



Investment Holdings 2nd Quarter - 2012

Companies marked with an asterisk () are "No Further Purchase", that is, they were once eligible for purchase but are no longer so. Investment managers holding "No Further Purchase" companies eventually must divest of these holdings.*

| Company (US) | Cusip | Ticker | ISIN |
|--------------------------------|-----------|--------|--------------|
| A SCHULMAN INC | 808194104 | SHLM | US8081941044 |
| AARON'S INC | 002535300 | AAN | US0025353006 |
| ABAXIS INC | 002567105 | ABAX | US0025671050 |
| ABBOTT LABORATORIES | 002824100 | ABT | US0028241000 |
| ABERCROMBIE & FITCH CO | 002896207 | ANF | US0028962076 |
| ABIOMED INC | 003654100 | ABMD | US0036541003 |
| ABM INDUSTRIES INC | 000957100 | ABM | US0009571003 |
| ACACIA RESEARCH - ACACIA TECHN | 003881307 | ACTG | US0038813079 |
| ACADIA HEALTHCARE CO | 00404A109 | ACHC | US00404A1097 |
| ACCELRY'S INC | 00430U103 | ACCL | US00430U1034 |
| ACCENTURE PLC IRELAND SHS CL A | G1151C101 | ACN | IE00B4BNMY34 |
| ACCESS NATIONAL CORP | 004337101 | ANCX | US0043371014 |
| ACCO BRANDS CORP | 00081T108 | ACCO | US00081T1088 |
| ACCRETIVE HEALTH INC | 00438V103 | AH | US00438V1035 |
| ACCURIDE CORP | 00439T206 | ACW | US00439T2069 |
| ACE LIMITED SHS | | ACE | CH0044328745 |
| ACETO CORP | 004446100 | ACET | US0044461004 |
| ACHILLION PHARMACEUTICALS INC | 00448Q201 | ACHN | US00448Q2012 |
| ACI WORLDWIDE INC | 004498101 | ACIW | US0044981019 |
| ACME PACKET INC | 004764106 | APKT | US0047641065 |
| ACORDA THERAPEUTICS INC | 00484M106 | ACOR | US00484M1062 |
| ACTIVISION BLIZZARD INC | 00507V109 | ATVI | US00507V1098 |
| ACTUANT CORP | 00508X203 | ATU | US00508X2036 |
| ACTUATE CORP | 00508B102 | BIRT | US00508B1026 |
| ACUITY BRANDS INC | 00508Y102 | AYI | US00508Y1029 |
| ACXIOM CORP | 005125109 | ACXM | US0051251090 |
| ADA-ES INC | 005208103 | ADES | US0052081033 |
| ADAMS RESOURCES & ENERGY INC | 006351308 | AE | US0063513081 |
| ADOBE SYSTEMS INC | 00724F101 | ADBE | US00724F1012 |
| ADTRAN INC | 00738A106 | ADTN | US00738A1060 |
| ADVANCE AUTO PARTS INC | 00751Y106 | AAP | US00751Y1064 |

