

Schedule E contains the documents required by the Commission to be filed with every submittal, the activity for the qualified trust fund since the last filing. This activity documents the rollforward of the trust fund balances. Annually the Company supplies the trust fund statements to the Commission. These statements are included in this section. Below is a list of the schedules included.

Qualified Trust Analysis, Statements and Balances Supporting Schedules

- E.1 Analysis of Qualified Trust Fund Balances 2008 - 2011
- E.2 Trustee Statements – Qualified Trust Fund, Monticello
(All Managers, MN Jurisdiction)
- E.3 Trustee Statements – Qualified Trust Fund, Monticello
(By Manager, Total Company)
- E.4 Trustee Statements – Qualified Trust Fund, Prairie Island
Unit 1 (All Managers, MN Jurisdiction)
- E.5 Trustee Statements – Qualified Trust Fund, Prairie Island
Unit 1 (By Manager, Total Company)
- E.6 Trustee Statements – Qualified Trust Fund, Prairie Island
Unit 2 (All Managers, MN Jurisdiction)
- E.7 Trustee Statements – Qualified Trust Fund, Prairie Island
Unit 2 (By Manager, Total Company)

2008 Minnesota Jurisdiction Balance

	Beginning Balance	Accruals	Gains & Losses	Dividends & Interest	Commissions, Taxes & Fees	Transfers & Adjustments	Ending Balance
External Qualified Fund							
Prairie Island Unit 1	258,882,561	-	(6,353,769)	8,681,887	(2,550,858)	8,913	258,668,734
Prairie Island Unit 2	273,304,708	-	(6,389,000)	9,536,285	(2,734,870)	3,655	273,720,777
Monticello	325,759,912	-	(8,632,270)	10,503,101	(3,096,763)	24,000	324,557,980
Total	857,947,181	-	(21,375,039)	28,721,273	(8,382,491)	36,568	856,947,491

2009 Minnesota Jurisdiction Balance

	Beginning Balance	Accruals	Gains & Losses	Dividends & Interest	Commissions, Taxes & Fees	Transfers & Adjustments	Ending Balance
External Qualified Fund							
Prairie Island Unit 1	258,668,734	-	3,656,454	8,816,888	(3,054,808)	64,958	268,152,225
Prairie Island Unit 2	273,720,777	-	4,407,365	9,834,760	(3,431,999)	63,381	284,594,284
Monticello	324,557,980	-	3,467,263	10,523,609	(3,636,165)	87,620	335,000,307
Total	856,947,491	-	11,531,081	29,175,257	(10,122,972)	215,959	887,746,816

2010 Minnesota Jurisdiction Balance

	Beginning Balance	Accruals	Gains & Losses	Dividends & Interest	Commissions, Taxes & Fees	Transfers & Adjustments	Ending Balance
External Qualified Fund							
Prairie Island Unit 1	268,152,225	-	597,190	7,973,979	(3,675,241)	39,119	273,087,272
Prairie Island Unit 2	284,594,284	-	274,146	8,711,896	(3,967,841)	800,934	290,413,419
Monticello	335,000,307	-	1,731,510	9,598,371	(4,478,213)	(707,876)	341,144,100
Total	887,746,816	-	2,602,846	26,284,246	(12,121,294)	132,177	904,644,791

2011 Minnesota Jurisdiction Balance

	Beginning Balance	Accruals	Gains & Losses	Dividends & Interest	Commissions, Taxes & Fees	Transfers & Adjustments	Ending Balance Aug. 30, 2011
External Qualified Fund							
Prairie Island Unit 1	273,087,272	-	2,452,212	5,221,273	(2,685,918)	12,660	278,087,500
Prairie Island Unit 2	290,413,419	-	2,788,513	5,677,158	(2,874,476)	12,744	296,017,357
Monticello	341,144,100	-	2,782,209	6,395,646	(3,229,319)	18,052	347,110,688
Total	904,644,791	-	8,022,934	17,294,077	(8,789,714)	43,456	921,215,545



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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INVESTMENTS UNIT OF PARTICIPATION</u>					
6,514,985.6000	CASH MONTICELLO QUAL MASTER TRUST UNIT	1,306,514.08	0.2005	1,306,514.08	0.00
38,868,342.1900	PARAMETRIC MONTICELLO QUAL MASTER TRUST UNIT	40,721,247.25	0.9907	38,509,354.18	2,211,893.07-
21,339,481.9900	SHENKMAN MONTICELLO QUAL MASTER TRUST UNIT	23,819,658.00	1.1058	23,598,522.23	221,135.77-
16,767,702.5000	ARCHSTONE MONTICELLO QUAL MASTER TRUST UNIT	16,766,832.38	1.0119	16,968,881.39	202,049.01
16,767,691.3330	AURORA MONTICELLO QUAL MASTER TRUST UNIT	16,766,832.41	1.0060	16,869,822.13	102,789.72
12,700,867.3600	MONTICELLO-TOWNSEND RE	12,974,838.19	1.0218	12,977,835.17	2,996.98
23,647,064.2500	MONTICELLO - GRESHAM	23,647,064.25	1.0000	23,647,064.25	0.00
8,993,966.9600	MONTICELLO - WELLINGTON	8,993,966.96	1.0000	8,993,966.96	0.00
78,364,754.1390	PARAMETRIC US EQUITY MONTICELLO QUAL MASTER TRUST	92,320,594.93	1.0735	84,130,362.56	8,190,232.37-
17,837,558.7300	PARAMETRIC EM EQUITY MONTICELLO QUAL MASTER TRUST	17,836,783.04	1.0396	18,544,175.78	707,392.74
32,938,058.6420	NSP-MONTICELLO-QUALIFIED UNIT	91,956,356.35	2.9195	96,165,396.06	4,209,039.71

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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>
	TOTAL INVESTMENTS UNIT OF PARTICIPATION	347,110,687.84		341,711,694.79	5,398,993.05-
	TOTAL INVESTMENT	347,110,687.84		341,711,694.79	5,398,993.05-

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>	
<u>INVESTMENTS CASH EQUIVALENTS</u>						
14,982,708.7600	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	14,982,708.76	1.0000	14,982,708.76	0.00	
TOTAL INVESTMENTS CASH EQUIVALENTS		14,982,708.76		14,982,708.76	0.00	
<u>INVESTMENTS FIXED INCOME SECURITIES</u>						
380,000.0000	AT&T INC 6.400% 05/15/2038 DD 05/13/08	405,542.72	112.6150	427,937.00	22,394.28	
320,000.0000	AT&T INC 6.700% 11/15/2013 DD 11/17/08	334,514.80	111.2920	356,134.40	21,619.60	
595,000.0000	AT&T INC 3.875% 08/15/2021 DD 08/18/11	593,250.33	102.7010	611,070.95	17,820.62	
570,000.0000	ABBEY NATIONAL TREASURY SERVIC 4.000% 04/27/2016 DD 04/27/11	570,127.51	95.5670	544,731.90	25,395.61-	
537,000.0000	ALCOA INC 5.720% 02/23/2019 DD 02/23/07	555,479.54	103.6810	556,766.97	1,287.43	
200,000.0000	ALLIED WASTE NORTH AMERICA INC 6.875% 06/01/2017 DD 03/12/07	197,633.52	107.7500	215,500.00	17,866.48	
800,000.0000	AMGEN INC 4.100% 06/15/2021 DD 06/30/11	797,966.07	105.2670	842,136.00	44,169.93	
350,000.0000	APACHE CORP 3.625% 02/01/2021 DD 12/03/10	368,627.05	104.5010	365,753.50	2,873.55-	

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
805,000.0000	APPLIED MATERIALS INC 4.300% 06/15/2021 DD 06/08/11	850,220.16	104.4610	840,911.05	9,309.11-	
785,000.0000	ARCELORMITTAL 9.850% 06/01/2019 DD 05/20/09	964,872.83	122.3510	960,455.35	4,417.48-	
460,000.0000	ARCELORMITTAL 5.500% 03/01/2021 DD 03/07/11	454,602.49	97.9050	450,363.00	4,239.49-	
402,000.0000	BB&T CORP 5.200% 12/23/2015 DD 12/23/03	437,135.30	109.2130	439,036.26	1,900.96	
405,000.0000	BB&T CAPITAL TRUST II 6.750% 06/07/2036 DD 06/07/06	288,311.66	99.1190	401,431.95	113,120.29	
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	
458,344.4300	BANC OF AMERICA COMMERCIA 3 A5 VAR RT 06/10/2039 DD 07/01/04	457,536.94	107.9390	494,732.39	37,195.45	
1,015,000.0000	BANC OF AMERICA MERRILL L 6 A4 VAR RT 09/10/2047 DD 12/01/05	976,122.90	109.0700	1,107,060.50	130,937.60	
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	

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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>
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-
80,000.0000	BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	83,590.26	101.2740	81,019.20	2,571.06-
130,000.0000	BEAR STEARNS COMMERCIA PW10 A4 5.405% 12/11/2040 DD 12/01/05	128,773.13	109.1720	141,923.60	13,150.42
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	180,800.73	102.7870	220,992.05	40,191.27
705,000.0000	BIO-RAD LABORATORIES INC 4.875% 12/15/2020 DD 12/09/10	698,164.69	104.5000	736,725.00	38,560.31
730,000.0000	COMMERCIAL MORTGAGE PAS C6 A5A 5.116% 06/10/2044 DD 08/01/05	620,611.65	108.5380	792,327.40	171,715.75
675,000.0000	CSX CORP 4.250% 06/01/2021 DD 05/25/11	683,570.47	104.7070	706,772.25	23,201.78
1,180,000.0000	CALIFORNIA ST DEPT WTR RES PWR 5.000% 05/01/2021 DD 08/31/11	1,413,888.20	119.8930	1,414,737.40	849.20
710,000.0000	CAPITAL ONE FINANCIAL CO 4.750% 07/15/2021 DD 07/19/11	721,848.93	100.6220	714,416.20	7,432.73-

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320,000.0000	CHUBB CORP VAR RT 03/29/2067 DD 03/29/07	335,602.46	101.0000	323,200.00	12,402.46-	
420,000.0000	CISCO SYSTEMS INC 4.450% 01/15/2020 DD 11/17/09	470,681.66	109.3310	459,190.20	11,491.46-	
65,211.9500	CITICORP MORTGAGE SECURI 4 3A1 5.500% 08/25/2021 DD 08/01/06	59,685.05	100.0400	65,238.03	5,552.98	
805,000.0000	COMCAST CORP 5.900% 03/15/2016 DD 03/02/06	914,463.38	115.8850	932,874.25	18,410.87	
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-	
1,775,000.0000	CONNECTICUT ST 5.250% 06/01/2020 DD 04/27/05	2,056,249.74	124.0620	2,202,100.50	145,850.76	
545,000.0000	COVDIEN INTERNATIONAL FINANCE 4.200% 06/15/2020 DD 06/28/10	572,332.95	108.1510	589,422.95	17,090.00	
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	
650,000.0000	DIGITAL REALTY TRUST LP 5.250% 03/15/2021 DD 03/08/11	650,349.63	100.1470	650,955.50	605.87	
1,210,000.0000	DIRECTV HOLDINGS LLC / DIRECTV 7.625% 05/15/2016 DD 05/14/08	1,284,116.66	107.2500	1,297,725.00	13,608.34	
805,000.0000	DISCOVERY COMMUNICATIONS 4.375% 06/15/2021 DD 06/20/11	840,063.94	103.6610	834,471.05	5,592.89-	

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
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	
890,000.0000	DOW CHEMICAL CO/THE 8.550% 05/15/2019 DD 05/13/09	1,080,134.79	129.9380	1,156,448.20	76,313.41	
140,000.0000	DOW CHEMICAL CO/THE 4.250% 11/15/2020 DD 11/09/10	145,021.73	102.1340	142,987.60	2,034.13-	
1,430,000.0000	EKSPORTFINANS ASA 3.000% 11/17/2014 DD 11/17/09	1,439,510.47	105.9950	1,515,728.50	76,218.03	
380,000.0000	ENERGY TRANSFER PARTNERS LP 9.700% 03/15/2019 DD 12/23/08	463,235.33	126.5130	480,749.40	17,514.07	
95,000.0000	ENTERPRISE PRODUCTS OPERATING 6.300% 09/15/2017 DD 09/04/07	106,756.33	117.4450	111,572.75	4,816.37	
770,000.0000	ENTERPRISE PRODUCTS OPERATING 9.750% 01/31/2014 DD 12/08/08	873,896.88	117.5620	905,227.40	31,330.52	
785,000.0000	EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09	785,487.63	108.8310	854,323.35	68,835.72	
1,288,483.3800	FHLMC POOL #G1-3898 5.500% 07/01/2024 DD 08/01/10	1,382,605.81	109.0700	1,405,348.82	22,743.01	
193,295.4000	FHLMC POOL #G0-6063 4.000% 10/01/2040 DD 10/01/10	189,665.74	104.0180	201,062.01	11,396.27	
230,690.6300	FHLMC POOL #1H-1348 VAR RT 10/01/2036 DD 10/01/06	235,010.40	107.9980	249,141.27	14,130.87	

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76,400.0600	FHLMC POOL #1G-1067 VAR RT 07/01/2036 DD 07/01/06	76,174.09	105.4510	80,564.63	4,390.54
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
890,207.0000	FHLMC POOL #A9-7419 4.000% 03/01/2041 DD 02/01/11	873,764.54	104.0810	926,536.35	52,771.81
609,056.1000	FNMA POOL #0AL0316 6.000% 03/01/2039 DD 05/01/11	669,843.63	110.8990	675,437.12	5,593.49
59,323.6900	FNMA GTD REMIC P/T TR 04W9 2A1 6.500% 02/25/2044 DD 06/01/04	61,607.94	112.5190	66,750.42	5,142.48
166,602.3400	FNMA POOL #0725793 5.500% 09/01/2019 DD 08/01/04	168,334.33	108.8960	181,423.28	13,088.95
47,690.5000	FNMA POOL #0787153 6.000% 09/01/2034 DD 10/01/04	48,899.77	111.2740	53,067.13	4,167.36
193,887.0400	FNMA POOL #0834757 7.500% 05/01/2029 DD 07/01/05	203,275.42	116.7450	226,353.42	23,078.00
59,564.7500	FNMA POOL #0840944 5.000% 09/01/2020 DD 09/01/05	59,581.14	108.3550	64,541.38	4,960.24
119,610.0900	FNMA POOL #0847965 VAR RT 11/01/2035 DD 11/01/05	120,964.02	106.5330	127,424.22	6,460.20
10,890.0900	FNMA POOL #0852044 6.500% 05/01/2036 DD 05/01/06	11,067.26	112.7420	12,277.71	1,210.45

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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>
174,480.7700	FNMA POOL #0889354 VAR RT 03/01/2038 DD 03/01/08	176,822.02	106.7040	186,177.96	9,355.94
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
77,059.9200	FNMA POOL #0938251 6.500% 07/01/2037 DD 06/01/07	77,710.37	113.0550	87,120.09	9,409.72
89,289.0900	FNMA POOL #0961408 5.000% 02/01/2038 DD 01/01/08	88,424.76	107.8850	96,329.53	7,904.77
1,772,965.5300	FNMA POOL #0988661 6.000% 09/01/2038 DD 09/01/08	1,948,264.79	110.8360	1,965,084.07	16,819.28
902,773.0100	FNMA POOL #0AD7726 4.000% 07/01/2025 DD 06/01/10	934,749.01	105.5170	952,579.00	17,829.99
1,218,630.6500	FNMA POOL #0AE0267 4.000% 08/01/2025 DD 07/01/10	1,261,806.75	105.5170	1,285,862.50	24,055.75
1,310,185.8900	FNMA POOL #0AE7762 4.000% 11/01/2025 DD 11/01/10	1,366,005.70	106.5170	1,395,570.70	29,565.00
310,000.0000	FREEPORT-MCMORAN COPPER & GOLD 8.375% 04/01/2017 DD 03/19/07	292,167.53	107.8750	334,412.50	42,244.92

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29,927.2000	GNMA POOL #0370921 6.500% 11/15/2023 DD 11/01/93	29,452.19	113.5940	33,995.50	4,543.31
8,891.6000	GNMA POOL #0459003 6.500% 02/15/2029 DD 02/01/99	9,788.45	115.4400	10,264.46	476.01
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
325,000.0000	GS MORTGAGE SECURITIES GG4 A4A 4.751% 07/10/2039 DD 06/01/05	296,080.17	106.6600	346,645.00	50,564.83
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-
805,000.0000	GS MORTGAGE SECURITIES GG6 A4 5.553% 04/10/2038 DD 03/01/06	789,998.31	106.7690	859,490.45	69,492.14
220,000.0000	GENERAL ELECTRIC CAPITAL CORP 6.000% 08/07/2019 DD 08/07/09	235,502.94	112.5180	247,539.60	12,036.66
365,000.0000	GENERAL ELECTRIC CAPITAL CORP 4.375% 09/16/2020 DD 09/16/10	362,366.79	101.9050	371,953.25	9,586.46
640,000.0000	GENERAL ELECTRIC CAPITAL CORP 5.300% 02/11/2021 DD 02/11/11	637,838.22	106.4850	681,504.00	43,665.78
1,740,000.0000	GEORGIA ST 5.000% 09/01/2021 DD 07/14/11	2,150,437.49	124.3010	2,162,837.40	12,399.91
50,000.0000	GOLDMAN SACHS GROUP INC/THE 5.375% 03/15/2020 DD 03/08/10	50,727.01	101.6040	50,802.00	74.99

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
690,000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	687,417.17	98.3670	678,732.30	8,684.87-	
585,000.0000	GOLDMAN SACHS GROUP INC/THE 3.625% 02/07/2016 DD 02/07/11	583,422.60	100.0870	585,508.95	2,086.35	
745,000.0000	HEALTH CARE REIT INC 5.250% 01/15/2022 DD 03/14/11	741,626.64	99.6770	742,593.65	967.01	
1,600,000.0000	HENRICO CNTY VA 5.000% 07/15/2020 DD 05/27/10	1,873,045.92	123.8720	1,981,952.00	108,906.08	
390,000.0000	HENRICO CNTY VA 5.000% 07/15/2021 DD 05/27/10	482,495.37	124.3410	484,929.90	2,434.53	
450,000.0000	HEWLETT-PACKARD CO 4.300% 06/01/2021 DD 05/31/11	474,369.53	103.8670	467,401.50	6,968.08-	
635,000.0000	HOSPIRA INC 6.400% 05/15/2015 DD 05/08/09	644,607.34	115.1820	731,405.70	86,798.36	
365,000.0000	COCA-COLA ENTERPRISES INC 3.500% 09/15/2020 DD 09/14/10	362,068.92	100.4610	366,682.65	4,613.73	
1,050,000.0000	INTERNATIONAL PAPER CO 9.375% 05/15/2019 DD 05/11/09	1,347,862.57	128.2300	1,346,415.00	1,447.57-	
270,000.0000	JAPAN FINANCE CORP 2.250% 07/13/2016 DD 07/13/11	269,358.35	103.2880	278,877.60	9,519.25	
890,000.0000	JEFFERIES GROUP INC 6.250% 01/15/2036 DD 01/26/06	710,145.30	97.2750	865,747.50	155,602.20	

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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>	
190,000.0000	JEFFERIES GROUP INC 6.450% 06/08/2027 DD 06/08/07	152,153.49	100.0560	190,106.40	37,952.91	
710,000.0000	KEYBANK NA 6.950% 02/01/2028 DD 02/03/98	626,191.60	111.7980	793,765.80	167,574.20	
55,000.0000	KINDER MORGAN ENERGY PARTNERS 9.000% 02/01/2019 DD 12/19/08	67,111.68	129.3760	71,156.80	4,045.12	
490,000.0000	KINDER MORGAN ENER PART 4.150% 03/01/2022 DD 08/17/11	490,325.20	98.9900	485,051.00	5,274.20-	
930,000.0000	KOREA DEVELOPMENT BANK 8.000% 01/23/2014 DD 01/23/09	1,024,609.73	112.9130	1,050,090.90	25,481.17	
538,000.0000	LAZARD GROUP LLC 6.850% 06/15/2017 DD 06/21/07	431,368.59	112.5120	605,314.56	173,945.97	
185,000.0000	MCKESSON CORP 4.750% 03/01/2021 DD 02/28/11	197,690.33	111.9870	207,175.95	9,485.62	
830,000.0000	MEDCO HEALTH SOLUTIONS INC 7.125% 03/15/2018 DD 03/18/08	897,654.22	119.5650	992,389.50	94,735.28	
1,047,103.6400	MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05	1,039,378.03	101.5260	1,063,082.44	23,704.41	
205,000.0000	METLIFE INC 6.400% 12/15/2036 DD 12/21/06	136,489.30	91.0230	186,597.15	50,107.85	
990,000.0000	METLIFE INC 6.817% 08/15/2018 DD 08/15/08	1,029,280.34	118.3210	1,171,377.90	142,097.56	

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280,000.0000	METLIFE INC 4.750% 02/08/2021 DD 08/06/10	279,935.83	104.8750	293,650.00	13,714.17	
1,525,000.0000	MONTGOMERY CNTY MD 5.000% 07/01/2021 DD 08/11/11	1,862,874.18	124.2850	1,895,346.25	32,472.07	
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	
430,000.0000	MORGAN STANLEY CAPITAL T27 A4 VAR RT 06/13/2042 DD 07/01/07	367,066.54	111.0650	477,579.50	110,512.96	
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	
380,000.0000	NATIONAL SEMICONDUCTOR CORP 6.600% 06/15/2017 DD 06/18/07	411,470.09	122.1990	464,356.20	52,886.11	
265,000.0000	PROV OF NEW BRUNSWICK 2.750% 06/15/2018 DD 06/16/11	264,234.65	104.4100	276,686.50	12,451.85	
1,200,000.0000	NEW YORK N Y CITY MUN WTR FIN 5.375% 06/15/2043 DD 01/27/11	1,224,877.73	109.6790	1,316,148.00	91,270.27	
175,000.0000	NEW YORK ST DORM AUTH REVS NON 5.000% 10/01/2041 DD 02/16/11	184,718.39	108.9730	190,702.75	5,984.36	
830,000.0000	NOBLE ENERGY INC 8.250% 03/01/2019 DD 02/27/09	971,390.77	130.5060	1,083,199.80	111,809.03	
420,000.0000	PROVINCE OF ONTARIO CANADA 2.300% 05/10/2016 DD 05/10/11	419,221.75	104.1780	437,547.60	18,325.85	

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
430,000.0000	ONTARIO (PROVINCE OF) 3.000% 07/16/2018 DD 07/14/11	432,203.19	105.1520	452,153.60	19,950.41	
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	
715,000.0000	PNC BANK NA 6.875% 04/01/2018 DD 03/25/08	774,166.74	114.8620	821,263.30	47,096.56	
755,000.0000	PETROBRAS INTERNATIONAL FINANC 5.875% 03/01/2018 DD 11/01/07	766,273.35	108.7000	820,685.00	54,411.65	
955,000.0000	PLAINS ALL AMERICAN PIPELINE L 8.750% 05/01/2019 DD 04/20/09	1,174,349.88	128.2210	1,224,510.55	50,160.67	
575,000.0000	PRIDE INTERNATIONAL INC 6.875% 08/15/2020 DD 08/06/10	700,789.35	119.5190	687,234.25	13,555.10-	
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	
305,000.0000	PRUDENTIAL FINANCIAL INC 4.500% 11/15/2020 DD 11/18/10	303,502.12	100.9700	307,958.50	4,456.38	
275,000.0000	QUEST DIAGNOSTICS INC/DE 4.700% 04/01/2021 DD 03/24/11	275,226.83	106.9950	294,236.25	19,009.42	
990,000.0000	QWEST CORP 8.375% 05/01/2016 DD 11/01/09	1,111,321.92	114.0000	1,128,600.00	17,278.08	
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	

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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>	
165,000.0000	REGENCY CENTERS LP 4.800% 04/15/2021 DD 10/07/10		164,784.95	104.9410	173,152.65	8,367.70	
169,000.0000	RELIANCE STEEL & ALUMINUM CO 6.850% 11/15/2036 DD 11/20/06		114,020.50	95.1310	160,771.39	46,750.89	
125,000.0000	SVB FINANCIAL GROUP 5.375% 09/15/2020 DD 09/20/10		124,190.23	103.2820	129,102.50	4,912.27	
2,400,000.0000	SOUTH CAROLINA ST 5.000% 06/01/2020 DD 04/01/10		2,756,534.40	123.6070	2,966,568.00	210,033.60	
750,000.0000	STAMFORD CONN 5.000% 07/01/2021 DD 04/14/10		871,893.07	124.0850	930,637.50	58,744.43	
35,000.0000	SYMANTEC CORP 4.200% 09/15/2020 DD 09/16/10		34,874.99	101.3500	35,472.50	597.51	
570,000.0000	TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09		578,663.27	104.2440	594,190.80	15,527.53	
500,000.0000	TECK RESOURCES LTD 5.375% 10/01/2015 DD 09/28/05		436,784.36	110.1080	550,540.00	113,755.64	
25,000.0000	TECK RESOURCES LTD 9.750% 05/15/2014 DD 05/08/09		28,278.66	120.7450	30,186.25	1,907.59	
101,000.0000	TECK RESOURCES LTD 10.250% 05/15/2016 DD 05/08/09		116,577.25	117.5000	118,675.00	2,097.75	
230,000.0000	TECK RESOURCES LIMITED 4.750% 01/15/2022 DD 07/05/11		235,423.87	102.9630	236,814.90	1,391.03	

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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>	
295,000.0000	TELEFONICA EMISIONES SAU 3.729% 04/27/2015 DD 04/26/10	295,123.07	98.4110	290,312.45	4,810.62-	
840,000.0000	THERMO FISHER SCIENTIFIC INC 3.600% 08/15/2021 DD 08/16/11	851,148.71	101.9280	856,195.20	5,046.49	
505,000.0000	TIME WARNER INC 4.750% 03/29/2021 DD 04/01/11	541,374.33	107.3900	542,319.50	945.17	
240,000.0000	TIME WARNER CABLE INC 8.250% 04/01/2019 DD 03/26/09	282,236.87	126.6190	303,885.60	21,648.73	
595,000.0000	TIME WARNER CABLE INC 4.125% 02/15/2021 DD 11/15/10	567,467.71	100.4260	597,534.70	30,066.99	
560,000.0000	TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10	664,165.74	113.5410	635,829.60	28,336.14-	
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	
7,850,000.0000	U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11	9,090,079.30	114.6090	8,996,806.50	93,272.80-	
7,870,000.0000	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	8,016,879.58	112.8980	8,885,072.60	868,193.02	
70,000.0000	U S TREASURY NOTES 2.000% 04/30/2016 DD 04/30/11	70,617.64	105.3520	73,746.40	3,128.76	

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DELAWARE - MONTICELLO
XCEL ENERGY NDT

