229.01-
776.0000	VCA ANTECH INC	16,594.96	18.5100	14,363.76	2,231.20-
746.0000	VF CORP	55,467.79	117.0600	87,326.76	31,858.97
226.0000	VAIL RESORTS INC	9,991.46	40.4300	9,137.18	854.28-
309.0000	VALASSIS COMMUNICATIONS INC	8,760.15	25.2700	7,808.43	951.72-
3,985.0000	VALERO ENERGY CORP	157,127.55	22.7200	90,539.20	66,588.35-
241.0000	VALMONT INDUSTRIES INC	20,325.94	92.5300	22,299.73	1,973.79
140.0000	VALSPAR CORP	5,037.20	32.2900	4,520.60	516.60-
295.0000	VALUECLICK INC	4,808.50	15.3000	4,513.50	295.00-
1,059.0000	VARIAN MEDICAL SYSTEMS INC	51,366.80	56.9600	60,320.64	8,953.84