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| ADVANCED ENERGY INDUSTRIES INC | 007973100 | AEIS | US0079731008 |
| ADVANCED MICRO DEVICES INC | 007903107 | AMD | US0079031078 |
| ADVANTAGE OIL & GAS LTD | 00765F101 | AAV | CA00765F1018 |
| ADVENT SOFTWARE INC | 007974108 | ADVS | US0079741080 |
| ADVISORY BOARD CO/THE | 00762W107 | ABCO | US00762W1071 |
| AECOM TECHNOLOGY CORP | 00766T100 | ACM | US00766T1007 |
| AEGION CORP | 00770F104 | AEGN | US00770F1049 |
| AEP INDUSTRIES INC | 001031103 | AEPI | US0010311035 |
| AEROPOSTALE INC | 007865108 | ARO | US0078651082 |
| AES CORP/THE | 00130H105 | AES | US00130H1059 |
| AETNA INC | 00817Y108 | AET | US00817Y1082 |
| AFFILIATED MANAGERS GROUP INC | 008252108 | AMG | US0082521081 |
| AFFYMETRIX INC | 00826T108 | AFFX | US00826T1088 |
| AFLAC INC | 001055102 | AFL | US0010551028 |
| AGCO CORP | 001084102 | AGCO | US0010841023 |
| AGENUS INC | 00847G705 | AGEN | US00847G7051 |
| AGILENT TECHNOLOGIES INC | 00846U101 | A | US00846U1016 |
| AGILYSYS INC | 00847J105 | AGYS | US00847J1051 |
| AGL RESOURCES INC | 001204106 | GAS | US0012041069 |
| AGREE REALTY CORP | 008492100 | ADC | US0084921008 |
| AIR LEASE CORP | 00912X302 | AL | US00912X3026 |
| AIR METHODS CORP | 009128307 | AIRM | US0091283079 |
| AIR PRODUCTS & CHEMICALS INC | 009158106 | APD | US0091581068 |
| AIR TRANSPORT SERVICES GROUP I | 00922R105 | ATSG | US00922R1059 |
| AIRCASTLE LTD SHS | G0129K104 | AYR | BMG0129K1045 |
| AIRGAS INC | 009363102 | ARG | US0093631028 |
| AK STEEL HOLDING CORP | 001547108 | AKS | US0015471081 |
| AKAMAI TECHNOLOGIES INC | 00971T101 | AKAM | US00971T1016 |
| ALAMO GROUP INC | 011311107 | ALG | US0113111076 |
| ALASKA AIR GROUP INC | 011659109 | ALK | US0116591092 |
| ALBANY INTERNATIONAL CORP | 012348108 | AIN | US0123481089 |
| ALBEMARLE CORP | 012653101 | ALB | US0126531013 |
| ALCOA INC | 013817101 | AA | US0138171014 |
| ALERE INC | 01449J105 | ALR | US01449J1051 |
| ALEXANDER & BALDWIN HLDGS INC | 014481105 | ALEX | US0144811058 |
| ALEXANDER'S INC | 014752109 | ALX | US0147521092 |
| ALEXANDRIA REAL ESTATE EQUITIE | 015271109 | ARE | US0152711091 |
| ALEXION PHARMACEUTICALS INC | 015351109 | ALXN | US0153511094 |
| ALICO INC | 016230104 | ALCO | US0162301040 |
| ALIGN TECHNOLOGY INC | 016255101 | ALGN | US0162551016 |
| ALKERMES PLC | G01767105 | ALKS | IE00B56GVS15 |
| ALLEGHANY CORP | 017175100 | Y | US0171751003 |
| ALLEGHENY TECHNOLOGIES INC | 01741R102 | ATI | US01741R1023 |
| ALLEGIANT TRAVEL CO | 01748X102 | ALGT | US01748X1028 |
| ALLERGAN INC/UNITED STATES | 018490102 | AGN | US0184901025 |
| ALLETE INC | 018522300 | ALE | US0185223007 |
| ALLIANCE DATA SYSTEMS CORP | 018581108 | ADS | US0185811082 |