<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
8,895,000.0000	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	9,299,796.34	108.3130	9,634,441.35	334,645.01
3,435,000.0000	U S TREASURY NOTE 1.500% 06/30/2016 DD 06/30/11	3,406,123.13	102.8440	3,532,891.40	126,568.27
400,000.0000	U S TREASURY NOTE 1.500% 07/31/2016 DD 07/31/11	402,562.90	102.7810	411,124.00	8,561.10
225,000.0000	U S TREASURY NOTE 1.000% 08/31/2016 DD 08/31/11	225,105.42	100.2270	225,510.75	405.33
550,000.0000	USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06	401,676.03	75.3080	414,194.00	12,517.97
385,000.0000	VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11	406,693.26	108.8770	419,176.45	12,483.19
82,777.6300	WAMU MORTGAGE PASS THR AR9 1A7 VAR RT 09/25/2033 DD 08/01/03	82,985.27	94.6080	78,314.26	4,671.01-
460,000.0000	WACHOVIA BANK NA 5.600% 03/15/2016 DD 03/09/06	497,454.13	109.9330	505,691.80	8,237.67
255,000.0000	WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06	261,318.79	109.5000	279,225.00	17,906.21
180,000.0000	WACHOVIA CORP VAR RT 10/15/2016 DD 10/23/06	169,015.92	92.9490	167,308.20	1,707.72-
460,000.0000	WEATHERFORD INTERNATIONAL LTD/ 9.625% 03/01/2019 DD 01/08/09	539,071.23	134.2330	617,471.80	78,400.52

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SHARES/ PAR VALUE	SECURITY DESCRIPTION	COST	PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	
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	
385,000.0000	XEROX CORP 4.500% 05/15/2021 DD 05/18/11	389,632.87	103.4100	398,128.50	8,495.63	
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	
625,000.0000	ZIMMER HOLDINGS INC 4.625% 11/30/2019 DD 11/17/09	641,293.81	108.5790	678,618.75	37,324.94	
10,855,000.0000	COMMIT TO PUR FNMA SF MTG 6.000% 10/01/2041 DD 10/01/11	11,979,510.16	110.4840	11,993,038.20	13,528.04	
TOTAL INVESTMENTS FIXED INCOME SECURITIES		129,057,986.52		135,032,023.75	5,974,037.23	
<u>INVESTMENTS PREFERRED SECURITIES</u>						
405,000.0000	PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08	345,950.35	102.2640	414,169.20	68,218.85	
TOTAL INVESTMENTS PREFERRED SECURITIES		345,950.35		414,169.20	68,218.85	
TOTAL INVESTMENT		144,386,645.63		150,428,901.71	6,042,256.08	

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BLACKROCK - MONTICELLO
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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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CASH - MONTICELLO
XCEL ENERGY NDT

<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>
<u>INVESTMENTS CASH EQUIVALENTS</u>					
1,740,016.0400	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	1,740,016.04	1.0000	1,740,016.04	0.00
TOTAL INVESTMENTS CASH EQUIVALENTS		1,740,016.04		1,740,016.04	0.00
TOTAL INVESTMENT		1,740,016.04		1,740,016.04	0.00

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<u>SHARES/ PAR VALUE</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>	
<u>INVESTMENTS CASH EQUIVALENTS</u>						
266,557.0500	DF TEMPORARY INVESTMENT FUND VAR RT 12/31/2049 DD 11/01/01	266,557.05	1.0000	266,557.05	0.00	
TOTAL INVESTMENTS CASH EQUIVALENTS		266,557.05		266,557.05	0.00	
<u>INVESTMENTS EQUITY</u>						
461.0000	AIRCASTLE LTD SHS	5,628.81	11.7700	5,425.97	202.84-	
721.0000	ALTERRA CAPITAL HOLDINGS LTD	15,674.54	20.4100	14,715.61	958.93-	
1,018.0000	AMDOCS LTD COM	27,857.36	27.4700	27,964.46	107.10	
273.0000	AMERICAN SAFETY INS HLDGS LTD COM	5,146.05	18.9600	5,176.08	30.03	
1,626.0000	ARCH CAPITAL GROUP LTD SHS	42,782.06	33.6800	54,763.68	11,981.62	
218.0000	ARGO GROUP INTERNATIONAL HOLDINGS LTD COM	6,193.38	27.5100	5,997.18	196.20-	
562.0000	ASPEN INSURANCE HOLDINGS LIMITED SHS	13,965.70	24.0100	13,493.62	472.08-	
1,966.0000	ASSURED GUARANTY LTD SHS	26,934.20	13.4900	26,521.34	412.86-	
1,028.0000	AXIS CAPITAL HLDGS LTD SHS	32,054.41	28.6600	29,462.48	2,591.93-	
598.0000	ENERGY XXI BERMUDA LIMITED USD SHS	18,837.00	26.8100	16,032.38	2,804.62-	

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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>	
5,131.0000	ACCENTURE PLC IRELAND SHS CL A	216,967.13	53.5900	274,970.29	58,003.11	
1,137.0000	BUNGE LIMITED COM	70,353.28	64.7100	73,575.27	3,221.99	
1,209.0000	COOPER INDUSTRIES PLC	66,151.21	47.3800	57,282.42	8,868.79-	
4,344.0000	COVIDIEN PLC	186,649.67	52.1800	226,669.92	40,020.25	
538.0000	ENDURANCE SPECIALTY HLDGS LTD SHS	19,787.64	36.1600	19,454.08	333.56-	
50.0000	ENSTAR GROUP LIMITED SHS	5,024.00	102.9600	5,148.00	124.00	
364.0000	EVEREST RE GROUP INC COM	29,388.06	80.7000	29,374.80	13.26-	
239.0000	FABRINET	5,219.76	16.4900	3,941.11	1,278.65-	
189.0000	FRESH DEL MONTE PRODUCE	4,887.54	24.1400	4,562.46	325.08-	
409.0000	FRONTLINE LTD SHS	6,098.19	7.7900	3,186.11	2,912.08-	
3,425.0000	FRUIT OF THE LOOM INC CL A	29,060.51	8.4848	29,060.51	0.00	
345.0000	FREESCALE SEMICONDUCTOR HOLDIN	5,838.61	11.5000	3,967.50	1,871.11-	
243.0000	GLOBAL CROSSING LTD SHS NEW	8,675.10	28.4500	6,913.35	1,761.75-	
1,001.0000	GENPACT LTD	16,366.35	16.5700	16,586.57	220.22	
234.0000	GLOBAL INDEMNITY PLC	5,023.98	18.5000	4,329.00	694.98-	
222.0000	GREENLIGHT CAPITAL RE LTD CL A	5,692.08	22.4300	4,979.46	712.62-	

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245.0000	HELEN OF TROY LTD NEW	7,935.55	30.0200	7,354.90	580.65-	
866.0000	HERBALIFE LTD USD COM SHS	20,641.11	55.8000	48,322.80	27,681.69	
1,859.0000	INGERSOLL-RAND PUBLIC LIMITED COMPANY	70,805.59	33.5100	62,295.09	8,510.50-	
4,839.0000	INVESCO LTD SHS	125,204.17	18.3000	88,553.70	36,650.47-	
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-	
495.0000	MONTPELIER RE HOLDINGS LTD CDT SHS	8,533.80	17.1800	8,504.10	29.70-	
380.0000	ALPHA & OMEGA SEMICONDUCTOR	5,145.20	8.8200	3,351.60	1,793.60-	
2,471.0000	NABORS INDUSTRIES LTD SHS	73,330.14	18.4400	45,565.24	27,764.90-	
375.0000	NORDIC AMER TANKER SHIPPING	8,261.25	17.9500	6,731.25	1,530.00-	
388.0000	ONEBEACON INSURANCE GROUP LTD CL A	4,904.32	13.9200	5,400.96	496.64	
757.0000	ORIENT EXPRESS HOTELS LTD CL A SHS	7,607.85	7.8400	5,934.88	1,672.97-	
536.0000	PARTNERRE HLDGS LTD BERMUDA COM	36,067.44	56.9900	30,546.64	5,520.80-	
296.0000	PLATINUM UNDERWRITERS HLDGS LTD SHS	9,528.24	31.5000	9,324.00	204.24-	



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548.0000	RENAISSANCE RE HOLDINGS LTD	31,192.16	65.5700	35,932.36	4,740.20
301.0000	SEACUBE CONTAINER LEASING LTD	5,068.84	13.2900	4,000.29	1,068.55-
357.0000	SHIP FINANCE INTL LTD SHS	6,143.97	15.9000	5,376.30	467.67-
750.0000	SIGNET JEWELERS LIMITED SHS	24,075.00	38.9400	29,205.00	5,130.00
814.0000	UTI WORLDWIDE INC SHS	15,734.62	13.5450	11,025.63	4,708.99-
841.0000	VALIDUS HOLDINGS LTD COM SHS	20,974.54	25.8200	21,714.62	740.08
1,347.0000	WARNER CHILCOTT PLC CLASS A	30,602.97	17.0600	22,979.82	7,623.15-
290.0000	GOLAR LNG LIMITED SHS	9,340.90	32.9900	9,567.10	226.20
54.0000	WHITE MOUNTAINS INS GRP INC	21,762.54	400.0000	21,600.00	162.54-
531.0000	XYRATEX LTD COM	5,219.73	8.5800	4,555.98	663.75-
2,765.0000	ACE LIMITED SHS	157,626.84	64.5800	178,563.70	20,936.86
614.0000	ALLIED WORLD ASSURANCE COMPANY HOLDINGS AG	27,243.18	51.9000	31,866.60	4,623.42
3,747.0000	WEATHERFORD INTERNATIONL LTD REG	53,897.60	17.1300	64,186.11	10,288.51
666.0000	GARMIN LTD	24,640.62	33.5300	22,330.98	2,309.64-
3,810.0000	TYCO INTERNATIONAL LTD SHS	146,392.05	41.5800	158,419.80	12,027.75

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602.0000	FLAGSTONE REINSURANCE HLDG SA	4,918.34	7.1000	4,274.20	644.14-	
761.0000	CNH GLOBAL NV SHS NEW	18,949.05	33.1200	25,204.32	6,255.27	
129.0000	CORE LABORATORIES N V	13,631.43	111.5800	14,393.82	762.39	
2,488.0000	LYONDELLBASELL INDU-CL A-W/I	93,791.38	34.6500	86,209.20	7,582.18-	
640.0000	NIELSEN HOLDINGS N.V.	19,187.20	29.6600	18,982.40	204.80-	
119.0000	ORTHOPIX INTERNATIONAL N V	4,971.82	36.6550	4,361.95	609.87-	
1,857.0000	QIAGEN N V	35,148.74	15.4400	28,672.08	6,476.66-	
449.0000	VISTAPRINT NV	19,648.24	29.4300	13,214.07	6,434.17-	
1,540.0000	BANCO LATINOAMERICANO DE COMERCIO EXTERIOR	26,133.80	16.7100	25,733.40	400.40-	
256.0000	COPA HOLDINGS S A CL A	16,698.88	69.1200	17,694.72	995.84	
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-	
607.0000	ROYAL CARIBBEAN CRUISES LTD	20,540.88	25.9600	15,757.72	4,783.16-	
1,520.0000	AVAGO TECHNOLOGIES LTD SHS	48,539.21	33.1100	50,327.20	1,787.99	
841.0000	BALTIC TRADING LTD	5,020.77	5.1400	4,322.74	698.03-	

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1,336.0000	DHT HOLDINGS INC	5,130.24	2.9800	3,981.28	1,148.96-
2,173.0000	EAGLE BULK SHIPPING INC SHS	5,019.63	1.9400	4,215.62	804.01-
671.0000	GENCO SHIPPING & TRADING LIMITED SHS	5,072.76	7.1000	4,764.10	308.66-
518.0000	SCORPIO TANKERS INC	5,086.76	6.8600	3,553.48	1,533.28-
331.0000	TEEKAY CORPORATION COM	10,042.54	27.1700	8,993.27	1,049.27-
544.0000	TEEKAY TANKERS LTD CLASS A	5,015.68	6.5000	3,536.00	1,479.68-
441.0000	AAON INC	10,072.44	17.5100	7,721.91	2,350.53-
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-
422.0000	ABM INDUSTRIES INC	9,646.92	20.4400	8,625.68	1,021.24-
4,001.0000	AFLAC INC	183,865.96	37.7200	150,917.72	32,948.24-
663.0000	AGCO CORP	25,026.16	42.8400	28,402.92	3,376.76
622.0000	AGL RESOURCES INC	24,674.74	41.4200	25,763.24	1,088.50
7,344.0000	AES CORP/THE	152,459.97	10.8600	79,755.84	72,704.13-
299.0000	AMAG PHARMACEUTICALS INC	5,142.80	14.1200	4,221.88	920.92-
442.0000	AMC NETWORKS INC	14,381.71	37.0000	16,354.00	1,972.29

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606.0000	AMN HEALTHCARE SERVICES INC	4,890.42	5.5100	3,339.06	1,551.36-	
4,154.0000	AMR CORP	31,106.82	3.6200	15,037.48	16,069.34-	
850.0000	AOL INC	16,626.00	15.5800	13,243.00	3,383.00-	
47,064.0000	AT&T INC	1,514,146.49	28.4800	1,340,382.72	173,763.77-	
264.0000	ATMI INC	5,047.68	17.1300	4,522.32	525.36-	
354.0000	ATP OIL & GAS CORP/UNITED STAT	5,196.72	13.4700	4,768.38	428.34-	
342.0000	AVX CORP	4,989.78	13.1000	4,480.20	509.58-	
633.0000	AXT INC	5,064.00	7.7700	4,918.41	145.59-	
118.0000	AZZ INC	5,133.00	47.3300	5,584.94	451.94	
636.0000	AARON'S INC	17,178.36	26.6400	16,943.04	235.32-	
12,526.0000	ABBOTT LABORATORIES	614,619.10	52.5100	657,740.26	43,121.16	
698.0000	ABERCROMBIE & FITCH CO	49,147.93	63.6100	44,399.78	4,748.15-	
496.0000	ABINGTON BANCORP INC	4,955.04	8.7500	4,340.00	615.04-	
303.0000	ABIOMED INC	4,878.30	12.4400	3,769.32	1,108.98-	
71.0000	ABOVENET INC	4,949.41	61.4800	4,365.08	584.33-	
1,520.0000	ABRAXAS PETROLEUM CORP	4,924.80	3.6900	5,608.80	684.00	
340.0000	ACACIA RESEARCH - ACACIA TECHN	11,512.40	43.7000	14,858.00	3,345.60	

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321.0000	ACADIA REALTY TRUST	6,480.99	21.0800	6,766.68	285.69
318.0000	ACCRETIVE HEALTH INC	7,822.80	26.8400	8,535.12	712.32
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-
425.0000	ACME PACKET INC	27,697.25	47.0900	20,013.25	7,684.00-
314.0000	ACORDA THERAPEUTICS INC	10,305.48	26.0500	8,179.70	2,125.78-
5,918.0000	ACTIVE POWER INC	10,119.78	1.5300	9,054.54	1,065.24-
3,365.0000	ACTIVISION BLIZZARD INC	39,456.49	11.8500	39,875.25	418.76
546.0000	ACTUANT CORP	14,081.34	20.0800	10,963.68	3,117.66-
345.0000	ACUITY BRANDS INC	18,864.60	46.0400	15,883.80	2,980.80-
645.0000	ACXIOM CORP	7,759.35	10.9700	7,075.65	683.70-
4,397.0000	ADOBE SYSTEMS INC	167,502.40	25.2400	110,980.28	56,522.12-
514.0000	ADTRAN INC	19,624.52	31.0600	15,964.84	3,659.68-
798.0000	ADVANCE AMERICA CASH ADVANCE C	5,354.58	8.3600	6,671.28	1,316.70
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

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888.0000	AECOM TECHNOLOGY CORP	25,465.52	22.7200	20,175.36	5,290.16-
286.0000	AEROFLEX HOLDING CORP	4,780.63	8.7800	2,511.08	2,269.55-
642.0000	AEROPOSTALE INC	11,016.72	11.1800	7,177.56	3,839.16-
5,994.0000	ADVANCED MICRO DEVICES INC	37,854.51	6.8300	40,939.02	3,084.51
368.0000	ADVANCED ENERGY INDUSTRIES INC	5,100.48	10.0000	3,680.00	1,420.48-
187.0000	ADVENT SOFTWARE INC	5,028.43	23.1900	4,336.53	691.90-
3,161.0000	AETNA INC	124,025.31	40.0300	126,534.83	2,509.52
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-
2,766.0000	AGILENT TECHNOLOGIES INC	85,909.99	36.8700	101,982.42	16,072.43
277.0000	AIR LEASE CORP	6,612.88	22.8100	6,318.37	294.51-
71.0000	AIR METHODS CORP	5,201.46	66.5500	4,725.05	476.41-
1,846.0000	AIR PRODUCTS & CHEMICALS INC	124,527.72	81.8700	151,132.02	26,604.30
770.0000	AIR TRANSPORT SERVICES GROUP I	4,858.70	5.3900	4,150.30	708.40-
859.0000	AIRGAS INC	46,513.03	64.8800	55,731.92	9,218.89
1,484.0000	AKAMAI TECHNOLOGIES INC	50,003.25	21.9400	32,558.96	17,444.29-

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617.0000	ALASKA AIR GROUP INC	41,339.00	57.7300	35,619.41	5,719.59-
555.0000	ALASKA COMMUNICATIONS SYSTEMS	4,989.45	7.6000	4,218.00	771.45-
220.0000	ALBANY INTERNATIONAL CORP	5,442.80	21.7400	4,782.80	660.00-
729.0000	ALBEMARLE CORP	48,223.35	50.7100	36,967.59	11,255.76-
8,849.0000	ALCOA INC	255,219.04	12.8000	113,267.20	141,951.84-
331.0000	ALEXANDER & BALDWIN INC	15,355.09	42.4300	14,044.33	1,310.76-
651.0000	ALERE INC	24,937.66	24.9700	16,255.47	8,682.19-
585.0000	ALEXANDRIA REAL ESTATE EQUITIE	40,491.22	72.8100	42,593.85	2,102.63
1,461.0000	ALEXION PHARMACEUTICALS INC	51,649.92	57.9450	84,657.65	33,007.73
488.0000	ALIGN TECHNOLOGY INC	10,784.80	19.1000	9,320.80	1,464.00-
758.0000	ALKERMES INC	13,128.56	17.3400	13,143.72	15.16
102.0000	ALLEGHANY CORP	29,697.00	298.9600	30,493.92	796.92
844.0000	ALLEGHENY TECHNOLOGIES INC	59,213.07	50.1200	42,301.28	16,911.79-
118.0000	ALLEGIANTE TRAVEL CO	5,508.24	46.9500	5,540.10	31.86
2,423.0000	ALLERGAN INC/UNITED STATES	137,601.45	81.8100	198,225.63	60,624.18
599.0000	ALLIANCE DATA SYSTEMS CORP	40,357.54	93.4100	55,952.59	15,595.05
1,341.0000	ALLIANCE HEALTHCARE SERVICES I	5,176.26	1.5900	2,132.19	3,044.07-

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125.0000	ALLIANT ENERGY CORP	4,978.75	40.5700	5,071.25	92.50
297.0000	ALLIANT TECHSYSTEMS INC	24,033.24	63.4700	18,850.59	5,182.65-
710.0000	ALLIED NEVADA GOLD CORP	23,650.10	41.5300	29,486.30	5,836.20
1,512.0000	ALLSCRIPTS HEALTHCARE SOLUTION	28,289.52	17.9550	27,147.96	1,141.56-
1,220.0000	ALLSTATE CORP/THE	35,400.00	26.2300	32,000.60	3,399.40-
551.0000	ALNYLAM PHARMACEUTICALS INC	4,953.49	6.9800	3,845.98	1,107.51-
551.0000	ALPHA NATURAL RESOURCES INC	28,376.50	33.0700	18,221.57	10,154.93-
2,798.0000	ALTERA CORP	51,952.15	36.3900	101,819.22	49,867.07
214.0000	ALTRA HOLDINGS INC	5,020.44	15.5200	3,321.28	1,699.16-
15,629.0000	ALTRIA GROUP INC	266,784.13	27.1900	424,952.51	158,168.38
3,230.0000	AMAZON.COM INC	186,507.91	215.2300	695,192.90	508,684.99
140.0000	AMCOL INTERNATIONAL CORP	5,010.60	29.1000	4,074.00	936.60-
235.0000	AMEDISYS INC	5,943.15	16.9700	3,987.95	1,955.20-
69.0000	AMERCO INC	6,606.06	73.3100	5,058.39	1,547.67-
2,066.0000	AMEREN CORP	109,902.72	30.2600	62,517.16	47,385.56-
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-

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531.0000	AMERICAN AXLE & MANUFACTURING	5,809.14	9.3500	4,964.85	844.29-
540.0000	AMERICAN CAMPUS COMMUNITIES IN	18,694.80	39.0100	21,065.40	2,370.60
1,434.0000	AMERICAN CAPITAL AGENCY CORP	41,758.46	28.5100	40,883.34	875.12-
4,659.0000	AMERICAN CAPITAL LTD	42,629.85	8.7100	40,579.89	2,049.96-
1,549.0000	AMERICAN EAGLE OUTFITTERS INC	19,517.40	11.0700	17,147.43	2,369.97-
4,193.0000	AMERICAN ELECTRIC POWER CO INC	158,498.42	38.6300	161,975.59	3,477.17
473.0000	AMERICAN EQUITY INVESTMENT LIF	5,832.09	10.1000	4,777.30	1,054.79-
6,763.0000	AMERICAN EXPRESS CO	371,031.56	49.7100	336,188.73	34,842.83-
846.0000	AMERICAN FINANCIAL GROUP INC/O	24,968.34	33.2800	28,154.88	3,186.54
322.0000	AMERICAN GREETINGS CORP	7,634.62	21.2200	6,832.84	801.78-
3,880.0000	AMERICAN INTERNATIONAL GROUP I	386,806.39	25.3300	98,280.40	288,525.99-
120.0000	AMERICAN PUBLIC EDUCATION INC	5,114.40	41.2200	4,946.40	168.00-
3,153.0000	AMERICAN TOWER CORP	140,014.96	53.8600	169,820.58	29,805.62
619.0000	AMERICAN SUPERCONDUCTOR CORP	5,026.28	6.8700	4,252.53	773.75-
1,394.0000	AMERICAN WATER WORKS CO INC	40,774.50	29.7800	41,513.32	738.82
327.0000	AMERIGON INC	5,310.48	13.3700	4,371.99	938.49-
257.0000	AMERISTAR CASINOS INC	5,828.76	18.6700	4,798.19	1,030.57-

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225.0000	AMERISAFE INC	4,995.00	19.7300	4,439.25	555.75-	
76.0000	AMERON INTERNATIONAL CORP	5,006.12	84.5100	6,422.76	1,416.64	
2,178.0000	AMERISOURCEBERGEN CORP	47,879.27	39.5800	86,205.24	38,325.97	
349.0000	AMERIGROUP CORP	22,458.15	49.4700	17,265.03	5,193.12-	
1,499.0000	AMERIPRISE FINANCIAL INC	69,991.31	45.7000	68,504.30	1,487.01-	
572.0000	AMERIS BANCORP	5,119.40	9.2000	5,262.40	143.00	
1,279.0000	AMETEK INC	52,859.66	39.0800	49,983.32	2,876.34-	
7,815.0000	AMGEN INC	433,062.90	55.4050	432,990.08	72.82-	
858.0000	AMKOR TECHNOLOGY INC	5,130.84	4.3500	3,732.30	1,398.54-	
216.0000	AMPCO-PITTSBURGH CORP	5,022.00	21.3300	4,607.28	414.72-	
1,400.0000	AMPHENOL CORP	45,766.56	46.9800	65,772.00	20,005.44	
194.0000	AMSURG CORP	4,974.16	22.6300	4,390.22	583.94-	
267.0000	AMTECH SYSTEMS INC	5,021.76	10.8500	2,896.95	2,124.81-	
1,294.0000	AMYLIN PHARMACEUTICALS INC	25,331.10	11.3100	14,635.14	10,695.96-	
226.0000	AMTRUST FINANCIAL SERVICES INC	4,985.56	24.1900	5,466.94	481.38	
4,056.0000	ANADARKO PETROLEUM CORP	182,656.02	73.7500	299,130.00	116,473.98	
1,678.0000	ANADIGICS INC	5,252.14	2.7700	4,648.06	604.08-	

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465.0000	ANALOG DEVICES INC	16,627.47	33.0200	15,354.30	1,273.17-	
252.0000	ANCESTRY.COM INC	10,062.36	35.6700	8,988.84	1,073.52-	
125.0000	ANDERSONS INC/THE	4,978.75	40.2100	5,026.25	47.50	
231.0000	ANIXTER INTERNATIONAL INC	14,125.65	59.0100	13,631.31	494.34-	
414.0000	ANN INC	10,780.56	23.5700	9,757.98	1,022.58-	
6,464.0000	ANNALY CAPITAL MANAGEMENT INC	117,271.02	18.1300	117,192.32	78.70-	
730.0000	ANSYS INC	34,079.88	53.9800	39,405.40	5,325.52	
674.0000	ANWORTH MORTGAGE ASSET CORP	5,021.30	7.1900	4,846.06	175.24-	
2,464.0000	AON CORP	88,923.07	46.7300	115,142.72	26,219.65	
3,229.0000	A123 SYSTEMS INC	16,928.69	4.7800	15,434.62	1,494.07-	
3,120.0000	APACHE CORP	230,956.62	103.0700	321,578.40	90,621.78	
1,011.0000	APARTMENT INVESTMENT & MANAGEM	25,289.01	26.5700	26,862.27	1,573.26	
1,287.0000	APOLLO GROUP INC	73,728.38	46.8250	60,263.78	13,464.60-	
1,557.0000	APOLLO INVESTMENT CORP	15,134.04	9.0900	14,153.13	980.91-	
307.0000	APOLLO COMMERCIAL REAL ESTATE	5,059.36	15.0300	4,614.21	445.15-	
7,187.0000	APPLE INC	608,490.47	384.8300	2,765,773.21	2,157,282.74	
337.0000	APPLIED INDUSTRIAL TECHNOLOGIE	11,522.03	30.6200	10,318.94	1,203.09-	

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604.0000	APPLIED MICRO CIRCUITS CORP	5,176.28	5.6900	3,436.76	1,739.52-
10,622.0000	APPLIED MATERIALS INC	189,137.31	11.3200	120,241.04	68,896.27-
535.0000	APTARGROUP INC	27,081.70	50.4800	27,006.80	74.90-
226.0000	APPROACH RESOURCES INC	4,922.28	18.5600	4,194.56	727.72-
3,108.0000	AQUA AMERICA INC	57,000.72	22.0800	68,624.64	11,623.92
216.0000	ARBITRON INC	8,274.96	37.5500	8,110.80	164.16-
182.0000	ARCH CHEMICALS INC	6,173.44	46.9300	8,541.26	2,367.82
876.0000	ARCH COAL INC	20,489.64	20.3100	17,791.56	2,698.08-
5,482.0000	ARCHER-DANIELS-MIDLAND CO	171,106.93	28.4800	156,127.36	14,979.57-
1,649.0000	ARES CAPITAL CORP	24,124.87	15.2000	25,064.80	939.93
1,049.0000	ARIAD PHARMACEUTICALS INC	11,161.36	9.8300	10,311.67	849.69-
768.0000	ARIBA INC	25,443.84	27.1300	20,835.84	4,608.00-
224.0000	ARKANSAS BEST CORP	5,134.08	20.6500	4,625.60	508.48-
165.0000	ARLINGTON ASSET INVESTMENT COR	5,261.85	25.8000	4,257.00	1,004.85-
672.0000	ARMOUR RESIDENTIAL REIT INC	4,900.02	7.4900	5,033.28	133.26
168.0000	ARMSTRONG WORLD INDUSTRIES INC	7,393.68	40.2700	6,765.36	628.32-
984.0000	ARRIS GROUP INC	10,784.64	10.9200	10,745.28	39.36-



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1,053.0000	ARROW ELECTRONICS INC	35,296.56	31.2000	32,853.60	2,442.96-
406.0000	ARROW FINANCIAL CORP	9,829.26	23.7100	9,526.26	203.00-
151.0000	ARTHROCARE CORP	5,043.40	32.4200	4,895.42	147.98-
433.0000	ARTIO GLOBAL INVESTORS INC	4,966.51	9.0900	3,935.97	1,030.54-
679.0000	ARUBA NETWORKS INC	18,136.09	21.3300	14,483.07	3,653.02-
294.0000	ASBURY AUTOMOTIVE GROUP INC	5,092.08	18.8100	5,530.14	438.06
500.0000	ASCENA RETAIL GROUP INC	16,615.00	28.4200	14,210.00	2,405.00-
686.0000	ASHLAND INC	37,778.02	53.0100	36,364.86	1,413.16-
673.0000	ASPEN TECHNOLOGY INC	10,404.58	16.7900	11,299.67	895.09
1,402.0000	ASTORIA FINANCIAL CORP	18,001.68	10.2100	14,314.42	3,687.26-
278.0000	ATHENAHEALTH INC	11,414.68	57.9900	16,121.22	4,706.54
316.0000	ATLANTIC POWER CORP	4,848.36	15.4800	4,891.68	43.32
460.0000	ATLAS MERGER INC CONTRA	0.00	0.0000	0.00	0.00
209.0000	ATLAS AIR WORLDWIDE HOLDINGS I	11,986.15	49.0800	10,257.72	1,728.43-
3,993.0000	ATMEL CORP	48,475.02	9.1100	36,376.23	12,098.79-
778.0000	ATMOS ENERGY CORP	24,258.04	33.5400	26,094.12	1,836.08
450.0000	ATWOOD OCEANICS INC	18,841.50	42.0900	18,940.50	99.00

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1,827.0000	AUTODESK INC	63,107.87	28.2000	51,521.40	11,586.47-
709.0000	AUTOLIV INC	44,206.66	55.8200	39,576.38	4,630.28-
4,049.0000	AUTOMATIC DATA PROCESSING INC	174,194.13	50.0300	202,571.47	28,377.34
326.0000	AUTONATION INC	6,901.65	40.3800	13,163.88	6,262.23
297.0000	AUTOZONE INC	30,687.50	307.0000	91,179.00	60,491.50
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-
720.0000	AVALONBAY COMMUNITIES INC	93,137.08	136.3800	98,193.60	5,056.52
273.0000	AVEO PHARMACEUTICALS INC	5,339.88	16.9800	4,635.54	704.34-
816.0000	AVERY DENNISON CORP	46,666.90	29.1100	23,753.76	22,913.14-
835.0000	AVIS BUDGET GROUP INC	13,201.35	13.1500	10,980.25	2,221.10-
667.0000	AVNET INC	20,283.47	26.2400	17,502.08	2,781.39-
382.0000	AVON PRODUCTS INC	9,878.52	22.5600	8,617.92	1,260.60-
3,049.0000	AXCELIS TECHNOLOGIES INC	5,366.24	1.3600	4,146.64	1,219.60-
7,090.0000	BB&T CORP	301,230.77	22.2900	158,036.10	143,194.67-
381.0000	B&G FOODS INC	7,909.56	18.2100	6,938.01	971.55-
628.0000	BGC PARTNERS INC	4,722.56	6.5700	4,125.96	596.60-



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435.0000	BJ'S WHOLESALE CLUB INC	20,832.15	50.8200	22,106.70	1,274.55
769.0000	BOK FINANCIAL CORP	40,299.92	49.2000	37,834.80	2,465.12-
1,539.0000	BPZ RESOURCES INC	5,078.70	3.6700	5,648.13	569.43
594.0000	BRE PROPERTIES INC	28,589.22	50.2600	29,854.44	1,265.22
342.0000	BOFI HOLDING INC	5,065.02	14.1800	4,849.56	215.46-
1,406.0000	BMC SOFTWARE INC	38,750.62	40.6100	57,097.66	18,347.04
1,005.0000	BABCOCK & WILCOX CO/THE	25,984.37	23.0300	23,145.15	2,839.22-
135.0000	BADGER METER INC	4,965.30	35.0300	4,729.05	236.25-
3,569.0000	BAKER HUGHES INC	249,044.95	61.1100	218,101.59	30,943.36-
123.0000	BALCHEM CORP	5,078.67	41.3000	5,079.90	1.23
219.0000	BALDWIN & LYONS INC	5,096.13	22.7700	4,986.63	109.50-
2,092.0000	BALL CORP	42,609.33	35.9200	75,144.64	32,535.31
132.0000	BANCFIRST CORP	5,043.72	35.7200	4,715.04	328.68-
516.0000	BANCORP INC/DE	5,154.84	7.8000	4,024.80	1,130.04-
83,904.0000	BANK OF AMERICA CORP	4,482,384.31	8.1700	685,495.68	3,796,888.63-
876.0000	BANK OF HAWAII CORP	40,008.36	41.5700	36,415.32	3,593.04-
841.0000	BANK OF MONTREAL	235,114.31	62.4200	52,495.22	182,619.09-

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1,382.0000	BANK MUTUAL CORP	4,906.10	3.1800	4,394.76	511.34-
224.0000	BANK OF THE OZARKS INC	5,622.40	22.7200	5,089.28	533.12-
10,987.0000	BANK OF NEW YORK MELLON CORP/T	424,644.73	20.6700	227,101.29	197,543.49-
616.0000	BANKFINANCIAL CORP	5,014.24	7.7300	4,761.68	252.56-
266.0000	BANKUNITED INC	7,097.57	23.4500	6,237.70	859.87-
280.0000	BANNER CORP COM	4,729.54	15.4600	4,328.80	400.74-
681.0000	CR BARD INC	51,133.43	95.2600	64,872.06	13,738.63
271.0000	BARNES & NOBLE INC	4,680.17	13.3400	3,615.14	1,065.03-
433.0000	BARNES GROUP INC	10,158.18	23.0200	9,967.66	190.52-
376.0000	BILL BARRETT CORP	16,893.68	47.9500	18,029.20	1,135.52
192.0000	BASIC ENERGY SERVICES INC	5,377.92	21.8600	4,197.12	1,180.80-
5,514.0000	BAXTER INTERNATIONAL INC	251,830.33	55.9800	308,673.72	56,843.34
656.0000	BE AEROSPACE INC	19,909.60	34.8300	22,848.48	2,938.88
366.0000	BEACON ROOFING SUPPLY INC	8,132.52	18.5600	6,792.96	1,339.56-
1,458.0000	BEAZER HOMES USA INC	4,855.14	2.1100	3,076.38	1,778.76-
1,944.0000	BECTON DICKINSON AND CO	136,010.40	81.3800	158,202.72	22,192.32
1,980.0000	BED BATH & BEYOND INC	76,483.04	56.8600	112,582.80	36,099.76



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377.0000	BELDEN INC	12,226.11	30.5100	11,502.27	723.84-
679.0000	BELO CORP	4,929.54	5.4500	3,700.55	1,228.99-
838.0000	BEMIS CO INC	27,718.44	31.0600	26,028.28	1,690.16-
483.0000	BENCHMARK ELECTRONICS INC	7,515.48	13.5500	6,544.65	970.83-
614.0000	BENEFICIAL MUTUAL BANCORP INC	5,004.10	7.8400	4,813.76	190.34-
924.0000	WR BERKLEY CORP	25,017.89	30.8900	28,542.36	3,524.47
12,895.0000	BERKSHIRE HATHAWAY INC	1,048,249.00	73.0000	941,335.00	106,914.00-
233.0000	BERKSHIRE HILLS BANCORP INC	5,063.09	21.5400	5,018.82	44.27-
410.0000	BERRY PETROLEUM CO	20,508.20	49.0300	20,102.30	405.90-
3,263.0000	BEST BUY CO INC	167,752.62	25.5900	83,500.17	84,252.45-
692.0000	BIG LOTS INC	13,930.52	33.9000	23,458.80	9,528.28
158.0000	BIO-RAD LABORATORIES INC	18,580.80	100.3400	15,853.72	2,727.08-
856.0000	BIOMARIN PHARMACEUTICAL INC	20,972.00	29.5850	25,324.76	4,352.76
1,921.0000	BIOGEN IDEC INC	94,378.17	94.2000	180,958.20	86,580.03
1,044.0000	BIOMED REALTY TRUST INC	19,575.00	18.2900	19,094.76	480.24-
1,931.0000	BIOSANTE PHARMACEUTICALS INC	5,426.11	2.6200	5,059.22	366.89-
15,772.1600	BIOLASE TECHNOLOGY INC	57,090.53	3.3600	52,994.46	4,096.07-



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216.0000	BJ'S RESTAURANTS INC	10,007.28	46.1700	9,972.72	34.56-
279.0000	BLACKBOARD INC	12,262.05	42.2300	11,782.17	479.88-
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-
275.0000	BLACKROCK INC	51,840.25	164.7500	45,306.25	6,534.00-
581.0000	BLACKROCK KELSO CAPITAL CORP	5,205.76	8.7700	5,095.37	110.39-
2,895.0000	H&R BLOCK INC	65,375.47	15.1200	43,772.40	21,603.07-
387.0000	BLOUNT INTERNATIONAL INC	6,536.43	15.7200	6,083.64	452.79-
346.0000	BLUE COAT SYSTEMS INC	7,428.62	14.6800	5,079.28	2,349.34-
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
5,868.0000	BOEING CO/THE	462,288.09	66.8600	392,334.48	69,953.61-
829.0000	BOISE INC	5,877.61	6.2100	5,148.09	729.52-
261.0000	BOOZ ALLEN HAMILTON HOLDING CO	4,995.54	16.0400	4,186.44	809.10-
871.0000	BORGWARNER INC	55,002.87	71.3900	62,180.69	7,177.82
772.0000	BOSTON PRIVATE FINANCIAL HOLDI	4,701.48	6.2400	4,817.28	115.80
1,205.0000	BOSTON PROPERTIES INC	123,497.20	104.2900	125,669.45	2,172.25

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13,142.0000	BOSTON SCIENTIFIC CORP	201,705.67	6.7800	89,102.76	112,602.91-
216.0000	BOTTOMLINE TECHNOLOGIES INC	5,080.32	22.9700	4,961.52	118.80-
610.0000	BOYD GAMING CORP	5,032.50	6.2500	3,812.50	1,220.00-
378.0000	BRADY CORP	11,918.34	27.5000	10,395.00	1,523.34-
1,639.0000	BRANDYWINE REALTY TRUST	20,192.48	9.9400	16,291.66	3,900.82-
214.0000	BRIDGEPOINT EDUCATION INC	5,071.80	22.0800	4,725.12	346.68-
401.0000	BRIGGS & STRATTON CORP	7,683.16	16.1500	6,476.15	1,207.01-
931.0000	BRIGHAM EXPLORATION CO	25,043.90	29.1000	27,092.10	2,048.20
625.0000	BRIGHTPOINT INC	5,050.00	9.5300	5,956.25	906.25
674.0000	BRINKER INTERNATIONAL INC	16,560.18	22.5800	15,218.92	1,341.26-
371.0000	BRINK'S CO/THE	10,417.68	25.7000	9,534.70	882.98-
13,778.0000	BRISTOL-MYERS SQUIBB CO	349,686.57	29.7500	409,895.50	60,208.93
108.0000	BRISTOW GROUP INC	4,949.64	43.9800	4,749.84	199.80-
4,322.0000	BROADCOM CORP	133,537.79	35.6500	154,079.30	20,541.51
180.0000	BROADSOFT INC	6,503.40	30.2500	5,445.00	1,058.40-
914.0000	BROADRIDGE FINANCIAL SOLUTIONS	19,651.00	20.8200	19,029.48	621.52-
3,503.0000	BROCADE COMMUNICATIONS SYSTEMS	20,317.40	3.8700	13,556.61	6,760.79-

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963.0000	BROOKDALE SENIOR LIVING INC	20,242.26	16.1100	15,513.93	4,728.33-
548.0000	BROOKLINE BANCORP INC	5,025.16	8.4200	4,514.16	411.00-
526.0000	BROOKS AUTOMATION INC	5,407.28	9.4700	4,981.22	426.06-
925.0000	BROWN & BROWN INC	23,300.75	21.0100	19,434.25	3,866.50-
793.0000	BROWN-FORMAN CORP	47,634.94	71.7500	56,897.75	9,262.81
488.0000	BROWN SHOE CO INC	5,016.64	8.2300	4,016.24	1,000.40-
674.0000	BRUKER CORP	12,536.40	14.2300	9,591.02	2,945.38-
68.0000	BRUNOS INC NEW	680.00	10.0000	680.00	0.00
708.0000	BRUNSWICK CORP/DE	13,466.16	15.8900	11,250.12	2,216.04-
248.0000	BRYN MAWR BANK CORP	4,915.36	19.0100	4,714.48	200.88-
318.0000	BUCKEYE TECHNOLOGIES INC	8,096.28	27.1900	8,646.42	550.14
215.0000	BUCKLE INC/THE	8,935.40	39.4000	8,471.00	464.40-
83.0000	BUFFALO WLD WNGS INC	5,272.99	61.6300	5,115.29	157.70-
242.0000	CAI INTERNATIONAL INC	4,927.12	15.1300	3,661.46	1,265.66-
690.0000	CBIZ INC	5,009.40	6.8100	4,698.90	310.50-
1,180.0000	CBL & ASSOCIATES PROPERTIES IN	20,791.60	14.7100	17,357.80	3,433.80-
5,315.0000	CBS CORP	150,687.69	25.0500	133,140.75	17,546.94-

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2,471.0000	CB RICHARD ELLIS GROUP INC	75,188.57	15.1600	37,460.36	37,728.21-
419.0000	CBOE HOLDINGS INC	10,102.09	25.2500	10,579.75	477.66
569.0000	CF INDUSTRIES HOLDINGS INC	80,071.86	182.7500	103,984.75	23,912.89
1,316.0000	CH ROBINSON WORLDWIDE INC	67,081.75	70.5000	92,778.00	25,696.25
2,298.0000	CIGNA CORP	89,460.91	46.7400	107,408.52	17,947.61
947.0000	CIT GROUP INC	38,111.57	34.5700	32,737.79	5,373.78-
597.0000	CME GROUP INC	309,332.81	267.1200	159,470.64	149,862.17-
3,957.0000	CMS ENERGY CORP	57,511.04	19.7000	77,952.90	20,441.86
749.0000	CNA FINANCIAL CORP	20,432.72	24.4100	18,283.09	2,149.63-
1,763.0000	CNO FINANCIAL GROUP INC	12,781.75	6.4300	11,336.09	1,445.66-
278.0000	CSG SYSTEMS INTERNATIONAL INC	5,017.90	13.3600	3,714.08	1,303.82-
8,764.0000	CSX CORP	94,534.64	21.9400	192,282.16	97,747.52
551.0000	CTS CORP	4,959.00	9.6000	5,289.60	330.60
710.0000	CVB FINANCIAL CORP	6,248.00	8.7300	6,198.30	49.70-
698.0000	CVR ENERGY INC	15,914.40	28.4700	19,872.06	3,957.66
10,776.0000	CVS CAREMARK CORP	358,463.32	35.9100	386,966.16	28,502.84
3,049.0000	CA INC	72,155.81	20.9900	63,998.51	8,157.30-



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344.0000	CABELA'S INC	9,019.68	23.4500	8,066.80	952.88-
1,771.0000	CABLEVISION SYSTEMS CORP	38,119.79	18.0600	31,984.26	6,135.53-
522.0000	CABOT CORP	20,065.68	34.4300	17,972.46	2,093.22-
187.0000	CABOT MICROELECTRONICS CORP	8,280.36	39.7600	7,435.12	845.24-
831.0000	CABOT OIL & GAS CORP	53,462.42	75.8600	63,039.66	9,577.24
240.0000	CACI INTERNATIONAL INC	15,300.00	55.0600	13,214.40	2,085.60-
2,138.0000	CADENCE DESIGN SYSTEMS INC	21,828.98	9.2400	19,755.12	2,073.86-
365.0000	CALAMOS ASSET MANAGEMENT INC	4,938.45	11.7900	4,303.35	635.10-
449.0000	CALGON CARBON CORP	7,835.05	15.8200	7,103.18	731.87-
645.0000	CALIPER LIFE SCIENCES INC	5,037.45	7.5200	4,850.40	187.05-
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-
4,820.0000	CALPINE CORP	61,226.79	14.7300	70,998.60	9,771.81
558.0000	CAMDEN PROPERTY TRUST	35,583.66	66.8200	37,285.56	1,701.90
1,948.0000	CAMERON INTERNATIONAL CORP	80,481.62	51.9600	101,218.08	20,736.46
1,410.0000	CAMPBELL SOUP CO	47,813.10	31.8700	44,936.70	2,876.40-

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390.0000	CAMPUS CREST COMMUNITIES INC	5,031.00	11.8200	4,509.80	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-
4,004.0000	CAPITAL ONE FINANCIAL CORP	321,860.34	46.0500	184,384.20	137,476.14-
1,332.0000	CAPITOL FEDERAL FINANCIAL INC	15,717.60	10.7300	14,292.36	1,425.24-
615.0000	CAPSTEAD MORTGAGE CORP	8,474.70	13.3100	8,185.65	289.05-
153.0000	CARBO CERAMICS INC	22,927.05	160.1500	24,502.95	1,575.90
1,370.0000	CARDINAL FINANCIAL CORP	14,467.20	9.8200	13,453.40	1,013.80-
2,651.0000	CARDINAL HEALTH INC	125,703.89	42.5000	112,667.50	13,036.39-
343.0000	CARDTRONICS INC	7,487.69	24.7600	8,492.68	1,004.99
1,025.0000	CAREER EDUCATION CORP	20,059.25	16.9700	17,394.25	2,665.00-
1,724.0000	CAREFUSION CORP	59,877.06	25.6100	44,151.64	15,725.42-
487.0000	CARLISLE COS INC	23,103.28	39.2100	19,095.27	4,008.01-
1,940.0000	CARMAX INC	50,614.60	28.1100	54,533.40	3,918.80
3,384.0000	CARNIVAL CORP	159,324.14	33.0300	111,773.52	47,550.62-
350.0000	CARPENTER TECHNOLOGY CORP	18,644.50	50.4700	17,664.50	980.00-
310.0000	CARRIZO OIL & GAS INC	11,315.00	30.0200	9,306.20	2,008.80-

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391.0000	CARTER'S INC	11,882.49	30.9300	12,093.63	211.14
928.0000	CASELLA WASTE SYSTEMS INC	5,085.44	5.7400	5,326.72	241.28
113.0000	CASEY'S GENERAL STORES INC	4,901.94	45.0000	5,085.00	183.06
234.0000	CASH AMERICA INTERNATIONAL INC	12,654.72	55.8800	13,075.92	421.20
339.0000	CATALYST HEALTH SOLUTIONS INC	17,950.05	53.7200	18,211.08	261.03
5,124.0000	CATERPILLAR INC	319,909.25	91.0000	466,284.00	146,374.75
179.0000	CATO CORP/THE	5,047.80	25.3800	4,543.02	504.78-
969.0000	CEDAR SHOPPING CENTERS INC	4,903.14	3.6800	3,565.92	1,337.22-
360.0000	CELADON GROUP INC	4,867.20	11.7200	4,219.20	648.00-
1,378.0000	CELANESE CORP	44,743.66	47.0100	64,779.78	20,036.12
2,565.0000	CELL THERAPEUTICS INC	5,150.52	1.1800	3,026.70	2,123.82-
3,678.0000	CELGENE CORP	198,411.18	59.4700	218,730.66	20,319.48
398.0000	CENTENE CORP	13,476.28	31.8900	12,692.22	784.06-
858.0000	CENTER FINANCIAL CORP	5,182.32	5.5200	4,736.16	446.16-
5,134.0000	CENTERPOINT ENERGY INC	74,758.68	20.0100	102,731.34	27,972.66
794.0000	CENTERSTATE BANKS INC	5,065.72	5.9600	4,732.24	333.48-
572.0000	CENTRAL EUROPEAN DISTRIBUTION	20,311.72	7.0400	4,026.88	16,284.84-



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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-
410.0000	CENTURY ALUMINUM CO	5,834.30	12.1700	4,989.70	844.60-
491.0000	CEPHEID INC	15,849.48	36.2600	17,803.66	1,954.18
792.0000	CENVEO INC	4,783.68	4.4200	3,500.64	1,283.04-
4,852.0000	CENTURYLINK INC	223,478.64	36.1500	175,399.80	48,078.84-
761.0000	CEPHALON INC	57,518.28	80.6500	61,374.65	3,856.37
133.0000	CERADYNE INC	4,885.09	31.3600	4,170.88	714.21-
1,130.0000	CERNER CORP	58,415.09	65.9600	74,534.80	16,119.71
168.0000	CEVA INC	4,976.16	26.6200	4,472.16	504.00-
411.0000	CHARLES RIVER LABORATORIES INT	16,152.30	33.1200	13,612.32	2,539.98-
1,257.0000	CHARMING SHOPPES INC	4,965.15	3.1700	3,984.69	980.46-
234.0000	CHART INDUSTRIES INC	11,678.94	47.2900	11,065.86	613.08-
461.0000	CHARTER COMMUNICATIONS INC	25,125.33	49.8800	22,994.68	2,130.65-
319.0000	CHECKPOINT SYSTEMS INC	5,525.08	15.2300	4,858.37	666.71-
166.0000	CHEESECAKE FACTORY INC/THE	5,132.72	27.4500	4,556.70	576.02-
77.0000	CHEMED CORP	4,924.15	58.0500	4,469.85	454.30-



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272.0000	CHEMICAL FINANCIAL CORP	4,972.16	17.2900	4,702.88	269.28-
766.0000	CHEMTURA CORP	13,080.45	13.2400	10,141.84	2,938.61-
585.0000	CHENIERE ENERGY INC	4,709.25	7.7500	4,533.75	175.50-
5,642.0000	CHESAPEAKE ENERGY CORP	178,724.84	32.3900	182,744.38	4,019.54
15,928.0000	CHEVRON CORP	1,030,726.36	98.8400	1,574,323.52	543,597.16
758.0000	CHICAGO BRIDGE & IRON CO NV	24,544.04	35.7500	27,098.50	2,554.46
1,660.0000	CHICO'S FAS INC	19,986.40	13.9200	23,107.20	3,120.80
208.0000	CHILDRENS PLACE RETAIL STORES	9,191.52	42.9200	8,927.36	264.16-
224.0000	CHIPOTLE MEXICAN GRILL INC	45,722.01	313.3700	70,194.88	24,472.87
228.0000	CHOICE HOTELS INTERNATIONAL IN	7,435.08	31.0800	7,086.24	348.84-
398.0000	CHIQUITA BRANDS INTERNATIONAL	4,839.68	10.3100	4,103.38	736.30-
2,325.0000	CHUBB CORP	124,973.70	61.8900	143,894.25	18,920.55
1,137.0000	CHURCH & DWIGHT CO INC	42,433.67	43.5400	49,504.98	7,071.31
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-
683.0000	CIMAREX ENERGY CO	41,225.88	71.0900	48,554.47	7,328.59
4,700.0000	CINCINNATI BELL INC	15,229.00	3.3900	15,933.00	704.00



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1,257.0000	CINCINNATI FINANCIAL CORP	57,222.00	27.9200	35,095.44	22,126.56-
739.0000	CINEMARK HOLDINGS INC	14,809.56	20.9500	15,482.05	672.49
124.0000	CIRCOR INTERNATIONAL INC	4,977.36	34.5100	4,279.24	698.12-
44,752.0000	CISCO SYSTEMS INC	1,043,732.99	15.6700	701,263.84	342,469.15-
527.0000	CIRRUS LOGIC INC	7,483.40	15.1800	7,999.86	516.46
1,005.0000	CINTAS CORP	36,531.80	31.9800	32,139.90	4,391.90-
23,571.0000	CITIGROUP INC	6,455,996.64	31.0500	731,879.55	5,724,117.09-
1,495.0000	CITRIX SYSTEMS INC	55,164.75	60.4300	90,342.85	35,178.10
156.0000	CITY HOLDING CO	4,907.76	30.3700	4,737.72	170.04-
401.0000	CLARCOR INC	18,201.39	46.5400	18,662.54	461.15
374.0000	CLEAN HARBORS INC	18,569.10	53.8700	20,147.38	1,578.28
398.0000	CLEAN ENERGY FUELS CORP	4,994.90	13.1500	5,233.70	238.80
160.0000	CLEARWATER PAPER CORP	5,031.20	36.8200	5,891.20	860.00
9,369.0000	CLEVELAND BIOLABS INC	27,740.67	2.5900	24,265.71	3,474.96-
1,222.0000	CLIFFS NATURAL RESOURCES INC	58,660.69	82.8500	101,242.70	42,582.01
1,785.0000	CLOROX CO	115,732.89	69.7000	124,414.50	8,681.61
485.0000	CLOUD PEAK ENERGY INC	9,889.15	20.0000	9,700.00	189.15-

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2,334.0000	COACH INC	79,760.24	56.2200	131,217.48	51,457.24	
941.0000	COBALT INTERNATIONAL ENERGY IN	12,411.79	9.6700	9,099.47	3,312.32-	
795.0000	COBIZ FINANCIAL INC	4,984.65	5.7100	4,539.45	445.20-	
15,701.0000	COCA-COLA CO/THE	765,965.54	70.4500	1,106,135.45	340,169.91	
2,717.0000	COCA-COLA ENTERPRISES INC	57,653.58	27.6200	75,043.54	17,389.96	
712.0000	COEUR D'ALENE MINES CORP	16,660.80	28.5100	20,299.12	3,638.32	
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-	
330.0000	COGNEX CORP	11,121.00	32.0000	10,560.00	561.00-	
2,418.0000	COGNIZANT TECHNOLOGY SOLUTIONS	98,621.16	63.4500	153,422.10	54,800.94	
157.0000	COHEN & STEERS INC	4,953.35	38.6800	6,072.76	1,119.41	
200.0000	COHERENT INC	10,368.00	44.2100	8,842.00	1,526.00-	
409.0000	COHU INC	5,104.32	11.0900	4,535.81	568.51-	
250.0000	COINSTAR INC	12,656.25	45.5900	11,397.50	1,258.75-	
4,090.0000	COLGATE-PALMOLIVE CO	256,506.14	89.9700	367,977.30	111,471.16	
490.0000	COLLECTIVE BRANDS INC	7,217.70	13.4900	6,610.10	607.60-	
664.0000	COLONIAL PROPERTIES TRUST	13,153.84	21.0200	13,957.28	803.44	



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275.0000	COLONY FINANCIAL INC	5,035.25	15.4300	4,243.25	792.00-
314.0000	COLUMBIA BANKING SYSTEM INC	5,221.82	16.3500	5,133.90	87.92-
82.0000	COLUMBIA SPORTSWEAR CO	5,053.66	52.6900	4,320.58	733.08-
21,918.0000	COMCAST CORP	536,817.12	21.5100	471,456.18	65,360.94-
191.0000	COMERICA INC	6,444.72	25.5900	4,887.69	1,557.03-
1,091.0000	COMMERCE BANCSHARES INC/MO	42,883.57	39.5700	43,170.87	287.30
363.0000	COMMERCIAL VEHICLE GROUP INC	4,838.79	7.1900	2,609.97	2,228.82-
642.0000	COMMONWEALTH REIT	20,030.40	20.5600	13,199.52	6,830.88-
1,466.0000	COMMUNITY BANK SYSTEM INC	35,579.82	25.0300	36,693.98	1,114.16
672.0000	COMMUNITY TRUST BANCORP INC	18,137.28	25.2500	16,968.00	1,169.28-
350.0000	COMMVAULT SYSTEMS INC	14,434.00	33.9100	11,868.50	2,565.50-
262.0000	COMPASS MINERALS INTERNATIONAL	21,814.12	75.6100	19,809.82	2,004.30-
628.0000	COMPLETE PRODUCTION SERVICES I	18,984.44	29.0600	18,249.68	734.76-
222.0000	COMPUTER PROGRAMS & SYSTEMS IN	15,075.61	70.8200	15,722.04	646.43
1,522.0000	COMPUTER SCIENCES CORP	74,328.09	30.6600	46,664.52	27,663.57-
1,735.0000	COMPUWARE CORP	13,628.77	8.4600	14,678.10	1,049.33
196.0000	COMSCORE INC	5,019.56	15.9500	3,126.20	1,893.36-

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379.0000	COMSTOCK RESOURCES INC	10,361.86	20.3500	7,712.65	2,649.21-	
213.0000	COMTECH TELECOMMUNICATIONS COR	5,695.62	27.8400	5,929.92	234.30	
3,862.0000	CONAGRA FOODS INC	94,657.62	24.4200	94,310.04	347.58-	
572.0000	CON-WAY INC	20,031.44	25.5900	14,637.48	5,393.96-	
716.0000	CONCHO RESOURCES INC/MIDLAND T	37,360.88	86.9500	62,256.20	24,895.32	
355.0000	CONCUR TECHNOLOGIES INC	17,206.85	41.8200	14,846.10	2,360.75-	
637.0000	CONN'S INC	5,631.08	5.7300	3,650.01	1,981.07-	
11,341.0000	CONOCOPHILLIPS	671,512.57	68.0700	771,981.87	100,469.30	
2,013.0000	CONSOL ENERGY INC	80,791.55	45.6600	91,913.58	11,122.03	
260.0000	CONSOLIDATED COMMUNICATIONS HO	4,984.20	19.1100	4,968.60	15.60-	
2,684.0000	CONSOLIDATED EDISON INC	125,292.07	56.2100	150,867.64	25,575.57	
96.0000	CONSOLIDATED GRAPHICS INC	4,842.24	38.5800	3,703.68	1,138.56-	
235.0000	CONSTANT CONTACT INC	5,729.30	19.1300	4,495.55	1,233.75-	
3,884.0000	CONSTELLATION BRANDS INC	96,753.39	19.7700	76,786.68	19,966.71-	
1,602.0000	CONSTELLATION ENERGY GROUP INC	75,732.27	38.4900	61,660.98	14,071.29-	
90.0000	CONTANGO OIL & GAS CO	5,040.90	60.6300	5,456.70	415.80	
389.0000	CONTINENTAL RESOURCES INC/OK	17,263.82	55.8900	21,741.21	4,477.39	

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1,515.0000	CONVERGYS CORP	19,967.70	10.6500	16,134.75	3,832.95-
343.0000	COOPER COS INC/THE	19,777.38	75.2700	25,817.61	6,040.23
494.0000	COOPER TIRE & RUBBER CO	9,835.54	12.1300	5,992.22	3,843.32-
561.0000	COPART INC	19,977.21	43.0400	24,145.44	4,168.23
309.0000	CORESITE REALTY CORP	5,163.39	16.1000	4,974.90	188.49-
1,200.0000	CORINTHIAN COLLEGES INC	4,980.00	2.2000	2,540.00	2,340.00-
608.0000	CORN PRODUCTS INTERNATIONAL IN	29,897.31	46.7600	28,430.08	1,467.23-
13,233.0000	CORNING INC	264,546.50	15.0300	198,891.99	65,654.51-
275.0000	CORPORATE EXECUTIVE BOARD CO/T	11,280.50	32.9200	9,053.00	2,227.50-
1,008.0000	CORRECTIONS CORP OF AMERICA	19,968.48	22.6900	22,871.52	2,903.04
3,472.0000	COSTCO WHOLESALE CORP	173,772.91	78.5400	272,690.88	98,917.97
201.0000	COSTAR GROUP INC	11,229.87	51.1800	10,287.18	942.69-
602.0000	COUSINS PROPERTIES INC	4,888.24	7.2200	4,346.44	541.80-
474.0000	COVANCE INC	24,887.06	49.5600	23,491.44	1,395.62-
1,244.0000	COVANTA HOLDING CORP	20,165.24	16.4200	20,426.48	261.24
1,283.0000	COVENTRY HEALTH CARE INC	67,082.38	32.8800	42,185.04	24,897.34-
1,359.0000	COWEN GROUP INC	5,177.79	3.4800	4,729.32	448.47-



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106.0000	CRACKER BARREL OLD COUNTRY STO	5,152.66	42.3600	4,490.16	662.50-
388.0000	CRANE CO	18,197.20	42.2500	16,393.00	1,804.20-
747.0000	CRAWFORD & CO	5,221.53	7.1700	5,355.99	134.46
680.0000	CROCS INC	16,877.60	27.3900	18,625.20	1,747.60
2,309.0000	CROWN CASTLE INTERNATIONAL COR	89,946.27	43.4300	100,279.87	10,333.60
1,339.0000	CROWN HOLDINGS INC	40,207.66	35.4700	47,494.33	7,286.67
477.0000	CUBIST PHARMACEUTICALS INC	17,038.44	34.6900	16,547.13	491.31-
358.0000	CULLEN/FROST BANKERS INC	20,037.26	50.9900	18,254.42	1,782.84-
1,560.0000	CUMMINS INC	48,238.61	92.9200	144,955.20	96,716.59
158.0000	CURTISS-WRIGHT CORP	4,942.24	30.7900	4,864.82	77.42-
243.0000	CYMER INC	11,586.24	40.4600	9,831.78	1,754.46-
1,336.0000	CYPRESS SEMICONDUCTOR CORP	26,599.76	15.8400	21,162.24	5,437.52-
657.0000	CYPRESS SHARPRIDGE INVESTMENTS	8,330.76	13.3500	8,770.95	440.19
378.0000	CYTEC INDUSTRIES INC	20,041.56	45.4000	17,161.20	2,880.36-
1,953.0000	DCT INDUSTRIAL TRUST INC	9,999.36	4.5100	8,808.03	1,191.33-
346.0000	DFC GLOBAL CORP	7,134.52	22.0700	7,636.22	501.70
218.0000	DG FASTCHANNEL INC	6,609.76	21.8900	4,772.02	1,837.74-



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868.0000	DPL INC	22,472.52	29.9200	25,970.56	3,498.04
2,394.0000	DR HORTON INC	38,117.85	10.5200	25,184.88	12,932.97-
591.0000	DSP GROUP INC	5,082.60	6.4700	3,823.77	1,258.83-
280.0000	DST SYSTEMS INC	14,316.40	46.9200	13,137.60	1,178.80-
1,346.0000	DTE ENERGY CO	56,159.70	50.5600	68,053.76	11,894.06
172.0000	DSW INC	8,514.00	46.4100	7,982.52	531.48-
122.0000	DTS INC/CA	4,948.32	30.7200	3,747.84	1,200.48-
1,163.0000	DANA HOLDING CORP	20,015.23	12.7500	14,828.25	5,186.98-
4,548.0000	DANAHER CORP	157,557.51	45.8100	208,343.88	50,786.37
1,205.0000	DARDEN RESTAURANTS INC	51,944.29	48.1000	57,960.50	6,016.21
930.0000	DARLING INTERNATIONAL INC	16,554.00	16.8500	15,670.50	883.50-
759.0000	DAVITA INC	42,496.41	73.5800	55,847.22	13,350.81
327.0000	DEALERTRACK HOLDINGS INC	6,981.45	18.7200	6,121.44	860.01-
2,676.0000	DEAN FOODS CO	106,346.87	8.6400	23,120.64	83,226.23-
308.0000	DECKERS OUTDOOR CORP	25,579.40	88.9600	27,399.68	1,820.28
3,336.0000	DEERE & CO	141,374.67	80.8200	269,615.52	128,240.85
13,025.0000	DELL INC	302,318.75	14.8650	193,616.63	108,702.12-

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178.0000	DELPHI FINANCIAL GROUP INC	5,008.92	24.1800	4,304.04	704.88-	
3,194.0000	DENBURY RESOURCES INC	54,995.57	15.9500	50,944.30	4,051.27-	
409.0000	DELUXE CORP	9,627.86	22.1300	9,051.17	576.69-	
1,172.0000	DENDREON CORP	43,399.16	12.2800	14,392.16	29,007.00-	
1,271.0000	DENTSPLY INTERNATIONAL INC	36,468.17	35.2000	44,739.20	8,271.03	
1,728.0000	DEVELOPERS DIVERSIFIED REALTY	23,362.56	12.3800	21,392.64	1,969.92-	
3,567.0000	DEVON ENERGY CORP	226,444.81	67.8300	241,949.61	15,504.80	
609.0000	DEVRY INC	28,205.84	44.1800	26,905.62	1,300.22-	
341.0000	DEXCOM INC	4,982.01	12.0300	4,102.23	879.78-	
175.0000	DIAMOND FOODS INC	12,664.75	78.8600	13,800.50	1,135.75	
779.0000	DIAMOND OFFSHORE DRILLING INC	51,041.49	63.7300	49,645.67	1,395.82-	
1,331.0000	DIAMONDROCK HOSPITALITY CO	13,310.00	7.7400	10,301.94	3,008.06-	
380.0000	DICE HOLDINGS INC	5,137.60	10.0900	3,834.20	1,303.40-	
519.0000	DIEBOLD INC	15,564.81	28.6400	14,864.16	700.65-	
974.0000	DIGITAL REALTY TRUST INC	52,321.91	59.7500	58,196.50	5,874.59	
316.0000	DIGITAL RIVER INC	9,726.48	20.1200	6,357.92	3,368.56-	
208.0000	DIGITALGLOBE INC	5,044.00	22.6600	4,713.28	330.72-	



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357.0000	DIME COMMUNITY BANCSHARES	5,083.68	12.0600	4,305.42	778.26-
270.0000	DILLARD'S INC	13,689.00	46.2800	12,495.60	1,193.40-
123.0000	DINEEQUITY INC	6,157.38	41.9000	5,153.70	1,003.68-
281.0000	DIODES INC	6,946.32	20.0200	5,625.62	1,320.70-
17,193.0000	WALT DISNEY CO/THE	531,701.91	34.0600	585,593.58	53,891.67
810.0000	DISCOVERY COMMUNICATIONS INC	29,642.19	42.2800	34,246.80	4,604.61
1,899.0000	DISH NETWORK CORP	37,270.56	24.8600	47,209.14	9,938.58
4,744.0000	DISCOVER FINANCIAL SERVICES	114,214.59	25.1600	119,359.04	5,144.45
6,102.0000	DIRECTV	191,706.86	43.9700	268,304.94	76,598.08
589.0000	DOLAN CO/THE	4,871.03	8.4700	4,988.83	117.80
698.0000	DOLBY LABORATORIES INC	29,151.43	33.6000	23,452.80	5,698.63-
383.0000	DOLE FOOD CO INC	5,032.62	11.2700	4,316.41	716.21-
788.0000	DOLLAR GENERAL CORP	26,358.60	36.6000	28,840.80	2,482.20
230.0000	DOLLAR THRIFTY AUTOMOTIVE GROU	16,808.40	66.3500	15,260.50	1,547.90-
933.0000	DOLLAR TREE INC	44,988.21	71.4300	66,644.19	21,655.98
5,086.0000	DOMINION RESOURCES INC/VA	199,332.71	48.7400	247,891.64	48,558.93
491.0000	DOMINO'S PIZZA INC	12,176.80	27.7300	13,615.43	1,438.63

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361.0000	DOMTAR CORP	18,945.28	80.3200	28,995.52	10,050.24
531.0000	DONALDSON CO INC	25,287.78	58.9800	31,318.38	6,030.60
399.0000	DONEGAL GROUP INC	5,039.37	12.1700	4,855.83	183.54-
2,324.0000	RR DONNELLEY & SONS CO	77,014.88	15.2500	35,441.00	41,573.88-
1,302.0000	DOUGLAS EMMETT INC	20,154.96	18.0400	23,488.08	3,333.12
1,483.0000	DOVER CORP	70,612.45	57.5200	85,302.16	14,689.71
9,690.0000	DOW CHEMICAL CO/THE	392,699.01	28.4500	275,680.50	117,018.51-
1,760.0000	DR PEPPER SNAPPLE GROUP INC	43,182.13	38.4800	67,724.80	24,542.67
568.0000	DREAMWORKS ANIMATION SKG INC	11,910.96	21.1200	11,996.16	85.20
634.0000	DRESSER-RAND GROUP INC	31,839.48	42.4500	26,913.30	4,926.18-
214.0000	DREW INDUSTRIES INC	4,981.92	19.9100	4,260.74	721.18-
77.0000	DRIL-QUIP INC	5,064.29	64.7000	4,981.90	82.39-
7,532.0000	EI DU PONT DE NEMOURS & CO	326,950.08	48.2700	363,569.64	36,619.56
388.0000	DUFF & PHELPS CORP	4,908.20	11.3500	4,403.80	504.40-
11,322.0000	DUKE ENERGY CORP	203,852.26	18.9100	214,099.02	10,246.76
2,180.0000	DUKE REALTY CORP	25,549.60	11.8700	25,876.60	327.00
780.0000	DUN & BRADSTREET CORP	59,906.88	66.8900	52,174.20	7,732.68-



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468.0000	DUPONT FABROS TECHNOLOGY INC	11,643.84	23.1500	10,834.20	809.64-
2,500.0000	DYAX CORP	5,350.00	1.4900	3,725.00	1,625.00-
321.0000	DYCOM INDUSTRIES INC	4,798.95	18.2300	5,851.83	1,052.88
1,985.0000	DYNAVAX TECHNOLOGIES CORP	5,438.90	2.4000	4,764.00	674.90-
506.0000	DYNEX CAPITAL INC	5,034.70	9.1800	4,645.08	389.62-
16,352.0000	EMC CORP/MASSACHUSETTS	194,646.03	22.5900	369,391.68	174,745.65
265.0000	EMC INSURANCE GROUP INC	5,005.85	18.0000	4,770.00	235.85-
2,275.0000	EOG RESOURCES INC	173,163.05	92.5900	210,642.25	37,479.20
1,068.0000	EQT CORP	33,794.19	59.8200	63,887.76	30,093.57
669.0000	EAGLE BANCORP INC	8,569.89	12.3900	8,288.91	280.98-
1,088.0000	EXCO RESOURCES INC	20,574.08	13.3800	14,557.44	6,016.64-
354.0000	EAGLE MATERIALS INC	9,763.32	19.7200	6,980.88	2,782.44-
651.0000	EARTHLINK INC	4,986.66	7.3800	4,804.38	182.28-
2,342.0000	EAST WEST BANCORP INC	40,984.10	16.6900	39,087.98	1,896.12-
565.0000	EASTMAN CHEMICAL CO	30,680.01	82.7300	46,742.45	16,062.44
2,139.0000	EASTMAN KODAK CO	7,336.77	3.1800	6,802.02	534.75-
2,914.0000	EATON CORP	100,474.14	42.9500	125,156.30	24,682.16

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9,164.0000	EBAY INC	276,505.94	30.8700	282,892.68	6,386.74
242.0000	EBIX INC	4,902.92	16.3800	3,963.96	938.96-
304.0000	EHOSTAR CORP	6,123.87	24.3500	7,402.40	1,278.53
2,015.0000	ECOLAB INC	87,890.43	53.6000	108,004.00	20,113.57
901.0000	EDELMAN FINANCIAL GROUP INC	6,676.41	6.9500	6,261.95	414.46-
3,560.0000	EDISON INTERNATIONAL	150,910.89	37.1900	132,396.40	18,514.49-
1,427.0000	EDUCATION MANAGEMENT CORP	20,971.76	15.7300	22,446.71	1,474.95
912.0000	EDWARDS LIFESCIENCES CORP	67,925.31	75.4500	68,810.40	885.09
2,565.0000	8X8 INC	10,183.05	4.3300	11,106.45	923.40
6,100.0000	EL PASO CORP	84,211.69	19.1400	116,754.00	32,542.31
294.0000	ELECTRO SCIENTIFIC INDUSTRIES	5,230.26	15.1200	4,445.28	784.98-
2,643.0000	ELECTRONIC ARTS INC	77,815.02	22.5800	59,678.94	18,136.08-
309.0000	ELECTRONICS FOR IMAGING INC	5,101.59	14.2100	4,390.89	710.70-
195.0000	ELIZABETH ARDEN INC	5,366.40	32.2200	6,282.90	916.50
889.0000	ELLIE MAE INC	5,141.44	5.4800	4,871.72	269.72-
8,308.0000	EMAGIN CORP	37,402.62	3.5300	29,327.24	8,075.38-
532.0000	EMCOR GROUP INC	15,119.44	22.9100	12,188.12	2,931.32-



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1,641.0000	EMDEON INC	21,905.57	18.7200	30,719.52	8,813.95
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-
5,974.0000	EMERSON ELECTRIC CO	251,533.13	46.5500	278,089.70	26,556.52
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-
698.0000	EMULEX CORP	5,709.64	6.8900	4,809.22	900.42-
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	3,687.64	1,178.10-
712.0000	ENDO PHARMACEUTICALS HOLDINGS	25,508.56	31.9100	22,719.92	2,788.64-
573.0000	ENERGEN CORP	31,497.81	49.1000	28,134.30	3,363.51-
340.0000	ENERGY PARTNERS LTD	4,807.60	13.3200	4,528.80	278.80-
400.0000	ENERSYS	12,776.00	22.4700	8,988.00	3,788.00-
1,031.0000	ENERGYSOLUTIONS INC	5,072.52	3.5300	3,639.43	1,433.09-
1,129.0000	ENERNOC INC	19,040.23	12.5500	14,168.95	4,871.28-
293.0000	ENNIS INC	4,966.35	15.8700	4,649.91	316.44-



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165.0000	ENPRO INDUSTRIES INC	7,372.20	38.8200	6,405.30	966.90-
156.0000	ENSIGN GROUP INC/THE	5,079.36	23.3200	3,637.92	1,441.44-
1,068.0000	ENTEGRIS INC	10,455.72	7.5200	8,031.36	2,424.36-
1,725.0000	ENERGY CORP	137,909.34	65.2100	112,487.25	25,422.09-
390.0000	ENTERPRISE FINANCIAL SERVICES	5,190.90	14.8000	5,772.00	581.10
371.0000	ENTERTAINMENT PROPERTIES TRUST	17,058.58	42.1300	15,630.23	1,428.35-
681.0000	ENTROPIC COMMUNICATIONS INC	5,870.22	4.4900	3,057.69	2,812.53-
492.0000	ENZON PHARMACEUTICALS INC	4,929.84	8.5500	4,206.60	723.24-
290.0000	EPOCH HOLDING CORP	5,037.30	14.8800	4,315.20	722.10-
979.0000	EQUIFAX INC	33,845.55	32.3300	31,651.07	2,194.48-
490.0000	EQUINIX INC	49,315.06	94.0400	46,079.60	3,235.46-
78.0000	EQUITY LIFESTYLE PROPERTIES IN	4,885.92	68.9200	5,375.76	489.84
2,453.0000	EQUITY RESIDENTIAL	123,908.88	61.1800	150,074.54	26,165.66
212.0000	ESCO TECHNOLOGIES INC	7,460.28	30.8700	6,544.44	915.84-
414.0000	ESSA BANCORP INC	5,075.64	11.3200	4,686.48	389.16-
259.0000	ESSEX PROPERTY TRUST INC	34,698.23	143.5500	37,179.45	2,481.22
243.0000	ESTERLINE TECHNOLOGIES CORP	17,802.18	75.2900	18,295.47	493.29

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242.0000	ETHAN ALLEN INTERIORS INC	5,055.38	17.1900	4,159.98	895.40-
407.0000	EURONET WORLDWIDE INC	6,121.28	16.2700	6,521.89	500.61
157.0000	EVERCORE PARTNERS INC	5,115.06	26.2300	4,118.11	996.95-
625.0000	EXACT SCIENCES CORP	5,131.25	7.7300	4,831.25	300.00-
197.0000	EXAMWORKS GROUP INC	4,984.10	15.0300	2,960.91	2,023.19-
5,989.0000	EXELON CORP	369,288.69	43.1200	258,245.68	111,043.01-
1,016.0000	EXELIXIS INC	8,890.00	7.4800	7,599.68	1,290.32-
687.0000	EXIDE TECHNOLOGIES	4,863.96	5.6400	3,874.68	989.28-
1,484.0000	EXPEDIA INC	51,722.45	30.3100	44,980.04	6,742.41-
1,854.0000	EXPEDITORS INTERNATIONAL OF WA	93,432.33	45.5000	84,357.00	9,075.33-
4,308.0000	EXPRESS SCRIPTS INC	82,541.88	46.9400	202,217.52	119,675.64
440.0000	EXPRESS INC	9,451.20	19.0900	8,399.60	1,051.60-
747.0000	EXTRA SPACE STORAGE INC	15,306.03	21.5000	16,060.50	754.47
508.0000	EXTERRAN HOLDINGS INC	10,180.32	11.8400	6,014.72	4,165.60-
373.0000	EZCORP INC	11,965.84	33.5500	12,514.15	548.31
39,149.0000	EXXON MOBIL CORP	2,571,938.44	74.0200	2,897,808.98	325,870.54
308.0000	FEI CO	11,201.96	31.9900	9,852.92	1,349.04-

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1,329.0000	FLIR SYSTEMS INC	40,777.04	25.8700	34,381.23	6,395.81-	
1,429.0000	FBR & CO	4,758.57	2.5500	3,643.95	1,114.62-	
1,910.0000	FMC TECHNOLOGIES INC	40,971.89	44.4600	84,918.60	43,946.71	
682.0000	FMC CORP	35,063.82	75.9300	51,784.26	16,720.44	
3,316.0000	FNB CORP/PA	33,524.76	8.9700	29,744.52	3,780.24-	
121.0000	FPIC INSURANCE GROUP INC	5,034.81	41.9200	5,072.32	37.51	
1,799.0000	FSI INTERNATIONAL INC	5,073.18	2.1500	3,867.85	1,205.33-	
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-	
335.0000	FTI CONSULTING INC	12,214.10	36.3800	12,187.30	26.80-	
367.0000	FACTSET RESEARCH SYSTEMS INC	36,131.15	87.9000	32,259.30	3,871.85-	
317.0000	FAIR ISAAC CORP	9,189.83	25.5500	8,099.35	1,090.48-	
1,318.0000	FAIRCHILD SEMICONDUCTOR INTERN	20,139.04	13.2600	17,476.68	2,662.36-	
1,032.0000	FAMILY DOLLAR STORES INC	29,889.40	53.3900	55,098.48	25,209.08	
123.0000	FARO TECHNOLOGIES INC	5,098.35	37.9700	4,670.31	428.04-	
2,344.0000	FASTENAL CO	70,283.28	33.4700	78,453.68	8,170.40	
238.0000	FEDERAL AGRICULTURAL MORTGAGE	5,017.04	20.0800	4,779.04	238.00-	

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238.0000	FEDERAL-MOGUL CORP	5,152.70	17.7600	4,226.88	925.82-
324.0000	FEDERAL REALTY INVESTMENT TRUS	25,201.98	90.5500	29,338.20	4,136.22
980.0000	FEDERATED INVESTORS INC	31,118.22	17.7100	17,355.80	13,762.42-
2,715.0000	FEDEX CORP	294,121.65	78.7200	213,724.80	80,396.85-
990.0000	FELCOR LODGING TRUST INC	5,167.80	3.4300	3,395.70	1,772.10-
5,507.0000	FEMALE HEALTH CO/THE	25,249.04	4.3100	23,735.17	1,513.87-
688.0000	FERRO CORP	8,476.16	8.3700	5,758.56	2,717.60-
325.0000	F5 NETWORKS INC	20,198.75	81.5700	26,510.25	6,311.50
2,090.0000	FIDELITY NATIONAL INFORMATION	49,394.94	28.1800	58,896.20	9,501.26
1,991.0000	FIDELITY NATIONAL FINANCIAL IN	27,475.80	16.9900	33,827.09	6,351.29
8,450.0000	FIFTH THIRD BANCORP	338,703.93	10.6200	89,739.00	248,964.93-
530.0000	FIFTH STREET FINANCE CORP	6,148.00	9.9100	5,252.30	895.70-
305.0000	FINANCIAL ENGINES INC	7,667.70	22.2800	6,795.40	872.30-
311.0000	FINANCIAL INSTITUTIONS INC	5,010.21	15.7600	4,901.36	108.85-
713.0000	FINISAR CORP	11,457.91	18.4600	13,161.98	1,704.07
412.0000	FINISH LINE INC/THE	8,796.20	20.1000	8,281.20	515.00-
836.0000	FIRST AMERICAN FINANCIAL CORP	12,840.96	15.2500	12,749.00	91.96-

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966.0000	FIRST BUSEY CORP	5,119.80	4.8700	4,704.42	415.38-
249.0000	FIRST CASH FINANCIAL SERVICES	9,691.08	46.7200	11,633.28	1,942.20
198.0000	FIRST CITIZENS BANCSHARES INC/	39,759.57	159.0000	31,482.00	8,277.57-
366.0000	FIRST DEFIANCE FINANCIAL CORP	5,223.11	13.6200	4,984.92	238.19-
250.0000	FIRST FINANCIAL BANKSHARES INC	8,355.00	29.6100	7,402.50	952.50-
424.0000	FIRST FINANCIAL CORP/IN	13,898.72	30.9000	13,101.60	797.12-
4,761.0000	FIRST HORIZON NATIONAL CORP	123,112.28	7.0400	33,517.44	89,594.84-
620.0000	FIRST INDUSTRIAL REALTY TRUST	6,665.00	9.4400	5,852.80	812.20-
189.0000	FIRST OF LONG ISLAND CORP/THE	5,097.33	23.8000	4,498.20	599.13-
593.0000	FIRST MIDWEST BANCORP INC/IL	6,955.89	8.7800	5,206.54	1,749.35-
308.0000	FIRST PACTRUST BANCORP INC	4,584.40	11.8700	3,655.96	928.44-
473.0000	FIRST SOLAR INC	71,802.11	99.9800	47,290.54	24,511.57-
245.0000	1ST SOURCE CORP	4,922.05	22.7500	5,573.75	651.70
824.0000	1ST UNITED BANCORP INC/BOCA RA	5,182.96	5.3500	4,408.40	774.56-
1,142.0000	FISERV INC	53,899.55	55.8300	63,757.86	9,858.31
192.0000	FIRSTMERIT CORP	3,081.60	12.4600	2,392.32	689.28-
3,974.0000	FIRSTENERGY CORP	229,389.88	44.2500	175,849.50	53,540.38-

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646.0000	FLOTEK INDUSTRIES INC	4,921.03	6.9300	4,476.78	444.25-
1,553.0000	FLUOR CORP	60,530.81	60.7200	94,298.16	33,767.35
232.0000	FLOWERS FOODS INC	5,032.85	19.0500	4,419.60	613.25-
464.0000	FLOWSERVE CORP	28,791.25	94.3400	43,773.76	14,982.51
1,230.0000	FOOT LOCKER INC	29,827.50	20.8700	25,670.10	4,157.40-
23,077.0000	FORD MOTOR CO	187,617.00	11.1200	256,616.24	68,999.24
1,388.0000	FOREST CITY ENTERPRISES INC	20,542.40	13.2900	18,446.52	2,095.88-
2,350.0000	FOREST LABORATORIES INC	118,061.65	34.2400	80,464.00	37,597.65-
1,260.0000	FOREST OIL CORP	31,648.84	19.4700	24,532.20	7,116.64-
305.0000	FORESTAR GROUP INC	4,901.35	12.5900	3,839.95	1,061.40-
576.0000	FORMFACTOR INC	5,051.52	7.8900	4,544.64	506.88-
953.0000	FORTINET INC	24,644.58	19.1300	18,230.89	6,413.69-
1,458.0000	FORTUNE BRANDS INC	109,884.94	57.1200	83,280.96	26,603.98-
234.0000	FORWARD AIR CORP	7,607.34	28.4100	6,647.94	959.40-
371.0000	FOSSIL INC	20,642.44	96.6100	35,842.31	15,199.87
115.0000	FRANKLIN ELECTRIC CO INC	5,146.25	42.9100	4,934.65	211.60-
418.0000	FRANKLIN FINANCIAL CORP/VA	4,972.95	11.5600	4,832.08	140.87-

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512.0000	FRANKLIN RESOURCES INC	53,864.29	119.9200	61,399.04	7,534.75
357.0000	FRED'S INC	4,990.86	11.4500	4,087.65	903.21-
7,529.0000	FREEPORT-MCMORAN COPPER & GOLD	267,552.29	47.1100	354,691.19	87,138.90
130.0000	FRESH MARKET INC/THE	5,049.20	38.6100	5,019.30	29.90-
7,910.0000	FRONTIER COMMUNICATIONS CORP	69,820.48	7.4900	59,245.90	10,574.58-
215.0000	FUEL SYSTEMS SOLUTIONS INC	5,011.65	21.1300	4,542.95	468.70-
393.0000	HB FULLER CO	9,211.92	22.1700	8,712.81	499.11-
3,539.0000	FULTON FINANCIAL CORP	35,391.42	9.1700	32,452.63	2,938.79-
157.0000	G&K SERVICES INC	4,879.56	28.2200	4,430.54	449.02-
109.0000	GAMCO INVESTORS INC	4,884.29	48.8200	5,321.38	437.09
369.0000	GATX CORP	13,379.94	36.2600	13,379.94	0.00
516.0000	GEO GROUP INC/THE	11,718.36	21.4700	11,078.52	639.84-
1,071.0000	GFI GROUP INC	4,862.34	4.3700	4,680.27	182.07-
240.0000	GNC HOLDINGS INC	4,636.70	24.2000	5,808.00	1,171.30
1,001.0000	GT ADVANCED TECHNOLOGIES INC	15,325.31	12.2100	12,222.21	3,103.10-
145.0000	G - III APPAREL GROUP LTD	4,928.55	28.2600	4,097.70	830.85-
758.0000	GSI TECHNOLOGY INC	5,237.78	5.0300	3,812.74	1,425.04-



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1,325.0000	GAMESTOP CORP	82,570.68	23.9300	31,707.25	50,863.43-
3,726.0000	GAP INC/THE	71,440.09	16.5200	61,553.52	9,886.57-
454.0000	GARDNER DENVER INC	20,716.02	78.7900	35,770.66	15,054.64
773.0000	GARTNER INC	29,381.73	35.6200	27,534.26	1,847.47-
284.0000	GAYLORD ENTERTAINMENT CO	8,309.84	25.1400	7,139.76	1,170.08-
382.0000	GEN-PROBE INC	26,556.64	59.9700	22,908.54	3,648.10-
269.0000	GENERAC HOLDINGS INC	5,054.51	20.6100	5,544.09	489.58
613.0000	GENERAL CABLE CORP	17,004.62	30.1500	18,481.95	1,477.33
2,758.0000	GENERAL DYNAMICS CORP	198,572.14	64.0800	176,732.64	21,839.50-
85,859.0000	GENERAL ELECTRIC CO	3,015,507.29	16.3100	1,400,360.29	1,615,147.00-
4,480.0000	GENERAL GROWTH PROPERTIES INC	55,112.97	13.6400	61,107.20	5,994.23
5,657.0000	GENERAL MILLS INC	161,064.97	37.9100	214,456.87	53,391.90
1,158.0000	GENERAL MOLY INC	5,025.72	3.9700	4,597.26	428.46-
6,041.0000	GENERAL MOTORS CO	180,329.89	24.0300	145,165.23	35,164.66-
189.0000	GENESCO INC	9,642.78	53.0200	10,020.78	378.00
89.0000	GENESEE & WYOMING INC	4,938.61	51.9400	4,622.66	315.95-
1,030.0000	GENTEX CORP	20,424.90	25.9450	26,723.35	6,298.45

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6,637.0000	GENON ENERGY INC	24,490.53	3.0400	20,176.48	4,314.05-	
1,251.0000	GENUINE PARTS CO	54,529.71	55.0200	68,830.02	14,300.31	
255.0000	GENTIVA HEALTH SERVICES INC	5,105.10	7.6100	1,940.55	3,164.55-	
4,949.0000	GENWORTH FINANCIAL INC	173,079.89	6.9300	34,296.57	138,783.32-	
270.0000	GEORGIA GULF CORP	6,428.70	21.1900	5,721.30	707.40-	
454.0000	GERBER SCIENTIFIC INC COM ESCROW	0.00	0.0000	0.00	0.00	
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-	
6,302.0000	GILEAD SCIENCES INC	219,765.50	39.8850	251,355.27	31,589.77	
572.0000	GLACIER BANCORP INC	7,424.56	11.5100	6,583.72	840.84-	
534.0000	GLADSTONE CAPITAL CORP	4,971.54	8.0900	4,320.06	651.48-	
287.0000	GLADSTONE COMMERCIAL CORP	4,867.52	16.5400	4,746.98	120.54-	
693.0000	GLADSTONE INVESTMENT CORP	5,031.18	6.8300	4,733.19	297.99-	
331.0000	PH GLATFELTER CO	4,981.55	14.3600	4,753.16	228.39-	
794.0000	GLIMCHER REALTY TRUST	7,352.44	8.5100	6,756.94	595.50-	



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951.0000	GLOBAL INDUSTRIES LTD	4,783.53	4.4100	4,193.91	589.62-
549.0000	GLOBAL PAYMENTS INC	25,048.56	45.8300	25,160.67	112.11
501.0000	GLOBE SPECIALTY METALS INC	10,320.60	16.7500	8,391.75	1,928.85-
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
3,533.0000	GOLDMAN SACHS GROUP INC/THE	600,546.83	116.2200	410,605.26	189,941.57-
346.0000	GOLUB CAPITAL BDC INC	5,241.90	14.9500	5,172.70	69.20-
1,090.0000	GOODRICH CORP	45,033.06	89.1800	97,206.20	52,173.14
269.0000	GOODRICH PETROLEUM CORP	4,839.31	16.0200	4,309.38	529.93-
2,015.0000	GOODYEAR TIRE & RUBBER CO/THE	29,500.61	12.4600	25,106.90	4,393.71-
2,006.0000	GOOGLE INC	886,652.53	540.9600	1,085,165.76	198,513.23
584.0000	WR GRACE & CO	24,825.84	39.4200	23,021.28	1,804.56-
482.0000	GRACO INC	23,550.52	39.4800	19,029.36	4,521.16-
1,019.0000	GRAFTECH INTERNATIONAL LTD	19,401.76	15.7000	15,998.30	3,403.46-
198.0000	GRAHAM PACKAGING CO INC	5,021.28	25.4700	5,043.06	21.78
590.0000	WW GRAINGER INC	40,052.21	154.1000	90,919.00	50,866.79
377.0000	GRAND CANYON EDUCATION INC	5,108.35	15.5500	5,862.35	754.00

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308.0000	GRANITE CONSTRUCTION INC	7,527.52	20.7300	6,384.84	1,142.68-	
1,271.0000	GRAPHIC PACKAGING HOLDING CO	6,749.01	4.2100	5,350.91	1,398.10-	
923.0000	GREAT LAKES DREDGE & DOCK CORP	4,827.29	4.8900	4,513.47	313.82-	
549.0000	GREAT SOUTHERN BANCORP INC	9,997.29	17.6500	9,689.85	307.44-	
1,175.0000	GREAT PLAINS ENERGY INC	22,865.50	19.5500	22,971.25	105.75	
187.0000	GREATBATCH INC	4,934.93	22.3500	4,179.45	755.48-	
176.0000	GREEN DOT CORP	5,720.00	32.7000	5,755.20	35.20	
1,134.0000	GREEN MOUNTAIN COFFEE ROASTERS	53,674.50	104.7400	118,775.16	65,100.66	
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-	
304.0000	GREIF INC	19,459.04	55.8600	16,981.44	2,477.60-	
511.0000	GRIFFON CORP	4,997.58	8.7400	4,466.14	531.44-	
191.0000	GROUP 1 AUTOMOTIVE INC	7,506.30	41.7500	7,974.25	467.95	
515.0000	GUESS? INC	21,346.75	34.1100	17,566.65	3,780.10-	
123.0000	GULFMARK OFFSHORE INC	5,034.39	39.5100	4,859.73	174.66-	
310.0000	GULFPORT ENERGY CORP	8,208.80	28.9100	8,962.10	753.30	
379.0000	H&E EQUIPMENT SERVICES INC	4,839.83	10.2300	3,877.17	962.66-	



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1,054.0000	HCA HOLDINGS INC	34,153.50	20.0300	21,111.62	13,041.88-
904.0000	HCC INSURANCE HOLDINGS INC	27,933.60	29.2400	26,432.96	1,500.64-
3,636.0000	HCP INC	119,369.88	37.2800	135,550.08	16,180.20
675.0000	HMS HOLDINGS CORP	16,521.75	26.2300	17,705.25	1,183.50
356.0000	HNI CORP	8,590.28	20.6200	7,340.72	1,249.56-
318.0000	HSN INC	9,746.70	32.1400	10,220.52	473.82
79.0000	HAEMONETICS CORP	4,985.69	62.5100	4,938.29	47.40-
154.0000	HAIN CELESTIAL GROUP INC/THE	4,931.08	31.6300	4,871.02	60.06-
7,272.0000	HALLIBURTON CO	209,288.15	44.3700	322,658.64	113,370.49
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-
316.0000	HANDY & HARMAN LTD	4,736.33	14.2200	4,493.52	242.81-
768.0000	HANESBRANDS INC	21,388.80	28.5600	21,934.08	545.28
267.0000	HANGER ORTHOPEDIC GROUP INC	6,584.22	18.7800	5,014.26	1,569.96-
595.0000	HANOVER INSURANCE GROUP INC/TH	24,926.93	35.5200	21,134.40	3,792.53-
447.0000	HANSEN NATURAL CORP	25,282.62	85.3200	38,138.04	12,855.42



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2,356.0000	HARLEY-DAVIDSON INC	148,475.12	38.6600	91,082.96	57,392.16-
166.0000	HARLEYSVILLE GROUP INC	4,963.40	28.6700	4,759.22	204.18-
620.0000	HARMAN INTERNATIONAL INDUSTRIE	51,802.36	36.1900	22,437.80	29,364.56-
913.0000	HARMONIC INC	6,454.91	4.7700	4,355.01	2,099.90-
993.0000	HARRIS & HARRIS GROUP INC	5,044.44	4.1500	4,120.95	923.49-
1,011.0000	HARRIS CORP	39,272.70	40.3500	40,793.85	1,521.15
725.0000	HARSCO CORP	20,024.50	22.8600	16,573.50	3,451.00-
613.0000	HARTE-HANKS INC	4,854.96	7.9500	4,873.35	18.39
3,849.0000	HARTFORD FINANCIAL SERVICES GR	334,037.39	19.1400	73,669.86	260,367.53-
452.0000	HARVEST NATURAL RESOURCES INC	4,818.32	11.3200	5,116.64	298.32
1,101.0000	HASBRO INC	24,727.91	38.7400	42,652.74	17,924.83
595.0000	HATTERAS FINANCIAL CORP	16,380.35	27.6100	16,427.95	47.60
213.0000	HAWAIIAN ELECTRIC INDUSTRIES I	5,018.28	24.0200	5,116.26	97.98
879.0000	HAWAIIAN HOLDINGS INC	5,054.25	4.1800	3,674.22	1,380.03-
89.0000	HAYNES INTERNATIONAL INC	5,077.45	58.0300	5,164.67	87.22
756.0000	HEALTHSOUTH CORP	18,711.00	21.3900	16,170.84	2,540.16-
2,326.0000	HEALTH MANAGEMENT ASSOCIATES I	20,236.20	8.2200	19,119.72	1,116.48-



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579.0000	HEALTHCARE REALTY TRUST INC	11,857.92	17.4900	10,126.71	1,731.21-
1,387.0000	HEALTH CARE REIT INC	51,110.95	50.9600	70,681.52	19,570.57
753.0000	HEALTH NET INC	20,044.86	24.6900	18,591.57	1,453.29-
539.0000	HEALTHSPRING INC	24,281.95	39.0400	21,042.56	3,239.39-
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
401.0000	HEARTLAND EXPRESS INC	6,428.03	15.2000	6,095.20	332.83-
307.0000	HEARTLAND PAYMENT SYSTEMS INC	6,275.08	21.5100	6,603.57	328.49
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-
2,219.0000	HECLA MINING CO	16,198.70	7.6700	17,019.73	821.03
332.0000	HEICO CORP	17,679.00	54.5200	18,100.64	421.64
2,558.0000	HJ HEINZ CO	108,205.44	52.6400	134,653.12	26,447.68
843.0000	HELIX ENERGY SOLUTIONS GROUP I	13,471.14	16.8900	14,238.27	767.13
758.0000	HELMERICH & PAYNE INC	30,716.06	57.0200	43,221.16	12,505.10
687.0000	JACK HENRY & ASSOCIATES INC	20,129.10	29.2400	20,087.88	41.22-
985.0000	HERITAGE COMMERCE CORP	4,869.25	4.2700	4,205.95	663.30-



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930.0000	HERCULES OFFSHORE INC	4,724.40	4.2200	3,924.60	799.80-
492.0000	HERCULES TECHNOLOGY GROWTH CAP	5,072.52	9.5000	4,674.00	398.52-
501.0000	HERITAGE FINANCIAL CORP/WA	6,462.90	11.6700	5,846.67	616.23-
1,119.0000	HERSHA HOSPITALITY TRUST	6,087.36	3.7100	4,151.49	1,935.87-
861.0000	HERSHEY CO/THE	43,710.41	58.6500	50,497.65	6,787.24
2,003.0000	HERTZ GLOBAL HOLDINGS INC	20,871.26	11.2000	22,433.60	1,562.34
2,555.0000	HESS CORP	138,772.16	59.3400	151,613.70	12,841.54
17,198.0000	HEWLETT-PACKARD CO	632,729.90	26.0300	447,663.94	185,065.96-
779.0000	HEXCEL CORP	16,335.63	22.9700	17,893.63	1,558.00
347.0000	HHGREGG INC	4,896.17	10.9800	3,810.06	1,086.11-
218.0000	HIBBETT SPORTS INC	8,539.06	37.4600	8,166.28	372.78-
272.0000	HIGHER ONE HOLDINGS INC	5,026.56	16.0000	4,352.00	674.56-
574.0000	HIGHWOODS PROPERTIES INC	18,620.56	32.7600	18,804.24	183.68
502.0000	HILL-ROM HOLDINGS INC	22,605.06	30.3000	15,210.60	7,394.46-
545.0000	HILLENBRAND INC	12,938.30	20.4000	11,118.00	1,820.30-
570.0000	HILLTOP HOLDINGS INC	4,930.50	7.7900	4,440.30	490.20-
250.0000	HITTITE MICROWAVE CORP	14,877.50	54.3200	13,580.00	1,297.50-

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983.0000	HOLLYFRONTIER CORP	46,067.64	71.7600	70,540.08	24,472.44
2,246.0000	HOLOGIC INC	41,710.86	16.6400	37,373.44	4,337.42-
209.0000	HOME BANCSHARES INC/AR	4,932.40	23.4800	4,907.32	25.08-
13,123.0000	HOME DEPOT INC	481,271.44	33.3800	438,045.74	43,225.70-
311.0000	HOME PROPERTIES INC	18,442.30	66.8700	20,796.57	2,354.27
6,457.0000	HONEYWELL INTERNATIONAL INC	267,482.13	47.8100	308,709.17	41,226.99
331.0000	HORACE MANN EDUCATORS CORP	4,951.76	13.3200	4,408.92	542.84-
1,091.0000	HORMEL FOODS CORP	31,791.74	27.6100	30,122.51	1,669.23-
192.0000	HORNBECK OFFSHORE SERVICES INC	4,809.60	24.3800	4,580.96	128.64-
433.0000	HORSEHEAD HOLDING CORP	5,139.71	10.2500	4,438.25	701.46-
1,070.0000	HOSPITALITY PROPERTIES TRUST	23,775.40	23.4800	25,123.60	1,348.20
1,334.0000	HOSPIRA INC	50,622.86	46.2000	61,630.80	11,007.94
6,885.0000	HOST HOTELS & RESORTS INC	185,074.81	11.8300	81,449.55	103,625.26-
695.0000	HOT TOPIC INC	5,066.55	8.2800	5,754.60	688.05
351.0000	HOUSTON WIRE & CABLE CO	5,089.50	14.6700	5,149.17	59.67
360.0000	HOWARD HUGHES CORP/THE	10,284.80	54.0900	19,472.40	9,187.60
293.0000	HUB GROUP INC	10,600.74	31.4900	9,226.57	1,374.17-

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479.0000	HUBBELL INC	29,736.32	59.1300	28,323.27	1,413.05-
574.0000	HUDSON VALLEY HOLDING CORP	11,175.78	19.4000	11,135.60	40.18-
1,415.0000	HUMANA INC	85,675.48	77.6400	109,860.60	24,185.12
1,610.0000	HUMAN GENOME SCIENCES INC	38,978.10	12.8800	20,736.80	18,241.30-
727.0000	JB HUNT TRANSPORT SERVICES INC	33,238.44	40.1900	29,218.13	4,020.31-
434.0000	HUNTINGTON INGALLS INDUSTRIES	16,354.58	29.9400	12,993.96	3,360.62-
1,660.0000	HUNTSMAN CORP	20,517.60	13.1100	21,762.60	1,245.00
165.0000	HURON CONSULTING GROUP INC	4,851.00	31.7900	5,245.35	394.35
352.0000	HYATT HOTELS CORP	13,819.52	35.5100	12,499.52	1,320.00-
1,163.0000	HYPERDYNAMICS CORP	5,170.58	4.4800	5,210.24	39.66
640.0000	IAC/INTERACTIVECORP	14,355.20	39.5300	25,299.20	10,944.00
198.0000	ICF INTERNATIONAL INC	4,950.00	22.6700	4,488.66	461.34-
219.0000	IPG PHOTONICS CORP	14,493.42	57.9800	12,697.62	1,795.80-
109.0000	IPC THE HOSPITALIST CO INC	5,004.19	40.1000	4,370.90	633.29-
436.0000	ITT EDUCATIONAL SERVICES INC	31,075.71	72.1600	31,461.76	386.05
401.0000	IXIA	4,892.20	8.5900	3,444.59	1,447.61-
1,464.0000	ITT CORP	75,158.25	47.3400	69,305.76	5,852.49-

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580.0000	ICONIX BRAND GROUP INC	13,386.40	19.5800	11,356.40	2,030.00-
659.0000	IDEX CORP	28,666.50	37.1800	24,501.62	4,164.88-
348.0000	IDEXX LABORATORIES INC	20,211.84	79.7800	27,763.44	7,551.60
321.0000	IGATE CORP	5,001.18	11.2300	3,604.83	1,396.35-
393.0000	IHS INC	32,143.47	77.5900	30,492.87	1,650.60-
3,545.0000	ILLINOIS TOOL WORKS INC	159,797.61	46.5400	164,984.30	5,186.69
1,015.0000	ILLUMINA INC	39,899.65	52.1000	52,881.50	12,981.85
597.0000	IMMUNOGEN INC	6,955.05	10.8600	6,483.42	471.63-
244.0000	IMPAX LABORATORIES INC	4,933.68	19.6700	4,799.48	134.20-
514.0000	IMPERIAL HOLDINGS INC	5,247.94	7.4200	3,813.88	1,434.06-
703.0000	INCYTE CORP LTD	12,921.14	16.0700	11,297.21	1,623.93-
190.0000	INDEPENDENT BANK CORP/ROCKLAND	4,932.40	23.8500	4,531.50	400.90-
99.0000	INFINITY PROPERTY & CASUALTY C	5,352.93	51.0500	5,053.95	298.98-
841.0000	INFORMATICA CORP	47,785.62	41.7800	35,136.98	12,648.64-
831.0000	INFINERA CORP	5,476.29	7.5150	6,244.97	768.68
301.0000	INGLES MARKETS INC	4,809.98	15.3300	4,614.33	195.65-
1,280.0000	INGRAM MICRO INC	22,220.80	17.8400	22,835.20	614.40

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613.0000	INLAND REAL ESTATE CORP	5,357.62	8.1100	4,971.43	386.19-
305.0000	INSIGHT ENTERPRISES INC	5,072.15	18.8200	5,740.10	667.95
264.0000	INSITUFORM TECHNOLOGIES INC	5,084.64	16.5300	4,363.92	720.72-
156.0000	INNOSPEC INC	4,873.11	27.0500	4,219.80	653.31-
302.0000	INPHI CORP	4,979.98	8.0400	2,428.08	2,551.90-
106.0000	INNOPHOS HOLDINGS INC	5,185.52	41.6100	4,410.66	774.86-
245.0000	INSULET CORP	5,049.45	17.4800	4,282.60	766.85-
106.0000	INTEGRA LIFESCIENCES HOLDINGS	4,924.76	39.8800	4,227.28	697.48-
1,178.0000	INTEGRATED DEVICE TECHNOLOGY I	8,852.67	5.6600	6,667.48	2,185.19-
567.0000	INTEGRATED SILICON SOLUTION IN	5,165.37	8.2300	4,666.41	498.96-
43,719.0000	INTEL CORP	922,561.39	20.1300	880,063.47	42,497.92-
311.0000	INTEGRYS ENERGY GROUP INC	15,808.13	50.0700	15,571.77	236.36-
230.0000	INTER PARFUMS INC	5,076.10	16.5600	3,808.80	1,267.30-
1,471.0000	INTERACTIVE BROKERS GROUP INC	24,094.98	15.0100	22,079.71	2,015.27-
150.0000	INTERACTIVE INTELLIGENCE GROUP INC	5,083.50	32.3200	4,848.00	235.50-
671.0000	INTERCONTINENTALEXCHANGE INC	101,687.84	117.9500	79,144.45	22,543.39-

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419.0000	INTERFACE INC	7,709.60	15.0800	6,318.52	1,391.08-
361.0000	INTERDIGITAL INC/PA	13,833.52	70.4000	25,414.40	11,580.88
265.0000	INTERLINE BRANDS INC	4,931.65	14.5000	3,842.50	1,089.15-
455.0000	INTERMEC INC	4,868.50	7.3700	3,353.35	1,515.15-
389.0000	INTERMUNE INC	13,626.67	26.9000	10,464.10	3,162.57-
678.0000	INTERNAP NETWORK SERVICES CORP	4,820.58	5.1800	3,512.04	1,308.54-
422.0000	INTERNATIONAL BANCSHARES CORP	6,802.64	15.6500	6,304.30	198.34-
9,336.0000	INTERNATIONAL BUSINESS MACHINE	766,949.60	171.9100	1,604,951.76	838,002.16
639.0000	INTERNATIONAL FLAVORS & FRAGRA	25,349.77	58.0200	37,074.78	11,725.01
2,961.0000	INTERNATIONAL GAME TECHNOLOGY	123,606.65	15.2600	45,184.86	78,421.79-
3,956.0000	INTERNATIONAL PAPER CO	139,571.81	27.1500	107,405.40	32,166.41-
433.0000	INTERNATIONAL SHIPHOLDING CORP	8,997.74	18.3000	7,923.90	1,073.84-
787.0000	INTERNATIONAL SPEEDWAY CORP	19,974.06	25.1600	19,800.92	173.14-
999.0000	INTERSIL CORP	12,497.49	11.2300	11,218.77	1,278.72-
4,606.0000	INTERPUBLIC GROUP OF COS INC/T	46,744.51	8.6300	39,749.78	6,994.73-
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-

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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>
283.0000	INTRALINKS HOLDINGS INC	5,054.38	9.3700	2,551.71	2,402.67-
317.0000	INTUITIVE SURGICAL INC	87,571.91	381.3500	120,887.95	33,316.04
2,405.0000	INTUIT INC	78,446.78	49.3300	118,638.65	40,191.87
150.0000	INVACARE CORP	4,873.50	25.1200	3,768.00	1,105.50-
416.0000	INTREPID POTASH INC	12,708.80	34.2200	14,235.52	1,526.72
694.0000	INVESCO MORTGAGE CAPITAL INC	15,115.14	17.6400	12,242.16	2,872.98-
1,199.0000	INVESTMENT TECHNOLOGY GROUP IN	20,646.78	11.3800	13,644.62	7,002.16-
368.0000	INVESTORS BANCORP INC	5,118.88	14.3850	5,293.68	174.80
1,045.0000	ION GEOPHYSICAL CORP	8,558.55	7.0700	7,388.15	1,170.40-
161.0000	IROBOT CORP	5,282.41	27.8200	4,479.02	803.39-
1,748.0000	IRON MOUNTAIN INC	43,324.18	32.5400	56,879.92	13,555.74
792.0000	ISIS PHARMACEUTICALS INC	7,080.48	7.4900	5,932.08	1,148.40-
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
382.0000	IXYS CORP	5,111.16	12.0000	4,584.00	527.16-
1,894.0000	JDS UNIPHASE CORP	47,237.98	12.9700	24,565.18	22,672.80-
337.0000	JDA SOFTWARE GROUP INC	10,096.52	26.4100	8,900.17	1,196.35-



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31,916.0000	JPMORGAN CHASE & CO	1,291,002.20	37.5600	1,198,764.96	92,237.24-
180.0000	J2 GLOBAL COMMUNICATIONS INC	4,905.00	31.9500	5,751.00	846.00
970.0000	JMP GROUP INC	5,984.90	6.7900	6,586.30	601.40
2,281.0000	JABIL CIRCUIT INC	53,206.26	16.8500	38,434.85	14,771.41-
1,008.0000	JACOBS ENGINEERING GROUP INC	55,891.63	37.2400	37,537.92	18,353.71-
1,034.0000	JAGUAR MINING INC	4,859.80	6.1800	6,390.12	1,530.32
279.0000	JAKKS PACIFIC INC	4,918.77	17.0000	4,743.00	175.77-
283.0000	JAMES RIVER COAL CO	5,623.21	10.8200	3,062.06	2,561.15-
3,008.0000	JANUS CAPITAL GROUP INC	59,723.84	7.3000	21,958.40	37,765.44-
747.0000	JARDEN CORP	25,047.42	29.0400	21,692.88	3,354.54-
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-
4,819.0000	JETBLUE AIRWAYS CORP	29,251.33	4.3500	20,962.65	8,288.68-
21,785.0000	JOHNSON & JOHNSON	1,408,851.78	65.8000	1,433,453.00	24,601.22
5,778.0000	JOHNSON CONTROLS INC	142,173.50	31.8800	184,202.64	42,029.14
329.0000	JONES LANG LASALLE INC	25,378.52	66.9100	22,013.39	3,365.13-
695.0000	JONES GROUP INC/THE	7,214.10	11.7500	8,166.25	952.15

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220.0000	JOS A BANK CLOTHIERS INC	10,557.80	51.3000	11,286.00	728.20
1,022.0000	JOY GLOBAL INC	61,209.66	83.4500	85,285.90	24,076.24
4,433.0000	JUNIPER NETWORKS INC	76,671.73	20.9300	92,782.69	16,110.96
278.0000	KAR AUCTION SERVICES INC	5,073.50	14.6700	4,078.26	995.24-
1,134.0000	KBR INC	28,809.69	30.0500	34,076.70	5,267.01
288.0000	KBW INC	5,296.32	14.6300	4,213.44	1,082.88-
1,474.0000	KLA-TENCOR CORP	67,483.26	36.6800	54,066.32	13,416.94-
157.0000	K12 INC	5,066.39	26.8800	4,220.16	846.23-
176.0000	KADANT INC	5,074.08	23.3000	4,100.80	973.28-
130.0000	KAISER ALUMINUM CORP	6,880.90	51.8700	6,743.10	137.80-
643.0000	KANSAS CITY SOUTHERN	25,216.15	54.1600	34,824.88	9,608.73
323.0000	KAPSTONE PAPER AND PACKAGING C	5,151.85	15.0300	4,854.69	297.16-
260.0000	KAYDON CORP	9,419.80	33.6200	8,741.20	678.60-
1,848.0000	KELLOGG CO	92,249.65	54.3200	100,383.36	8,133.71
357.0000	KEMET CORP	4,957.05	9.2200	3,291.54	1,665.51-
713.0000	KEMPER CORPORATION	20,151.16	25.6400	18,281.32	1,869.84-
199.0000	KENEXA CORP	4,634.71	21.0500	4,188.95	445.76-

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652.0000	KENNAMETAL INC	24,733.00	36.8600	24,032.72	700.28-
1,142.0000	KERYX BIOPHARMACEUTICALS INC	5,287.46	4.0700	4,647.94	639.52-
992.0000	KEY ENERGY SERVICES INC	16,427.52	14.3900	14,274.88	2,152.64-
8,316.0000	KEYCORP	253,466.06	6.6400	55,218.24	198,247.82-
465.0000	KILROY REALTY CORP	17,693.25	35.7300	16,614.45	1,078.80-
785.0000	KIMBALL INTERNATIONAL INC	4,851.30	5.7000	4,474.50	376.80-
3,325.0000	KIMBERLY-CLARK CORP	217,353.25	69.1600	229,957.00	12,603.75
3,515.0000	KIMCO REALTY CORP	150,352.72	17.7000	62,215.50	88,137.22-
1,358.0000	KINDER MORGAN INC/DELAWARE	38,999.04	25.8500	35,104.30	3,894.74-
414.0000	KINDRED HEALTHCARE INC	8,636.04	12.9400	5,357.16	3,278.88-
507.0000	KINETIC CONCEPTS INC	25,421.88	67.5400	34,242.78	8,820.90
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-
381.0000	KNOLL INC	7,471.41	15.8200	6,027.42	1,443.99-
798.0000	KNIGHT CAPITAL GROUP INC	8,738.10	12.9100	10,302.18	1,564.08
485.0000	KNIGHT TRANSPORTATION INC	7,827.90	15.1500	7,347.75	480.15-
344.0000	KNOLOGY INC	4,984.56	13.6300	4,688.72	295.84-

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1,424.0000	KODIAK OIL & GAS CORP	7,632.64	6.0000	8,544.00	911.36	
622.0000	KOHLBERG CAPITAL CORP	4,963.68	6.5100	4,049.22	914.46-	
2,279.0000	KOHL'S CORP	150,470.29	46.3400	105,608.86	44,861.43-	
164.0000	KOPPERS HOLDINGS INC	5,905.64	33.2300	5,449.72	455.92-	
1,031.0000	KOPIN CORP	5,010.66	3.7800	3,897.18	1,113.48-	
374.0000	KORN/FERRY INTERNATIONAL	7,954.98	16.2600	6,081.24	1,873.74-	
13,132.0000	KRAFT FOODS INC	373,274.48	35.0200	459,882.64	86,608.16	
254.0000	KRATON PERFORMANCE POLYMERS IN	9,852.66	23.9700	6,088.38	3,764.28-	
562.0000	KRISPY KREME DOUGHNUTS INC	5,136.68	9.0900	5,108.58	28.10-	
5,024.0000	KROGER CO/THE	115,000.79	23.5600	118,365.44	3,364.65	
183.0000	KRONOS WORLDWIDE INC	5,160.16	21.8900	4,005.87	1,154.29-	
573.0000	KULICKE & SOFFA INDUSTRIES INC	6,314.46	8.7000	4,985.10	1,329.36-	
1,051.0000	L&L ENERGY INC	5,854.07	3.5000	3,678.50	2,175.57-	
1,233.0000	LKQ CORP	25,091.55	25.6000	31,564.80	6,473.25	
601.0000	LPL INVESTMENT HOLDINGS INC	20,265.72	29.1000	17,489.10	2,776.62-	
146.0000	LSB INDUSTRIES INC	6,050.24	39.9500	5,832.70	217.54-	
6,489.0000	LSI CORP	46,077.35	6.8100	44,190.09	1,887.26-	

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568.0000	LTX-CREDENCE CORP	5,021.12	5.6900	3,231.92	1,789.20-
844.0000	L-3 COMMUNICATIONS HOLDINGS IN	63,890.44	67.8200	57,240.08	6,650.36-
515.0000	LA-Z-BOY INC	4,830.70	8.8000	4,532.00	298.70-
680.0000	LABORATORY CORP OF AMERICA HOL	51,710.06	83.5300	56,800.40	5,090.34
879.0000	LAKELAND BANCORP INC	8,640.57	8.4400	7,418.76	1,221.81-
232.0000	LAKELAND FINANCIAL CORP	5,131.84	21.7800	5,052.96	78.88-
582.0000	LAMAR ADVERTISING CO	20,061.54	20.9100	12,169.62	7,891.92-
381.0000	LANDSTAR SYSTEM INC	17,145.00	40.4900	15,426.69	1,718.31-
2,153.0000	LAS VEGAS SANDS CORP	45,880.43	46.5700	100,265.21	54,384.78
677.0000	LASALLE HOTEL PROPERTIES	17,101.02	18.8000	12,727.60	4,373.42-
937.0000	LATTICE SEMICONDUCTOR CORP	5,978.06	5.6300	5,275.31	702.75-
975.0000	ESTEE LAUDER COS INC/THE	39,345.35	97.6600	95,218.50	55,873.15
486.0000	LEAP WIRELESS INTERNATIONAL IN	8,004.42	9.0400	4,393.44	3,610.98-
903.0000	LEAR CORP	45,129.60	47.7800	43,145.34	1,984.26-
425.0000	LECROY CORP	4,855.75	9.0500	3,846.25	1,009.50-
1,136.0000	LEGGETT & PLATT INC	26,003.04	22.1900	25,207.84	795.20-
1,497.0000	LEGG MASON INC	116,317.47	28.4700	42,619.59	73,697.88-



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1,778.0000	LENNAR CORP	81,703.55	14.7000	26,136.60	55,566.95-
424.0000	LENNOX INTERNATIONAL INC	18,181.12	31.2200	13,237.28	4,943.84-
1,571.0000	LEUCADIA NATIONAL CORP	55,305.64	29.6300	46,548.73	8,756.91-
13,544.0000	LEVEL 3 COMMUNICATIONS INC	30,880.32	1.8000	24,379.20	6,501.12-
952.0000	LEXINGTON REALTY TRUST	8,568.00	7.3800	7,025.76	1,542.24-
630.0000	LEXMARK INTERNATIONAL INC	30,572.80	31.9600	20,134.80	10,438.00-
336.0000	LIBBEY INC	4,952.64	12.9600	4,354.56	598.08-
2,095.0000	LIBERTY GLOBAL INC	61,404.45	40.3900	84,617.05	23,212.60
5,243.0000	LIBERTY MEDIA CORP - INTERACTI	81,843.23	15.8200	82,944.26	1,101.03
565.0000	LIBERTY MEDIA CORP - CAPITAL	20,758.10	71.3100	40,290.15	19,532.05
365.0000	LIBERTY MEDIA CORP - STARZ	19,932.65	68.8700	25,137.55	5,204.90
981.0000	LIBERTY PROPERTY TRUST	30,411.00	33.9400	33,295.14	2,884.14
337.0000	LIFE TIME FITNESS INC	12,758.82	38.3400	12,920.58	161.76
1,421.0000	LIFE TECHNOLOGIES CORP	31,591.96	42.0000	59,682.00	28,090.04
544.0000	LIFEPOINT HOSPITALS INC	20,410.88	36.7000	19,964.80	446.08-
8,343.0000	ELI LILLY & CO	484,162.82	37.5100	312,945.93	171,216.89-
2,116.0000	LTD BRANDS INC	57,435.22	37.7400	79,857.84	22,422.62



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667.0000	LINCARE HOLDINGS INC	20,214.55	21.5300	14,360.51	5,854.04-
319.0000	LINCOLN EDUCATIONAL SERVICES C	5,135.90	9.8300	3,135.77	2,000.13-
736.0000	LINCOLN ELECTRIC HOLDINGS INC	20,291.52	34.0300	25,046.08	4,754.56
2,776.0000	LINCOLN NATIONAL CORP	172,659.42	20.7500	57,602.00	115,057.42-
100.0000	LINDSAY CORP	6,217.00	62.2000	6,220.00	3.00
2,100.0000	LINEAR TECHNOLOGY CORP	70,623.19	28.6300	60,123.00	10,500.19-
75.0000	LINKEDIN CORP	5,223.59	84.1200	6,309.00	1,085.41
280.0000	LITHIA MOTORS INC	5,373.20	18.8700	5,283.60	89.60-
181.0000	LITTELFUSE INC	9,973.10	46.3500	8,389.35	1,583.75-
1,122.0000	LIVE NATION ENTERTAINMENT INC	12,285.90	9.2500	10,378.50	1,907.40-
396.0000	LIVEPERSON INC	5,060.88	11.7700	4,660.92	399.96-
900.0000	LIZ CLAIBORNE INC	4,815.00	5.2200	4,698.00	117.00-
2,368.0000	LOCKHEED MARTIN CORP	203,515.63	74.1900	175,681.92	27,833.71-
2,518.0000	LOEWS CORP	95,520.33	37.6200	94,727.16	793.17-
130.0000	LOGMEIN INC	4,925.70	31.2500	4,062.50	863.20-
1,143.0000	LORILLARD INC	81,042.70	111.4200	127,353.06	46,310.36
1,051.0000	LOUISIANA-PACIFIC CORP	8,565.65	6.6700	7,010.17	1,555.48-



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10,599.0000	LOWE'S COS INC	303,249.40	19.9300	211,238.07	92,011.33-
511.0000	LUBRIZOL CORP	55,088.62	134.7500	68,857.25	13,768.63
243.0000	LUFKIN INDUSTRIES INC	19,384.11	62.2100	15,117.03	4,267.08-
257.0000	LUMINEX CORP	5,222.24	23.0300	5,918.71	696.47
199.0000	M&F WORLDWIDE CORP	4,978.98	21.9000	4,358.10	620.88-
51.0000	M&T BANK CORP	4,390.59	76.0700	3,879.57	511.02-
433.0000	MB FINANCIAL INC	8,227.00	16.3000	7,057.90	1,169.10-
299.0000	MDC HOLDINGS INC	7,630.48	19.5600	5,848.44	1,782.04-
1,153.0000	MDU RESOURCES GROUP INC	25,303.27	21.3400	24,605.02	698.25-
279.0000	MDC PARTNERS INC	4,815.46	15.9500	4,450.05	365.41-
3,069.0000	MEMC ELECTRONIC MATERIALS INC	76,255.90	6.9800	21,421.62	54,834.28-
2,830.0000	MFA FINANCIAL INC	22,781.50	7.4900	21,196.70	1,584.80-
1,303.0000	MF GLOBAL HOLDINGS LTD	9,785.53	5.4900	7,153.47	2,632.06-
1,666.0000	MGM RESORTS INTERNATIONAL	20,075.30	11.0700	18,442.62	1,632.68-
416.0000	MKS INSTRUMENTS INC	10,437.44	23.2200	9,659.52	777.92-
352.0000	MSC INDUSTRIAL DIRECT CO	22,943.36	61.6700	21,707.84	1,235.52-
954.0000	MSCI INC	34,965.92	34.5700	32,979.78	1,986.14-

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1,051.0000	MVC CAPITAL INC	13,610.45	11.7600	12,359.76	1,250.69-
1,124.0000	MACERICH CO/THE	47,759.66	49.0400	55,120.96	7,361.30
567.0000	MACK-CALI REALTY CORP	19,776.96	31.1500	17,662.05	2,114.91-
3,658.0000	MACY'S INC	159,595.62	25.9500	94,925.10	64,670.52-
300.0000	STEVEN MADDEN LTD	10,533.00	36.1200	10,836.00	303.00
735.0000	MADISON SQUARE GARDEN CO/THE	16,037.70	24.1600	17,757.60	1,719.90
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
185.0000	MAIDENFORM BRANDS INC	5,057.90	25.4200	4,702.70	355.20-
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
254.0000	MAKO SURGICAL CORP	7,061.20	35.9000	9,118.60	2,057.40
1,228.0000	MANITOWOC CO INC/THE	16,442.92	11.1100	13,643.08	2,799.84-
1,231.0000	MANNKIND CORP	4,924.00	3.0200	3,717.62	1,206.38-

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350.0000	MANPOWER INC	20,142.50	40.2800	14,098.00	6,044.50-
112.0000	MANTECH INTERNATIONAL CORP	4,948.16	37.4900	4,198.88	749.28-
5,659.0000	MARATHON OIL CORP	131,445.64	26.9200	152,340.28	20,894.64
2,829.0000	MARATHON PETROLEUM CORP	84,618.98	37.0600	104,842.74	20,223.76
513.0000	MARCUS CORP	4,945.32	9.7800	5,017.14	71.82
86.0000	MARKEL CORP	32,400.24	393.9800	33,882.28	1,482.04
228.0000	MARKETAXESS HOLDINGS INC	5,483.40	29.4800	6,721.44	1,238.04
4,022.0000	MARSH & MCLENNAN COS INC	114,930.83	29.7200	119,533.84	4,603.01
2,729.0000	MARRIOTT INTERNATIONAL INC/DE	104,809.53	29.2800	79,905.12	24,904.41-
238.0000	MARTEN TRANSPORT LTD	4,971.82	18.3800	4,374.44	597.38-
3,108.0000	MASCO CORP	88,179.14	8.8700	27,567.96	60,611.18-
417.0000	MASIMO CORP	12,393.24	24.6700	10,287.39	2,105.85-
450.0000	MASTEC INC	8,212.50	22.2000	9,990.00	1,777.50
852.0000	MASTERCARD INC	229,154.85	329.7100	280,912.92	51,758.07
162.0000	MATERION CORP	5,563.08	28.7000	4,649.40	913.68-
3,153.0000	MATTEL INC	62,170.85	26.8700	84,721.11	22,550.26
131.0000	MATTHEWS INTERNATIONAL CORP	4,978.00	33.4100	4,376.71	601.29-

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2,347.0000	MAXIM INTEGRATED PRODUCTS INC	55,858.52	23.0500	54,098.35	1,760.17-	
586.0000	MAXLINEAR INC	4,975.14	5.7500	3,369.50	1,605.64-	
934.0000	MAXYGEN INC	4,931.52	5.5100	5,146.34	214.82	
274.0000	MAXIMUS INC	10,980.55	36.9900	10,135.26	845.29-	
2,008.0000	MCCLATCHY CO/THE	5,301.12	1.7000	3,413.60	1,887.52-	
1,052.0000	MCCORMICK & CO INC/MD	52,610.52	47.7900	50,275.08	2,335.44-	
2,010.0000	MCDERMOTT INTERNATIONAL INC	28,024.33	14.3900	28,923.90	899.57	
8,896.0000	MCDONALD'S CORP	353,747.66	90.4100	804,287.36	450,539.70	
827.0000	MCG CAPITAL CORP	4,928.92	4.7400	3,919.98	1,008.94-	
186.0000	MCGRATH RENTCORP	5,025.72	23.8400	4,434.24	591.48-	
2,641.0000	MCGRAW-HILL COS INC/THE	151,469.27	42.1100	111,212.51	40,256.76-	
2,122.0000	MCKESSON CORP	116,841.40	79.9300	169,611.46	52,770.06	
780.0000	MCMORAN EXPLORATION CO	12,581.40	12.8700	10,038.60	2,542.80-	
1,623.0000	MEAD JOHNSON NUTRITION CO	69,082.97	71.2500	115,638.75	46,555.78	
524.0000	MEADOWBROOK INSURANCE GROUP IN	4,993.72	9.3800	4,915.12	78.60-	
1,338.0000	MEADWESTVACO CORP	35,868.43	27.5200	36,821.76	953.33	
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-
1,668.0000	MEDASSETS INC	22,218.00	11.4300	19,065.24	3,152.76-
3,470.0000	MEDCO HEALTH SOLUTIONS INC	102,502.35	54.1400	187,865.80	85,363.45
431.0000	MEDICAL PROPERTIES TRUST INC	4,896.16	10.6900	4,607.39	288.77-
295.0000	MEDICINES CO/THE	4,838.00	14.5800	4,301.10	536.90-
490.0000	MEDICIS PHARMACEUTICAL CORP	18,120.20	38.9000	19,061.00	940.80
220.0000	MEDIFAST INC	4,912.60	16.4100	3,610.20	1,302.40-
249.0000	MEDIVATION INC	5,263.86	16.1700	4,026.33	1,237.53-
343.0000	MEDNAX INC	20,442.80	65.3100	22,401.33	1,958.53
928.0000	MEDLEY CAPITAL CORP	10,709.12	10.5900	9,827.52	881.60-
9,201.0000	MEDTRONIC INC	456,785.20	35.0700	322,679.07	134,106.13-
395.0000	CBAYSYSTEMS HOLDINGS LTD	4,793.80	8.2500	3,258.75	1,535.05-
409.0000	MEN'S WEARHOUSE INC/THE	13,296.59	28.9100	11,824.19	1,472.40-
765.0000	MENTOR GRAPHICS CORP	9,417.15	11.1900	8,560.35	856.80-
24,529.0000	MERCK & CO INC	1,031,741.25	33.0950	811,787.26	219,953.99-
212.0000	MERCURY GENERAL CORP	8,238.32	39.5100	8,376.12	137.80
315.0000	MEREDITH CORP	11,936.14	25.8000	8,127.00	3,809.14-



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961.0000	MERGE HEALTHCARE INC	5,054.86	5.9200	5,589.12	634.26
203.0000	MERIDIAN BIOSCIENCE INC	4,821.25	18.5000	3,755.50	1,065.75-
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-
222.0000	MERITAGE HOMES CORP	5,072.70	18.7300	4,158.06	914.64-
750.0000	MERITOR INC	11,182.50	8.4500	6,337.50	4,845.00-
877.0000	METALICO INC	4,937.51	4.4300	3,885.11	1,052.40-
6,527.0000	METLIFE INC	362,584.19	33.6000	219,307.20	143,276.99-
452.0000	METRO BANCORP INC	5,003.64	10.0400	4,538.08	465.56-
2,807.0000	METROPCS COMMUNICATIONS INC	39,964.66	11.1600	31,326.12	8,638.54-
255.0000	METTLER-TOLEDO INTERNATIONAL I	40,588.35	159.2700	40,613.85	25.50
502.0000	MICREL INC	5,050.12	10.1100	5,075.22	25.10
608.0000	MICROS SYSTEMS INC	20,228.16	47.6600	28,977.28	8,749.12
60,075.0000	MICROSOFT CORP	1,643,243.49	26.6000	1,597,995.00	45,248.49-
63.0000	MICROSTRATEGY INC	9,938.25	122.8800	7,741.44	2,196.81-
1,513.0000	MICROCHIP TECHNOLOGY INC	55,315.28	32.8100	49,641.53	5,673.75-
912.0000	MICROMET INC	5,043.36	4.8100	4,386.72	656.64-

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8,735.0000	MICRON TECHNOLOGY INC	121,208.61	5.9100	51,623.85	69,584.76-
686.0000	MICROSEMI CORP	13,534.78	15.5300	10,653.58	2,881.20-
291.0000	MID-AMERICA APARTMENT COMMUNIT	19,057.59	71.4800	20,800.68	1,743.09
148.0000	MIDDLEBY CORP	13,485.76	80.5650	11,923.62	1,562.14-
455.0000	HERMAN MILLER INC	12,043.85	19.8700	9,040.85	3,003.00-
277.0000	MILLER INDUSTRIES INC/TN	4,991.54	19.4300	5,382.11	390.57
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-
2,683.0000	MIPS TECHNOLOGIES INC	18,600.27	5.6000	15,024.80	3,575.47-
250.0000	MOBILE MINI INC	5,067.50	19.0500	4,762.50	305.00-
369.0000	MODINE MANUFACTURING CO	5,398.47	11.5200	4,250.88	1,147.59-
191.0000	MOLINA HEALTHCARE INC	4,935.44	19.2300	3,672.93	1,262.51-
1,074.0000	MOLEX INC	27,838.08	21.8500	23,466.90	4,371.18-
1,264.0000	MOLSON COORS BREWING CO	62,049.17	43.7500	55,300.00	6,749.17-
445.0000	MOLYCORP INC	24,817.65	56.5200	25,151.40	333.75
366.0000	MOMENTA PHARMACEUTICALS INC	7,078.44	16.9200	6,192.72	885.72-



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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-
242.0000	MONRO MUFFLER BRAKE INC	8,252.20	39.5300	9,566.26	1,314.06
4,415.0000	MONSANTO CO	229,966.01	68.9300	304,325.95	74,359.94
1,093.0000	MONSTER WORLDWIDE INC	39,366.04	9.4400	10,317.92	29,048.12-
1,700.0000	MOODY'S CORP	109,053.47	30.8300	52,411.00	56,642.47-
360.0000	MOOG INC	14,846.40	39.8800	14,356.80	489.60-
13,571.0000	MORGAN STANLEY	802,853.93	17.5000	237,492.50	565,361.43-
695.0000	MORGANS HOTEL GROUP CO	4,795.50	6.8700	4,774.65	20.85-
83.0000	MORNINGSTAR INC	4,849.69	59.6600	4,951.78	102.09
1,102.0000	MOSAIC CO/THE	66,132.14	71.1300	78,385.26	12,253.12
2,390.0000	MOTOROLA SOLUTIONS INC	179,233.79	42.0900	100,595.10	78,638.69-
2,379.0000	MOTOROLA MOBILITY HOLDINGS INC	153,471.74	37.7200	89,735.88	63,735.86-
645.0000	MOTRICITY INC	5,482.50	2.3300	1,502.85	3,979.65-
300.0000	MUELLER INDUSTRIES INC	10,908.00	47.1300	14,139.00	3,231.00
1,369.0000	MUELLER WATER PRODUCTS INC	4,832.57	2.3200	3,176.08	1,656.49-
1,599.0000	MURPHY OIL CORP	82,761.00	53.5800	85,674.42	2,913.42



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4,097.0000	MYLAN INC/PA	88,802.56	20.7500	85,012.75	3,789.81-
273.0000	NBT BANCORP INC	5,978.70	20.3200	5,547.36	431.34-
449.0000	NCI BUILDING SYSTEMS INC	4,992.88	9.6700	4,341.83	651.05-
1,260.0000	NCR CORP	22,982.40	17.2300	21,709.80	1,272.60-
581.0000	NGP CAPITAL RESOURCES CO	4,897.83	7.1100	4,130.91	766.92-
1,331.0000	NII HOLDINGS INC	56,487.64	38.5300	51,283.43	5,204.21-
783.0000	NIC INC	9,834.48	11.6200	9,098.46	736.02-
374.0000	NN INC	4,719.21	7.7000	2,879.80	1,839.41-
683.0000	NPS PHARMACEUTICALS INC	6,324.58	7.4600	5,095.18	1,229.40-
2,788.0000	NRG ENERGY INC	68,926.33	23.4400	65,350.72	3,575.61-
33.0000	NVR INC	23,823.18	636.5000	21,004.50	2,818.68-
2,261.0000	NYSE EURONEXT	210,061.60	27.2800	61,680.08	148,381.52-
1,102.0000	NALCO HOLDING CO	27,828.54	37.0100	40,785.02	12,956.48
297.0000	NANOMETRICS INC	5,010.39	15.8900	4,719.33	291.06-
666.0000	NARA BANCORP INC	5,148.18	7.1000	4,728.60	419.58-
1,773.0000	NASDAQ OMX GROUP INC/THE	58,654.34	23.6900	42,002.37	16,651.97-
438.0000	NATIONAL CINEMEDIA INC	7,069.32	14.1700	6,206.46	862.86-

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418.0000	NATIONAL FINANCIAL PARTNERS CO	4,815.36	12.7800	5,342.04	526.68
657.0000	NATIONAL FUEL GAS CO	45,970.29	61.3500	40,306.95	5,663.34-
721.0000	NATIONAL INSTRUMENTS CORP	20,425.93	25.4300	18,335.03	2,090.90-
3,363.0000	NATIONAL OILWELL VARCO INC	134,785.90	66.1200	222,361.56	87,575.66
983.0000	NATIONAL PENN BANCSHARES INC	7,510.12	7.2500	7,126.75	383.37-
675.0000	NATIONAL RETAIL PROPERTIES INC	16,395.75	27.2600	18,400.50	2,004.75
2,161.0000	NATIONAL SEMICONDUCTOR CORP	50,706.13	24.9000	53,808.90	3,102.77
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-
658.0000	NESS TECHNOLOGIES INC	4,999.22	7.6600	5,040.28	41.06
2,923.0000	NETAPP INC	108,208.29	37.6200	109,963.26	1,754.97
417.0000	NETFLIX INC	50,773.33	235.0100	97,999.17	47,225.84
290.0000	NETGEAR INC	12,064.00	27.8200	8,067.80	3,996.20-
296.0000	NETSCOUT SYSTEMS INC	5,899.28	13.8000	4,084.80	1,814.48-



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542.0000	NETLOGIC MICROSYSTEMS INC	21,159.68	30.0200	16,270.84	4,888.84-
216.0000	NETSUITE INC	8,065.44	32.1500	6,944.40	1,121.04-
692.0000	NEUROCRINE BIOSCIENCES INC	5,217.68	6.1400	4,248.88	968.80-
585.0000	NEUSTAR INC	15,069.60	25.0000	14,625.00	444.60-
301.0000	NEUTRAL TANDEM INC	5,129.04	11.8900	3,578.89	1,550.15-
115.0000	NEW JERSEY RESOURCES CORP	4,991.00	47.1100	5,417.65	426.65
1,480.0000	NEW YORK TIMES CO/THE	33,834.13	8.1800	12,106.40	21,727.73-
869.0000	NEWCASTLE INVESTMENT CORP	4,831.64	5.5300	4,805.57	26.07-
2,982.0000	NEWELL RUBBERMAID INC	85,135.20	13.8400	41,270.88	43,864.32-
488.0000	NEWFIELD EXPLORATION CO	26,517.92	51.0500	24,912.40	1,605.52-
71.0000	NEWMARKET CORP	11,649.68	167.6800	11,905.28	255.60
4,035.0000	NEWMONT MINING CORP	177,143.24	62.6200	252,671.70	75,528.46
564.0000	NEWPARK RESOURCES INC	4,980.12	8.2800	4,669.92	310.20-
290.0000	NEWPORT CORP	5,115.60	12.9400	3,752.60	1,363.00-
18,244.0000	NEWS CORP	353,638.05	17.2700	315,073.88	38,564.17-
496.0000	NEWSTAR FINANCIAL INC	4,786.40	10.2700	5,093.92	307.52
3,635.0000	NEXTERA ENERGY INC	168,553.94	56.7200	206,177.20	37,623.26

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91.0000	NICOR INC	4,937.66	55.6000	5,059.60	121.94
2,950.0000	NIKE INC	130,745.98	86.6500	255,617.50	124,871.52
372.0000	99 CENTS ONLY STORES	7,518.12	18.6200	6,926.64	591.48-
2,221.0000	NISOURCE INC	47,859.72	21.3600	47,440.56	419.16-
1,402.0000	NOBLE ENERGY INC	100,598.57	88.3600	123,880.72	23,282.15
346.0000	NORANDA ALUMINUM HOLDING CORP	4,847.46	11.3700	3,934.02	913.44-
482.0000	NORDSON CORP	24,731.42	43.9000	21,159.80	3,571.62-
1,296.0000	NORDSTROM INC	56,486.88	45.4600	58,916.16	2,429.28
2,807.0000	NORFOLK SOUTHERN CORP	121,386.47	67.6800	189,977.76	68,591.29
1,844.0000	NORTHEAST UTILITIES	37,619.72	34.7000	63,986.80	26,367.08
501.0000	NORTHERN OIL AND GAS INC	9,674.31	20.4200	10,230.42	556.11
2,485.0000	NORTHERN TRUST CORP	145,176.93	38.4200	95,473.70	49,703.23-
361.0000	NORTHFIELD BANCORP INC	5,093.71	13.4900	4,869.89	223.82-
2,534.0000	NORTHROP GRUMMAN CORP	156,902.42	54.6200	138,407.08	18,495.34-
1,272.0000	NORTHSTAR REALTY FINANCE CORP	4,884.48	3.8200	4,859.04	25.44-
843.0000	NORTHWEST BANCSHARES INC	10,242.45	11.9200	10,048.56	193.89-
1,342.0000	NOVARTIS AG ADR	74,400.47	58.4600	78,453.32	4,052.85



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1,277.0000	NOVELLUS SYSTEMS INC	35,245.20	27.9700	35,717.69	472.49
435.0000	NU SKIN ENTERPRISES INC	15,712.20	42.2900	18,396.15	2,683.95
109.0000	NSTAR	4,933.34	45.7200	4,983.48	50.14
248.0000	NTELOS HOLDINGS CORP	4,984.80	19.6500	4,873.20	111.60-
1,893.0000	NUANCE COMMUNICATIONS INC	34,168.81	18.5600	35,134.08	965.27
2,511.0000	NUCOR CORP	122,663.06	36.0800	90,596.88	32,066.18-
4,860.0000	NVIDIA CORP	95,703.44	13.3100	64,686.60	31,016.84-
390.0000	NUTRISYSTEM INC	5,171.40	12.7900	4,988.10	183.30-
315.0000	NUVASIVE INC	10,086.30	24.2300	7,632.45	2,453.85-
354.0000	NXSTAGE MEDICAL INC	7,083.54	18.3900	6,510.06	573.48-
2,036.0000	NV ENERGY INC	29,114.80	14.9200	30,377.12	1,262.32
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-
246.0000	OM GROUP INC	9,549.72	31.6300	7,780.98	1,768.74-
1,095.0000	O'REILLY AUTOMOTIVE INC	38,732.89	64.8800	71,043.60	32,310.71
123.0000	OSI SYSTEMS INC	5,077.44	38.8800	4,782.24	295.20-
473.0000	OASIS PETROLEUM INC	12,747.35	26.6000	12,581.80	165.55-

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6,460.0000	OCCIDENTAL PETROLEUM CORP	308,387.43	86.7400	560,340.40	251,952.92	
862.0000	OCEANEERING INTERNATIONAL INC	32,402.58	42.6900	36,798.78	4,396.20	
652.0000	OCEANFIRST FINANCIAL CORP	8,482.52	11.9000	7,758.80	723.72-	
802.0000	OCLARO INC	4,852.10	4.2500	3,408.50	1,443.60-	
591.0000	OCWEN FINANCIAL CORP	7,074.27	13.8000	8,155.80	1,081.53	
1,582.0000	ODYSSEY MARINE EXPLORATION INC	4,703.13	2.8000	4,429.60	273.53-	
683.0000	OFFICEMAX INC	5,259.10	6.2700	4,282.41	976.69-	
441.0000	OIL STATES INTERNATIONAL INC	20,047.86	66.0800	29,141.28	9,093.42	
377.0000	OLD DOMINION FREIGHT LINE INC	13,624.78	32.1200	12,109.24	1,515.54-	
752.0000	OLD NATIONAL BANCORP/IN	7,753.12	9.8100	7,377.12	376.00-	
2,060.0000	OLD REPUBLIC INTERNATIONAL COR	25,865.97	9.9400	20,476.40	5,389.57-	
633.0000	OLIN CORP	13,774.08	19.9400	12,622.02	1,152.06-	
192.0000	OLYMPIC STEEL INC	4,953.60	20.7200	3,978.24	975.36-	
1,041.0000	OMNICARE INC	24,984.00	29.7100	30,928.11	5,944.11	
2,551.0000	OMNICOM GROUP INC	119,386.54	40.5500	103,443.05	15,943.49-	
807.0000	OMEGA HEALTHCARE INVESTORS INC	16,462.80	18.1500	14,647.05	1,815.75-	
357.0000	OMEGA PROTEIN CORP	4,795.22	12.0800	4,312.56	482.66-	



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460.0000	OMNIVISION TECHNOLOGIES INC	14,296.80	18.4000	8,464.00	5,832.80-
626.0000	OMNOVA SOLUTIONS INC	5,039.30	4.4100	2,760.66	2,278.64-
344.0000	OMNIAMERICAN BANCORP INC	5,160.00	14.2800	4,912.32	247.68-
4,690.0000	ON SEMICONDUCTOR CORP	40,279.20	7.2700	34,096.30	6,182.90-
613.0000	ONCOTHYREON INC	5,501.80	7.1800	4,401.34	1,100.46-
316.0000	ONE LIBERTY PROPERTIES INC	4,964.36	15.6000	4,929.60	34.76-
976.0000	ONEOK INC	60,329.62	70.9000	69,198.40	8,868.78
503.0000	ONYX PHARMACEUTICALS INC	17,554.70	34.0300	17,117.09	437.61-
187.0000	OPENTABLE INC	14,526.16	61.0100	11,408.87	3,117.29-
1,470.0000	OPKO HEALTH INC	5,086.20	4.1800	6,144.60	1,058.40
290.0000	OPLINK COMMUNICATIONS INC	5,251.90	16.5300	4,793.70	458.20-
130.0000	OPNET TECHNOLOGIES INC	5,083.00	34.5000	4,485.00	598.00-
190.0000	OPPENHEIMER HOLDINGS INC	4,998.90	19.8500	3,771.50	1,227.40-
31,037.0000	ORACLE CORP	562,816.77	28.0700	871,208.59	308,391.82
397.0000	OPTIMER PHARMACEUTICALS INC	4,775.91	9.9500	3,950.15	825.76-
338.0000	OPTIONSXPRESS HOLDINGS INC	5,414.76	12.6000	4,258.80	1,155.96-
613.0000	ORASURE TECHNOLOGIES INC	5,008.21	7.3300	4,493.29	514.92-

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16,039.0000	OREXIGEN THERAPEUTICS INC	26,701.73	1.4100	22,614.99	4,086.74-	
420.0000	ORIENTAL FINANCIAL GROUP INC	4,863.60	11.0600	4,645.20	218.40-	
446.0000	ORITANI FINANCIAL CORP	5,646.36	13.1500	5,864.90	218.54	
220.0000	ORMAT TECHNOLOGIES INC	4,802.60	16.9600	3,731.20	1,071.40-	
211.0000	OVERSEAS SHIPHOLDING GROUP INC	5,504.99	17.8300	3,762.13	1,742.86-	
149.0000	OWENS & MINOR INC	4,922.96	29.4400	4,386.56	536.40-	
1,446.0000	OWENS CORNING	40,919.94	29.0600	42,020.76	1,100.82	
1,998.0000	OWENS-ILLINOIS INC	54,585.36	18.9400	37,842.12	16,743.24-	
155.0000	OXFORD INDUSTRIES INC	5,068.50	35.8200	5,552.10	483.60	
1,110.0000	PDL BIOPHARMA INC	6,393.60	6.1100	6,782.10	388.50	
3,240.0000	PG&E CORP	136,454.91	42.3500	137,214.00	759.09	
447.0000	PHH CORP	8,855.07	18.9700	8,479.59	375.48-	
127.0000	PF CHANG'S CHINA BISTRO INC	5,073.65	30.1400	3,827.78	1,245.87-	
235.0000	PHI INC	4,784.60	22.6500	5,322.75	538.15	
179.0000	PICO HOLDINGS INC	4,897.44	23.5200	4,210.08	687.36-	
3,090.0000	PNC FINANCIAL SERVICES GROUP I	220,807.94	50.1400	154,932.60	65,875.34-	
309.0000	PNM RESOURCES INC	5,052.15	14.9600	4,622.64	429.51-	



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1,256.0000	PPG INDUSTRIES INC	85,124.77	76.5900	96,197.04	11,072.27
5,624.0000	PPL CORP	176,636.41	28.8800	162,421.12	14,215.29-
474.0000	PVH CORP	30,501.90	66.6600	31,596.84	1,094.94
184.0000	PSS WORLD MEDICAL INC	4,925.68	23.5800	4,338.72	586.96-
2,904.0000	PACCAR INC	110,156.47	37.6300	109,277.52	878.95-
163.0000	PACIFIC CAPITAL BANCORP	4,918.36	27.3700	4,461.31	457.05-
863.0000	PACKAGING CORP OF AMERICA	22,248.14	25.3500	21,877.05	371.09-
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
922.0000	PALL CORP	37,470.53	51.1300	47,141.86	9,671.33
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-
946.0000	PARAMETRIC TECHNOLOGY CORP	21,587.72	18.0000	17,028.00	4,559.72-
1,336.0000	PARAMOUNT GOLD AND SILVER CORP	4,656.90	2.4400	3,259.84	1,397.06-
467.0000	PAREXEL INTERNATIONAL CORP	10,418.77	20.3800	9,517.46	901.31-
340.0000	PARK NATIONAL CORP	21,654.60	55.0000	18,700.00	2,954.60-

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253.0000	PARK-OHIO HOLDINGS CORP	5,039.76	15.8700	4,015.11	1,024.65-
978.0000	PARK STERLING CORP	4,824.38	4.1200	4,029.36	795.02-
841.0000	PARKER DRILLING CO	4,734.83	5.6900	4,785.29	50.46
1,288.0000	PARKER HANNIFIN CORP	67,152.72	73.4300	94,577.84	27,425.12
301.0000	PARKWAY PROPERTIES INC/MD	4,894.26	13.5800	4,087.58	806.68-
725.0000	PATRIOT COAL CORP	15,413.50	14.7300	10,679.25	4,734.25-
820.0000	PATTERSON COS INC	25,953.00	29.2200	23,960.40	1,992.60-
1,109.0000	PATTERSON-UTI ENERGY INC	24,922.13	24.4400	27,103.96	2,181.83
2,316.0000	PEABODY ENERGY CORP	102,216.60	48.8000	113,020.80	10,804.20
121.0000	PEGASYSTEMS INC	5,218.73	40.4100	4,889.61	329.12-
1,707.0000	PENDRELL CORP	5,530.68	2.2400	3,823.68	1,707.00-
539.0000	PENN NATIONAL GAMING INC	21,209.65	39.8100	21,457.59	247.94
362.0000	PENN VIRGINIA CORP	5,335.88	8.1600	2,953.92	2,381.96-
448.0000	PENNANTPARK INVESTMENT CORP	4,995.20	10.2300	4,583.04	412.16-
1,313.0000	JC PENNEY CO INC	90,677.88	26.6300	34,965.19	55,712.69-
442.0000	PENNSYLVANIA REAL ESTATE INVES	6,466.46	10.3100	4,557.02	1,909.44-
354.0000	PENSKE AUTOMOTIVE GROUP INC	7,625.16	18.2400	6,456.96	1,168.20-



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677.0000	PENTAIR INC	24,965.56	34.3200	23,234.64	1,730.92-
2,845.0000	PEOPLE'S UNITED FINANCIAL INC	44,511.14	11.7500	33,428.75	11,082.39-
456.0000	PEP BOYS-MANNY MOE & JACK	4,920.24	9.8800	4,505.28	414.96-
1,740.0000	PEPCO HOLDINGS INC	31,911.60	19.4800	33,895.20	1,983.60
12,561.0000	PEPSICO INC/NC	820,294.84	64.4300	809,305.23	10,989.61-
566.0000	PERICOM SEMICONDUCTOR CORP	4,952.50	7.7800	4,403.48	549.02-
826.0000	PERKINELMER INC	15,743.15	22.8700	18,890.62	3,147.47
659.0000	PERRIGO CO	47,483.13	94.7400	62,433.66	14,950.53
186.0000	PETROLEUM DEVELOPMENT CORP	5,520.48	23.8100	4,428.66	1,091.82-
719.0000	PETROQUEST ENERGY INC	4,644.74	7.6000	5,464.40	819.66
901.0000	PETSMART INC	38,171.70	42.1800	38,004.18	167.52-
553.0000	PHARMACYCLICS INC	5,596.36	11.5200	6,370.56	774.20
62,791.0000	PFIZER INC	1,772,155.77	18.9800	1,191,773.18	580,382.59-
794.0000	PHARMACEUTICAL PRODUCT DEVELOP	20,763.10	31.4800	24,995.12	4,232.02
395.0000	PHARMERICA CORP	5,186.35	14.7300	5,818.35	632.00
295.0000	PHARMASSET INC	31,562.05	131.5300	38,801.35	7,239.30
15,379.0000	PHILIP MORRIS INTERNATIONAL IN	661,743.89	69.3200	1,066,072.28	404,328.39

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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
1,008.0000	PIEDMONT OFFICE REALTY TRUST I	19,798.33	18.9000	19,051.20	747.13-
845.0000	PIER 1 IMPORTS INC	9,633.00	10.6800	9,024.60	608.40-
492.0000	PINNACLE ENTERTAINMENT INC	6,883.08	13.7200	6,750.24	132.84-
322.0000	PINNACLE FINANCIAL PARTNERS IN	4,842.88	12.6800	4,082.96	759.92-
481.0000	PINNACLE WEST CAPITAL CORP	19,898.97	44.2400	21,279.44	1,380.47
357.0000	PIONEER DRILLING CO	4,815.93	12.6400	4,512.48	303.45-
940.0000	PIONEER NATURAL RESOURCES CO	21,048.95	78.1700	73,479.80	52,430.85
172.0000	PIPER JAFFRAY COS	4,819.44	23.8300	4,098.76	720.68-
1,454.0000	PITNEY BOWES INC	55,569.92	20.3100	29,530.74	26,039.18-
1,120.0000	PLAINS EXPLORATION & PRODUCTIO	36,407.66	29.4100	32,939.20	3,468.46-
382.0000	PLANTRONICS INC	13,331.80	32.0500	12,243.10	1,088.70-
298.0000	PLEXUS CORP	9,506.20	26.5800	7,920.84	1,585.36-
1,214.0000	PLUM CREEK TIMBER CO INC	42,641.73	37.9700	46,095.58	3,453.85
257.0000	POLARIS INDUSTRIES INC	27,432.18	109.8700	28,236.59	804.41

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1,402.0000	POLYCOM INC	30,991.81	23.8000	33,367.60	2,375.79	
742.0000	POLYONE CORP	10,892.56	12.6300	9,371.46	1,521.10-	
310.0000	POLYPORE INTERNATIONAL INC	19,756.30	61.6700	19,117.70	638.60-	
382.0000	POOL CORP	10,948.12	25.9300	9,905.26	1,042.86-	
135.0000	PORTFOLIO RECOVERY ASSOCIATES	11,476.35	73.1300	9,872.55	1,603.80-	
197.0000	PORTLAND GENERAL ELECTRIC CO	4,934.85	24.1200	4,751.64	183.21-	
396.0000	POST PROPERTIES INC	15,578.64	41.8000	16,552.80	974.16	
141.0000	POTLATCH CORP	4,920.90	33.5600	4,731.96	188.94-	
229.0000	POWER INTEGRATIONS INC	8,408.88	32.1400	7,360.06	1,048.82-	
614.0000	POWER-ONE INC	4,795.34	7.5700	4,647.98	147.36-	
1,689.0000	POWERWAVE TECHNOLOGIES INC	4,813.65	1.7600	2,972.64	1,841.01-	
2,541.0000	PRAXAIR INC	151,243.37	98.4900	250,263.09	99,019.72	
1,140.0000	PRECISION CASTPARTS CORP	136,304.10	163.8500	186,789.00	50,484.90	
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-	
2,593.0000	T ROWE PRICE GROUP INC	123,567.34	53.4800	138,673.64	15,106.30	
402.0000	PRICELINE.COM INC	67,472.69	537.2600	215,978.52	148,505.83	



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107.0000	PRICESMART INC	5,056.82	65.4600	7,004.22	1,947.40
3,218.0000	PRINCIPAL FINANCIAL GROUP INC	175,074.32	25.3600	81,608.48	93,465.84-
242.0000	PROASSURANCE CORP	16,845.62	72.5600	17,559.52	713.90
901.0000	PROCERA NETWORKS INC	10,118.23	8.2100	7,397.21	2,721.02-
22,182.0000	PROCTER & GAMBLE CO/THE	1,387,082.60	63.6800	1,412,549.76	25,467.16
2,488.0000	PROGRESS ENERGY INC	113,185.34	48.8000	121,414.40	8,229.06
532.0000	PROGRESS SOFTWARE CORP	12,422.20	20.8200	11,076.24	1,345.96-
5,526.0000	PROGRESSIVE CORP/THE	118,797.90	19.1800	105,988.68	12,809.22-
3,198.0000	PROLOGIS INC	268,002.63	27.2300	87,081.54	180,921.14-
613.0000	PROS HOLDINGS INC	9,814.13	15.8600	9,722.18	91.95-
774.0000	PROSPECT CAPITAL CORP	7,825.14	8.7800	6,795.72	1,029.42-
372.0000	PROSPERITY BANCSHARES INC	15,791.40	37.8500	14,080.20	1,711.20-
909.0000	PROTECTIVE LIFE CORP	20,352.51	18.9900	17,261.91	3,090.60-
480.0000	PROVIDENT FINANCIAL SERVICES I	6,628.80	12.5600	6,028.80	600.00-
4,295.0000	PRUDENTIAL FINANCIAL INC	322,551.04	50.2100	215,651.95	106,899.09-
4,542.0000	PUBLIC SERVICE ENTERPRISE GROU	141,824.50	34.1300	155,018.46	13,193.96
1,116.0000	PUBLIC STORAGE	96,307.01	123.7300	138,082.68	41,775.67

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1,131.0000	PULSE ELECTRONICS CORPORATION	5,032.95	3.3600	3,800.16	1,232.79-	
4,429.0000	PULTE GROUP INC	107,605.30	4.8000	21,259.20	86,346.10-	
753.0000	QLOGIC CORP	14,216.64	13.9700	10,519.41	3,697.23-	
200.0000	QUAD/GRAPHICS INC	7,631.08	20.7400	4,148.00	3,483.08-	
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-	
559.0000	QLIK TECHNOLOGIES INC	18,670.60	25.3800	14,187.42	4,483.18-	
1,404.0000	QEP RESOURCES INC	40,356.47	35.2100	49,434.84	9,078.37	
13,568.0000	QUALCOMM INC	516,878.79	51.4600	698,209.28	181,330.49	
389.0000	QUALITY DISTRIBUTION INC	4,983.09	12.2200	4,753.58	229.51-	
153.0000	QUALITY SYSTEMS INC	12,643.92	92.0200	14,079.06	1,435.14	
1,822.0000	QUANTA SERVICES INC	42,147.42	19.1900	34,964.18	7,183.24-	
1,791.0000	QUANTUM CORP	5,677.47	1.9500	3,492.45	2,185.02-	
1,281.0000	QUEST DIAGNOSTICS INC/DE	79,413.16	50.0700	64,139.67	15,273.49-	
485.0000	QUEST SOFTWARE INC	10,771.85	17.2300	8,356.55	2,415.30-	
214.0000	QUESTCOR PHARMACEUTICALS INC	5,020.44	30.0500	6,430.70	1,410.26	
2,316.0000	QUESTAR CORP	33,318.15	18.7400	43,401.84	10,083.69	



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939.0000	QUICKSILVER RESOURCES INC	13,718.79	9.5300	8,948.67	4,770.12-
1,089.0000	QUIKSILVER INC	4,965.84	4.1800	4,552.02	413.82-
144.0000	RLI CORP	8,673.12	63.2200	9,103.68	430.56
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
1,036.0000	RPM INTERNATIONAL INC	23,133.88	20.8400	21,590.24	1,543.64-
538.0000	RSC HOLDINGS INC	5,864.20	7.9600	4,282.48	1,581.72-
239.0000	RTI INTERNATIONAL METALS INC	8,376.95	26.6400	6,366.96	2,009.99-
2,194.0000	RF MICRO DEVICES INC	12,988.48	6.2200	13,646.68	658.20
818.0000	RACKSPACE HOSTING INC	33,120.82	36.5600	29,906.08	3,214.74-
1,711.0000	RADIOSHACK CORP	29,174.51	13.0100	22,260.11	6,914.40-
1,179.0000	RADNET INC	4,833.90	3.0000	3,537.00	1,296.90-
780.0000	RAMBUS INC	11,091.60	11.6100	9,055.80	2,035.80-
437.0000	RALCORP HOLDINGS INC	31,173.73	86.5700	37,831.09	6,657.36
499.0000	RALPH LAUREN CORP	41,753.83	137.1100	68,417.89	26,664.06
401.0000	RAMCO-GERSHENSON PROPERTIES TR	4,832.05	10.3500	4,150.35	681.70-
1,296.0000	RANGE RESOURCES CORP	60,970.25	64.7600	83,928.96	22,958.71



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93.0000	RAVEN INDUSTRIES INC	4,954.11	54.3300	5,052.69	98.58
747.0000	RAYMOND JAMES FINANCIAL INC	20,251.17	28.0800	20,975.76	724.59
966.0000	RAYONIER INC	40,584.88	41.9400	40,514.04	70.84-
2,830.0000	RAYTHEON CO	135,996.21	43.2300	122,340.90	13,655.31-
130.0000	RBC BEARINGS INC	4,838.60	34.9500	4,543.50	295.10-
549.0000	REACHLOCAL INC	9,728.28	14.5500	7,987.95	1,740.33-
309.0000	REALD INC	7,607.58	14.0500	4,341.45	3,266.13-
194.0000	REALPAGE INC	4,836.42	20.8200	4,039.08	797.34-
1,007.0000	REALTY INCOME CORP	33,331.70	34.6800	34,922.76	1,591.06
1,533.0000	RED HAT INC	42,098.85	39.5400	60,614.82	18,515.97
624.0000	REDWOOD TRUST INC	9,384.96	12.5600	7,837.44	1,547.52-
307.0000	REGAL-BELOIT CORP	19,519.06	58.7900	18,048.53	1,470.53-
643.0000	REGAL ENTERTAINMENT GROUP	7,580.97	13.0700	8,404.01	823.04
708.0000	REGENCY CENTERS CORP	29,098.80	41.2600	29,212.08	113.28
579.0000	REGENERON PHARMACEUTICALS INC	30,629.10	59.0300	34,178.37	3,549.27
459.0000	REGIS CORP	6,655.50	14.7700	6,779.43	123.93
12,375.0000	REGIONS FINANCIAL CORP	456,453.06	4.5400	56,182.50	400,270.56-

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547.0000	REINSURANCE GROUP OF AMERICA I	29,417.66	53.3700	29,193.39	224.27-
594.0000	RELIANCE STEEL & ALUMINUM CO	29,736.92	41.4400	24,615.36	5,121.56-
3,284.0000	RENAISSANCE LEARNING INC	43,390.08	15.5600	51,099.04	7,708.96
345.0000	RENASANT CORP	4,988.70	13.8400	4,774.80	213.90-
505.0000	RENT-A-CENTER INC/TX	14,761.15	28.1800	14,230.90	530.25-
1,121.0000	REPUBLIC AIRWAYS HOLDINGS INC	5,235.07	3.2000	3,587.20	1,647.87-
2,832.0000	REPUBLIC SERVICES INC	70,668.26	30.3600	85,979.52	15,311.26
1,215.0000	RESMED INC	37,659.58	30.9700	37,628.55	31.03-
319.0000	RESOLUTE ENERGY CORP	4,912.60	13.4900	4,303.31	609.29-
418.0000	RESOURCES CONNECTION INC	5,082.88	10.4600	4,372.28	710.60-
316.0000	REVLON INC	4,954.88	13.3300	4,212.28	742.60-
1,555.0000	REYNOLDS AMERICAN INC	48,341.45	37.5700	58,421.35	10,079.90
387.0000	RICHARDSON ELECTRONICS LTD/UNI	5,054.22	13.8400	5,356.08	301.86
195.0000	RIGHTNOW TECHNOLOGIES INC	6,043.05	32.7900	6,394.05	351.00
1,219.0000	RIVERBED TECHNOLOGY INC	42,530.91	24.7800	30,206.82	12,324.09-
313.0000	ROBBINS & MYERS INC	15,352.65	48.0500	15,039.65	313.00-
1,166.0000	ROBERT HALF INTERNATIONAL INC	34,465.11	23.9200	27,890.72	6,574.39-



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550.0000	ROCK-TENN CO	35,332.00	53.6700	29,518.50	5,813.50-
1,156.0000	ROCKWELL AUTOMATION INC	66,287.58	64.1300	74,134.28	7,846.70
506.0000	ROCKVILLE FINANCIAL NEW	5,044.82	9.6100	4,862.66	182.16-
1,224.0000	ROCKWELL COLLINS INC	67,251.95	50.4600	61,763.04	5,488.91-
544.0000	ROCKWOOD HOLDINGS INC	28,190.08	51.0000	27,744.00	446.08-
226.0000	ROFIN-SINAR TECHNOLOGIES INC	7,139.34	23.0900	5,218.34	1,921.00-
110.0000	ROGERS CORP	4,951.10	49.8700	5,485.70	534.60
253.0000	ROLLINS INC	4,986.63	20.9100	5,290.23	303.60
762.0000	ROPER INDUSTRIES INC	39,850.24	76.9500	58,635.90	18,785.66
421.0000	ROSETTA RESOURCES INC	19,429.15	45.9500	19,344.95	84.20-
952.0000	ROSS STORES INC	41,609.73	76.5500	72,875.60	31,265.87
897.0000	ROVI CORP	39,516.50	48.8900	43,854.33	4,337.83
1,012.0000	ROWAN COS INC	31,524.21	36.0700	36,502.84	4,978.63
431.0000	ROYAL GOLD INC	20,958.73	76.6800	33,049.08	12,090.35
298.0000	RUBICON TECHNOLOGY INC	4,931.90	12.8850	3,839.73	1,092.17-
517.0000	RUBY TUESDAY INC	5,459.52	8.3300	4,306.61	1,152.91-
116.0000	RUDDICK CORP	4,967.12	40.8900	4,743.24	223.88-

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163.0000	RUE21 INC	5,168.73	25.0600	4,084.78	1,083.95-
275.0000	RUSH ENTERPRISES INC	5,049.00	18.4000	5,060.00	11.00
408.0000	RYDER SYSTEM INC	21,356.64	47.0800	19,208.64	2,148.00-
352.0000	RYLAND GROUP INC	6,075.52	11.6600	4,104.32	1,971.20-
281.0000	S&T BANCORP INC	4,979.32	18.5500	5,212.55	233.23
1,023.0000	SBA COMMUNICATIONS CORP	37,472.49	37.7900	38,659.17	1,186.68
2,680.0000	SAIC INC	50,296.91	15.0000	40,200.00	10,096.91-
174.0000	SCBT FINANCIAL CORP	4,840.68	28.0500	4,880.70	40.02
1,158.0000	SEI INVESTMENTS CO	25,487.70	17.1100	19,813.38	5,674.32-
550.0000	SFN GROUP INC	5,082.00	14.0100	7,705.50	2,623.50
990.0000	SL GREEN REALTY CORP	59,269.76	72.2400	71,517.60	12,247.84
4,513.0000	SLM CORP	224,146.55	13.7300	61,963.49	162,183.06-
575.0000	SM ENERGY CO	21,085.25	76.5000	43,987.50	22,902.25
405.0000	SPX CORP	32,096.25	56.8900	23,040.45	9,055.80-
264.0000	SS&C TECHNOLOGIES HOLDINGS INC	5,026.56	16.4900	4,353.36	673.20-
1,515.0000	STR HOLDINGS INC	22,004.09	11.3400	17,180.10	4,823.99-
340.0000	SVB FINANCIAL GROUP	19,485.40	46.0800	15,667.20	3,818.20-



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865.0000	SWS GROUP INC	4,887.25	4.3200	3,736.80	1,150.45-
1,070.0000	SXC HEALTH SOLUTIONS CORP	39,878.95	54.6900	58,518.30	18,639.35
510.0000	SY BANCORP INC	11,480.10	20.0000	10,200.00	1,280.10-
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	4,680.00	270.00-
2,463.0000	SAFEWAY INC	75,150.07	18.3300	45,146.79	30,003.28-
332.0000	SAIA INC	5,139.36	11.9700	3,974.04	1,165.32-
618.0000	ST JOE CO/THE	20,251.86	18.4400	11,395.92	8,855.94-
2,761.0000	ST JUDE MEDICAL INC	97,161.25	45.5400	125,735.94	28,574.69
916.0000	SAKS INC	10,057.68	9.6800	8,866.88	1,190.80-
1,064.0000	SALESFORCE.COM INC	60,844.84	128.7500	136,990.00	76,145.16
464.0000	SALIX PHARMACEUTICALS LTD	17,678.40	30.4500	14,128.80	3,549.60-
754.0000	SALLY BEAUTY HOLDINGS INC	12,712.44	16.9000	12,742.60	30.16
175.0000	SANDERSON FARMS INC	8,447.25	39.2000	6,860.00	1,587.25-
1,996.0000	SANDISK CORP	49,847.31	36.6500	73,153.40	23,306.09
3,595.0000	SANDRIDGE ENERGY INC	26,243.65	7.3400	26,387.30	143.65
276.0000	SANDY SPRING BANCORP INC	4,832.76	16.3500	4,512.60	320.16-

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639.0000	SANMINA-SCI CORP	5,923.53	7.7300	4,939.47	984.06-
2,800.0000	SANOFI	6,832.00	1.0500	2,940.00	3,892.00-
868.0000	SAPIENT CORP	12,256.16	10.7300	9,313.64	2,942.52-
4,649.0000	SARA LEE CORP	74,850.44	18.0400	83,867.96	9,017.52
110.0000	SAUER-DANFOSS INC	4,890.60	43.2300	4,755.30	135.30-
130.0000	SAUL CENTERS INC	4,982.90	35.3800	4,599.40	383.50-
720.0000	SAVIENT PHARMACEUTICALS INC	4,860.00	4.3000	3,096.00	1,764.00-
1,362.0000	SCANA CORP	44,743.12	40.2200	54,779.64	10,036.52
140.0000	SCANSOURCE INC	5,075.00	30.9500	4,333.00	742.00-
733.0000	HENRY SCHEIN INC	48,647.09	65.9100	48,312.03	335.06-
10,783.0000	SCHLUMBERGER LTD	654,493.35	78.1200	842,367.96	187,874.61
285.0000	SCHNITZER STEEL INDUSTRIES INC	15,193.35	45.5400	12,978.90	2,214.45-
194.0000	SCHOLASTIC CORP	4,834.48	27.7600	5,385.44	550.96
366.0000	SCHOOL SPECIALTY INC	5,076.42	9.5100	3,480.66	1,595.76-
202.0000	A SCHULMAN INC	4,951.02	18.2400	3,684.48	1,266.54-
9,597.0000	CHARLES SCHWAB CORP/THE	170,519.50	12.3500	118,522.95	51,996.55-
95.0000	SCHWEITZER-MAUDUIT INTERNATION	5,102.45	59.9800	5,698.10	595.65

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515.0000	SCIENTIFIC GAMES CORP	5,000.65	8.8200	4,542.30	458.35-
361.0000	SCOTTS MIRACLE-GRO CO/THE	18,602.33	48.5600	17,530.16	1,072.17-
746.0000	SCRIPPS NETWORKS INTERACTIVE I	33,792.98	42.8500	31,966.10	1,826.88-
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
172.0000	SEACOR HOLDINGS INC	14,210.64	88.7400	15,263.28	1,052.64
1,272.0000	SEALED AIR CORP	30,744.81	18.4200	23,430.24	7,314.57-
2,100.0000	SEALY CORP	5,061.00	2.0400	4,284.00	777.00-
234.0000	SEARS HOLDINGS CORP	31,037.42	59.8900	14,014.26	17,023.16-
766.0000	SEATTLE GENETICS INC	15,863.86	17.3900	13,320.74	2,543.12-
441.0000	SELECT COMFORT CORP	7,519.05	15.8800	7,003.08	515.97-
530.0000	SELECT MEDICAL HOLDINGS CORP	4,754.10	7.2500	3,842.50	911.60-
429.0000	SELECTIVE INSURANCE GROUP INC	6,803.94	15.2100	6,525.09	278.85-
190.0000	SEMGROUP CORP	4,866.93	22.8700	4,345.30	521.63-
518.0000	SEMTECH CORP	13,328.14	21.3300	11,048.94	2,279.20-
2,616.0000	SEMPRA ENERGY	132,142.01	52.5200	137,392.32	5,250.31
948.0000	SENIOR HOUSING PROPERTIES TRUS	19,974.36	23.7900	22,552.92	2,578.56

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397.0000	SENSIENT TECHNOLOGIES CORP	14,434.92	36.3500	14,430.95	3.97-
679.0000	SEQUENOM INC	4,929.54	6.1300	4,162.27	767.27-
2,178.0000	SERVICE CORP INTERNATIONAL/US	20,211.84	10.2200	22,259.16	2,047.32
581.0000	SHAW GROUP INC/THE	20,427.96	23.3100	13,543.11	6,884.85-
713.0000	SHERWIN-WILLIAMS CO/THE	53,137.54	75.7400	54,002.62	865.08
524.0000	SHORETEL INC	5,460.08	6.9800	3,557.52	1,802.56-
554.0000	SHUFFLE MASTER INC	4,869.66	8.8600	4,908.44	38.78
236.0000	SHUTTERFLY INC	12,333.36	53.6600	12,663.76	330.40
968.0000	SIGMA-ALDRICH CORP	36,527.53	64.3900	62,329.52	25,801.99
632.0000	SIGMA DESIGNS INC	5,068.64	8.0600	5,093.92	25.28
328.0000	SIGNATURE BANK/NEW YORK NY	18,308.96	55.6200	18,243.36	65.60-
353.0000	SILICON LABORATORIES INC	13,791.71	34.5700	12,203.21	1,588.50-
393.0000	SILGAN HOLDINGS INC	15,747.51	37.9300	14,906.49	841.02-
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
633.0000	SIMMONS FIRST NATIONAL CORP	15,451.53	23.0200	14,571.66	879.87-
2,987.0000	SIMON PROPERTY GROUP INC	276,647.90	117.5000	350,972.50	74,324.60

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330.0000	SIMPSON MANUFACTURING CO INC	9,695.40	28.4300	9,381.90	313.50-
487.0000	SINCLAIR BROADCAST GROUP INC	5,084.28	7.8100	3,803.47	1,280.81-
443.0000	SIRONA DENTAL SYSTEMS INC	23,080.30	46.6600	20,670.38	2,409.92-
31,362.0000	SIRIUS XM RADIO INC	62,410.38	1.8000	56,451.60	5,958.78-
330.0000	SIX FLAGS ENTERTAINMENT CORP	12,168.29	33.5500	11,071.50	1,096.79-
351.0000	SKECHERS U.S.A. INC	4,794.66	16.1300	5,561.63	866.97
511.0000	SKILLED HEALTHCARE GROUP INC	4,736.97	5.4300	2,774.73	1,962.24-
1,797.0000	SKYWEST INC	26,721.39	12.7500	22,911.75	3,809.64-
302.0000	AO SMITH CORP	12,330.66	39.2900	11,865.58	465.08-
1,726.0000	SMITHFIELD FOODS INC	35,748.08	21.9200	37,833.92	2,085.84
921.0000	JM SMUCKER CO/THE	38,680.24	72.0900	66,394.89	27,714.65
462.0000	SNAP-ON INC	27,752.34	52.9100	24,444.42	3,307.92-
229.0000	SNYDERS-LANCE INC	4,813.58	22.2700	5,099.83	286.25
1,514.0000	SOLAR CAPITAL LTD	37,380.66	23.1200	35,003.68	2,376.98-
452.0000	SOLARWINDS INC	11,214.12	24.7700	11,196.04	18.08-
287.0000	SOLAR SENIOR CAPITAL LTD	5,312.37	16.6900	4,790.03	522.34-
561.0000	SOLERA HOLDINGS INC	31,982.61	58.6500	32,902.65	920.04



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971.0000	SOLUTIA INC	20,410.42	17.3800	16,875.98	3,534.44-
375.0000	SONIC AUTOMOTIVE INC	5,231.25	13.8800	5,205.00	26.25-
491.0000	SONIC CORP	5,121.13	9.2700	4,551.57	569.56-
588.0000	SONOCO PRODUCTS CO	19,862.64	31.5900	18,574.92	1,287.72-
536.0000	SOTHEBY'S	21,622.24	37.2100	19,944.56	1,677.68-
1,633.0000	SONUS NETWORKS INC	5,192.94	2.5900	4,229.47	963.47-
225.0000	SOURCEFIRE INC	6,385.50	27.6200	6,214.50	171.00-
6,882.0000	SOUTHERN CO	243,732.92	41.3600	284,639.52	40,906.60
661.0000	SOUTHERN COPPER CORP	21,839.44	33.7700	22,321.97	482.53
1,078.0000	SOUTHERN UNION CO	25,882.78	41.8800	45,146.64	19,263.86
844.0000	SOUTHSIDE BANCSHARES INC	16,289.20	19.8800	16,778.72	489.52
6,885.0000	SOUTHWEST AIRLINES CO	105,778.48	8.6200	59,348.70	46,429.78-
133.0000	SOUTHWEST GAS CORP	4,984.84	37.0200	4,923.66	61.18-
3,270.0000	SOUTHWESTERN ENERGY CO	157,674.90	37.9500	124,096.50	33,578.40-
125.0000	SOVRAN SELF STORAGE INC	4,940.00	40.6400	5,080.00	140.00
399.0000	SPANSION INC	7,409.43	15.0100	5,988.99	1,420.44-
941.0000	SPARTAN MOTORS INC	4,799.10	4.5800	4,309.78	489.32-

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4,702.0000	SPECTRA ENERGY CORP	118,643.73	25.9700	122,110.94	3,467.21
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-
982.0000	SPIRIT AEROSYSTEMS HOLDINGS IN	19,698.92	16.7800	16,477.96	3,220.96-
415.0000	SPIRIT AIRLINES INC	4,988.47	12.0800	5,013.20	24.73
25,525.0000	SPRINT NEXTEL CORP	456,929.38	3.7600	95,974.00	360,955.38-
318.0000	STAGE STORES INC	5,116.62	16.3300	5,192.94	76.32
214.0000	STANDARD MICROSYSTEMS CORP	5,016.16	21.0200	4,498.28	517.88-
350.0000	STANDARD MOTOR PRODUCTS INC	5,141.50	13.1700	4,609.50	532.00-
1,440.0000	STANDARD PACIFIC CORP	4,910.40	2.5700	3,700.80	1,209.60-
163.0000	STANDEX INTERNATIONAL CORP	4,705.81	29.1000	4,743.30	37.49
1,713.0000	STANLEY BLACK & DECKER INC	107,415.44	61.9800	106,171.74	1,243.70-
6,169.0000	STAPLES INC	153,024.51	14.7400	90,931.06	62,093.45-
5,957.0000	STARBUCKS CORP	203,909.90	38.6200	230,059.34	26,149.44
308.0000	STATE AUTO FINANCIAL CORP	4,989.60	14.0800	4,336.64	652.96-
740.0000	STARWOOD PROPERTY TRUST INC	14,829.60	18.5000	13,690.00	1,139.60-

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386.0000	STATE BANCORP INC/NY	5,006.42	11.6100	4,481.46	524.96-	
2,045.0000	STARWOOD HOTELS & RESORTS WORL	118,440.88	44.5600	91,125.20	27,315.68-	
4,600.0000	STATE STREET CORP	294,450.19	35.5200	163,392.00	131,058.19-	
1,734.0000	STEEL DYNAMICS INC	29,541.93	12.7300	22,073.82	7,468.11-	
632.0000	STEELCASE INC	7,059.44	8.2800	5,232.96	1,826.48-	
839.0000	STELLARONE CORP	9,724.01	11.7600	9,866.64	142.63	
682.0000	STERICYCLE INC	37,020.49	87.7100	59,818.22	22,797.73	
147.0000	STERIS CORP	4,999.47	32.1800	4,730.46	269.01-	
1,629.0000	STERLING BANCORP/NY	15,035.67	8.5800	13,976.82	1,058.85-	
287.0000	STERLING FINL CORP/SPOKANE	4,507.25	14.0500	4,032.35	474.90-	
732.0000	STEWART ENTERPRISES INC	4,962.96	6.0600	4,435.92	527.04-	
515.0000	STEWART INFORMATION SERVICES C	4,959.45	9.5300	4,907.95	51.50-	
426.0000	STIFEL FINANCIAL CORP	15,212.46	30.0800	12,814.08	2,398.38-	
818.0000	STILLWATER MINING CO	16,793.54	15.3900	12,589.02	4,204.52-	
389.0000	STONE ENERGY CORP	11,090.39	26.4100	10,273.49	816.90-	
374.0000	STONERIDGE INC	4,940.54	7.9700	2,980.78	1,959.76-	
167.0000	STRATASYS INC	5,315.61	23.1400	3,864.38	1,451.23-	

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1,389.0000	STRATEGIC HOTELS & RESORTS INC	9,056.28	4.7800	6,539.42	2,416.86-
2,674.0000	STRYKER CORP	132,885.24	48.8400	130,598.16	2,287.08-
627.0000	SUCCESSFACTORS INC	18,552.93	23.3600	14,646.72	3,906.21-
447.0000	SUMMIT HOTEL PROPERTIES INC	5,055.57	8.2800	3,701.16	1,354.41-
168.0000	SUN COMMUNITIES INC	6,177.36	38.5400	6,474.72	297.36
625.0000	SUN HEALTHCARE GROUP INC	5,037.50	4.2600	2,562.50	2,375.00-
168.0000	SUN HYDRAULICS CORP	4,962.72	29.4400	4,945.92	16.80-
1,104.0000	SUNOCO INC	68,822.64	38.1400	42,106.56	26,716.08-
64.0000	SUNPOWER CORP	1,217.28	14.1000	902.40	314.88-
580.0000	SUNRISE SENIOR LIVING INC	5,167.80	7.4200	4,303.60	864.20-
939.0000	SUNSTONE HOTEL INVESTORS INC	8,291.37	6.0400	5,671.56	2,619.81-
5,255.0000	SUNTRUST BANKS INC	408,016.06	19.9000	104,574.50	303,441.56-
596.0000	SUPERIOR ENERGY SERVICES INC	20,323.60	35.3200	21,050.72	727.12
239.0000	SUPERIOR INDUSTRIES INTERNATIO	5,069.19	17.2200	4,115.58	953.61-
2,283.0000	SUPERVALU INC	19,930.59	7.9700	18,195.51	1,735.08-
337.0000	SWIFT ENERGY CO	11,326.57	30.8500	10,396.45	930.12-
629.0000	SWIFT TRANSPORTATION CO	8,060.64	8.6200	5,421.98	2,638.66-



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868.0000	SWISHER HYGIENE INC	4,875.82	4.4600	3,871.28	1,004.54-
231.0000	SYCAMORE NETWORKS INC	5,042.73	17.1900	3,970.89	1,071.84-
332.0000	SYKES ENTERPRISES INC	7,064.96	15.6500	5,195.80	1,869.16-
6,657.0000	SYMANTEC CORP	141,320.12	17.1500	114,167.55	27,152.57-
209.0000	SYNCHRONOSS TECHNOLOGIES INC	6,247.01	27.1600	5,676.44	570.57-
272.0000	SYNAPTICS INC	6,808.16	24.4300	6,544.96	163.20-
1,165.0000	SYNOPSIS INC	29,544.40	25.8800	30,150.20	605.80
89.0000	SYNTEL INC	4,950.18	45.7600	4,072.64	877.54-
199.0000	SYNNEX CORP	6,095.37	26.3400	5,241.66	853.71-
4,967.0000	SYSCO CORP	166,531.09	27.9300	138,728.31	27,802.78-
2,119.0000	TD AMERITRADE HOLDING CORP	40,137.21	15.3750	32,579.63	7,557.58-
1,654.0000	TECO ENERGY INC	26,060.92	18.3000	30,268.20	4,207.28
829.0000	THL CREDIT INC	10,660.94	11.7500	9,740.75	920.19-
511.0000	TICC CAPITAL CORP	4,890.27	9.5500	4,880.05	10.22-
1,466.0000	THQ INC	5,116.34	1.9500	2,858.70	2,257.64-
3,068.0000	TJX COS INC	87,451.19	54.6200	167,574.16	80,122.97
363.0000	TMS INTERNATIONAL CORP	4,740.82	7.3700	2,675.31	2,065.51-



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809.0000	TRW AUTOMOTIVE HOLDINGS CORP	27,230.27	41.6900	33,727.21	6,496.94
322.0000	TNS INC	5,177.76	16.9600	5,461.12	283.36
412.0000	TTM TECHNOLOGIES INC	6,204.72	11.1700	4,602.04	1,602.68-
1,201.0000	TW TELECOM INC	19,828.51	19.2900	23,167.29	3,338.78
584.0000	TAKE-TWO INTERACTIVE SOFTWARE	8,649.04	13.2200	7,720.48	928.56-
158.0000	TAL INTERNATIONAL GROUP INC	5,171.34	29.2100	4,515.18	556.16-
326.0000	TALEO CORP	11,475.20	25.8100	8,414.06	3,061.14-
646.0000	TANGER FACTORY OUTLET CENTERS	17,241.74	28.1300	18,171.98	930.24
231.0000	TARGACEPT INC	4,901.82	16.2800	3,760.68	1,141.14-
5,476.0000	TARGET CORP	306,648.87	51.6700	282,944.92	23,703.95-
296.0000	TAUBMAN CENTERS INC	11,866.64	57.6300	17,058.48	5,191.84
223.0000	TEAM INC	4,995.20	24.9400	5,561.62	566.42
231.0000	TEAM HEALTH HOLDINGS INC	5,128.20	18.6900	4,317.39	810.81-
477.0000	TECH DATA CORP	20,119.86	47.0800	22,457.16	2,337.30
295.0000	TECHNE CORP	23,535.10	72.4700	21,378.65	2,156.45-
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-

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102.0000	TELEDYNE TECHNOLOGIES INC	4,876.62	54.5900	5,568.18	691.56
359.0000	TELEFLEX INC	19,863.47	57.5200	20,649.68	786.21
203.0000	TELEPHONE & DATA SYSTEMS INC	6,244.28	25.6300	5,202.89	1,041.39-
2,857.0000	TELLABS INC	31,803.27	4.0800	11,656.56	20,146.71-
976.0000	TEMPLE-INLAND INC	19,949.44	24.2000	23,619.20	3,669.76
251.0000	TELETECH HOLDINGS INC	5,092.79	17.7400	4,452.74	640.05-
594.0000	TEMPUR-PEDIC INTERNATIONAL INC	25,498.66	58.2400	34,594.56	9,095.90
4,360.0000	TENET HEALTHCARE CORP	25,189.03	5.2800	23,020.80	2,168.23-
480.0000	TENNECO INC	20,212.80	32.8100	15,748.80	4,464.00-
1,341.0000	TERADATA CORP	28,243.45	52.3600	70,214.76	41,971.31
1,473.0000	TERADYNE INC	19,592.08	12.1000	17,823.30	1,768.78-
880.0000	TEREX CORP	20,803.20	16.1300	14,194.40	6,608.80-
249.0000	TERRITORIAL BANCORP INC	5,064.66	20.2800	5,049.72	14.94-
406.0000	TESLA MOTORS INC	11,195.45	24.7400	10,044.44	1,151.01-
1,142.0000	TESORO CORP	42,277.90	24.0600	27,476.52	14,801.38-
610.0000	TETRA TECHNOLOGIES INC	7,326.10	10.2500	6,252.50	1,073.60-
224.0000	TETRA TECH INC	5,071.36	19.9100	4,459.84	611.52-

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406.0000	TESSERA TECHNOLOGIES INC	6,565.02	14.0700	5,712.42	852.60-	
295.0000	TEXAS CAPITAL BANCSHARES INC	7,454.65	25.6700	7,572.65	118.00	
181.0000	TEXAS INDUSTRIES INC	7,227.33	35.6100	6,445.41	781.92-	
10,434.0000	TEXAS INSTRUMENTS INC	349,822.80	26.2100	273,475.14	76,347.66-	
2,368.0000	TEXTRON INC	103,477.69	16.8700	39,948.16	63,529.53-	
548.0000	THERAVANCE INC	11,645.00	19.0000	10,412.00	1,233.00-	
3,045.0000	THERMO FISHER SCIENTIFIC INC	119,780.53	54.9300	167,261.85	47,481.27	
416.0000	THOMAS & BETTS CORP	21,232.64	43.6800	18,170.88	3,061.76-	
1,213.0000	THOMPSON CREEK METALS CO INC	11,523.50	8.2700	10,031.51	1,491.99-	
2,621.0000	THOMSON REUTERS CORP	95,664.36	30.9400	81,093.74	14,570.62-	
703.0000	THORATEC CORP	19,824.60	34.2600	24,084.78	4,260.18	
333.0000	3D SYSTEMS CORP	6,237.09	18.1700	6,050.61	186.48-	
5,775.0000	3M CO	434,811.30	82.9800	479,209.50	44,398.20	
1,318.0000	TIBCO SOFTWARE INC	34,702.94	22.3800	29,496.84	5,206.10-	
412.0000	TIDEWATER INC	20,797.76	53.6000	22,083.20	1,285.44	
1,014.0000	TIFFANY & CO	57,868.13	71.9600	72,967.44	15,099.31	
315.0000	TIMBERLAND CO/THE	13,608.00	42.9400	13,526.10	81.90-	



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9,269.0000	TIME WARNER INC	352,023.32	31.6600	293,456.54	58,566.78-
2,673.0000	TIME WARNER CABLE INC	147,969.35	65.5000	175,081.50	27,112.15
666.0000	TIMKEN CO	20,286.36	39.3500	26,207.10	5,920.74
334.0000	TITAN INTERNATIONAL INC	7,468.24	21.5000	7,181.00	287.24-
678.0000	TITANIUM METALS CORP	11,722.62	16.0300	10,868.34	854.28-
490.0000	TIVO INC	4,870.60	10.6000	5,194.00	323.40
1,074.0000	TOLL BROTHERS INC	20,760.42	17.1900	18,462.06	2,298.36-
354.0000	TOMPKINS FINANCIAL CORP	13,784.76	38.8500	13,752.90	31.86-
630.0000	TORCHMARK CORP	26,371.81	38.2100	24,072.30	2,299.51-
246.0000	TORO CO/THE	14,696.04	54.5700	13,424.22	1,271.82-
390.0000	TOWER BANCORP INC	10,491.00	23.9000	9,321.00	1,170.00-
293.0000	TOWER GROUP INC	6,759.51	24.0100	7,034.93	275.42
295.0000	TOWER INTERNATIONAL INC	5,324.75	13.9400	4,112.30	1,212.45-
455.0000	TOWERS WATSON & CO	28,687.75	58.9900	26,840.45	1,847.30-
1,308.0000	TOTAL SYSTEM SERVICES INC	19,999.32	18.1500	23,740.20	3,740.88
714.0000	TOWN SPORTS INTERNATIONAL HOLD	5,018.35	7.5100	5,362.14	343.79
1,056.0000	TOWNEBANK/PORTSMOUTH VA	14,044.80	11.7700	12,429.12	1,615.68-



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574.0000	TRACTOR SUPPLY CO	37,264.08	61.3700	35,226.38	2,037.70-
129.0000	TPC GROUP INC	4,943.28	31.9000	4,115.10	828.18-
496.0000	TRANSATLANTIC HOLDINGS INC	25,676.52	50.6300	25,112.48	564.04-
397.0000	TRANSDIGM GROUP INC	34,066.57	91.8600	36,468.42	2,401.85
4,057.0000	TRAVELERS COS INC/THE	188,610.34	50.4600	204,716.22	16,105.88
282.0000	TREEHOUSE FOODS INC	15,281.58	54.7800	15,447.96	166.38
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-
974.0000	TRIMBLE NAVIGATION LTD	30,162.34	37.1400	36,174.36	6,012.02
851.0000	TRINITY INDUSTRIES INC	17,207.22	27.5600	23,453.56	6,246.34
1,305.0000	TRIQUINT SEMICONDUCTOR INC	13,741.65	7.5800	9,891.90	3,849.75-
232.0000	TRIPLE-S MANAGEMENT CORP	5,015.84	17.0500	3,955.60	1,060.24-
298.0000	TRIUMPH GROUP INC	14,327.84	52.3800	15,609.24	1,281.40
204.0000	TRUE RELIGION APPAREL INC	5,669.16	30.5000	6,222.00	552.84
345.0000	TRUEBLUE INC	5,023.20	14.0500	4,847.25	175.95-