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| ALLIANCE FINANCIAL CORP/NY | 019205103 | ALNC | US0192051037 |
| ALLIANT ENERGY CORP | 018802108 | LNT | US0188021085 |
| ALLIED NEVADA GOLD CORP | 019344100 | ANV | US0193441005 |
| ALLIED WORLD ASSURANCE COMPANY | H01531104 | AWH | CH0121032772 |
| ALLOS THERAPEUTICS INC | 019777101 | ALTH | US0197771019 |
| ALLSCRIPTS HEALTHCARE SOLUTION | 01988P108 | MDRX | US01988P1084 |
| ALLSTATE CORP/THE | 020002101 | ALL | US0200021014 |
| ALMOST FAMILY INC | 020409108 | AFAM | US0204091088 |
| ALNYLAM PHARMACEUTICALS INC | 02043Q107 | ALNY | US02043Q1076 |
| ALON USA ENERGY INC | 020520102 | ALJ | US0205201025 |
| ALPHA & OMEGA SEMICONDUCTOR | | AOSL | BMG6331P1041 |
| ALPHA NATURAL RESOURCES INC | 02076X102 | ANR | US02076X1028 |
| ALPHATEC HOLDINGS INC | 02081G102 | ATEC | US02081G1022 |
| ALTERA CORP | 021441100 | ALTR | US0214411003 |
| AM CASTLE & CO | 148411101 | CAS | US1484111018 |
| AMAG PHARMACEUTICALS INC | 00163U106 | AMAG | US00163U1060 |
| AMAZON.COM INC | 023135106 | AMZN | US0231351067 |
| AMC NETWORKS INC | 00164V103 | AMCX | US00164V1035 |
| AMCOL INTERNATIONAL CORP | 02341W103 | ACO | US02341W1036 |
| AMDOCS LTD COM | | DOX | GB0022569080 |
| AMEDISYS INC | 023436108 | AMED | US0234361089 |
| AMERCO INC | 023586100 | UHAL | US0235861004 |
| AMEREN CORP | 023608102 | AEE | US0236081024 |
| AMERICAN ASSETS TRUST INC | 024013104 | AAT | US0240131047 |
| AMERICAN AXLE & MANUFACTURING | 024061103 | AXL | US0240611030 |
| AMERICAN CAMPUS COMMUNITIES IN | 024835100 | ACC | US0248351001 |
| AMERICAN CAPITAL AGENCY CORP | 02503X105 | AGNC | US02503X1054 |
| AMERICAN CAPITAL LTD | 02503Y103 | ACAS | US02503Y1038 |
| AMERICAN EAGLE OUTFITTERS INC | 02553E106 | AEO | US02553E1064 |
| AMERICAN ELECTRIC POWER CO INC | 025537101 | AEP | US0255371017 |
| AMERICAN EQUITY INVESTMENT LIF | 025676206 | AEL | US0256762065 |
| AMERICAN EXPRESS CO | 025816109 | AXP | US0258161092 |
| AMERICAN FINANCIAL GROUP INC/O | 025932104 | AFG | US0259321042 |
| AMERICAN GREETINGS CORP | 026375105 | AM | US0263751051 |
| AMERICAN INTERNATIONAL GROUP I | 026874784 | AIG | US0268747849 |
| AMERICAN NATIONAL BANKSHARES I | 027745108 | AMNB | US0277451086 |
| AMERICAN NATIONAL INSURANCE CO | 028591105 | ANAT | US0285911055 |
| AMERICAN RAILCAR INDUSTRIES IN | 02916P103 | ARII | US02916P1030 |
| AMERICAN REALTY CAPITAL TRUST | 02917L101 | ARCT | US02917L1017 |
| AMERICAN REPROGRAPHICS CO | 029263100 | ARC | US0292631001 |
| AMERICAN SAFETY INS HLDGS LTD | G02995101 | ASI | BMG029951016 |
| AMERICAN SCIENCE & ENGINEERING | 029429107 | ASEI | US0294291077 |
| AMERICAN SOFTWARE INC/GEORGIA | 029683109 | AMSWA | US0296831094 |
| AMERICAN STATES WATER CO | 029899101 | AWR | US0298991011 |
| AMERICAN SUPERCONDUCTOR CORP | 030111108 | AMSC | US0301111086 |
| AMERICAN TOWER CORPORATION | 03027X100 | AMT | US03027X1000 |
| AMERICAN WATER WORKS CO INC | 030420103 | AWK | US0304201033 |

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| AMERICAN WOODMARK CORP | 030506109 | AMWD | US0305061097 |
| AMERIGON INC | 03070L300 | THRM | US03070L3006 |
| AMERIGROUP CORP | 03073T102 | AGP | US03073T1025 |
| AMERIPRISE FINANCIAL INC | 03076C106 | AMP | US03076C1062 |
| AMERIS BANCORP | 03076K108 | ABCB | US03076K1088 |
| AMERISAFE INC | 03071H100 | AMSF | US03071H1005 |
| AMERISOURCEBERGEN CORP | 03073E105 | ABC | US03073E1055 |
| AMES NATIONAL CORP | 031001100 | ATLO | US0310011004 |
| AMETEK INC | 031100100 | AME | US0311001004 |
| AMGEN INC | 031162100 | AMGN | US0311621009 |
| AMKOR TECHNOLOGY INC | 031652100 | AMKR | US0316521006 |
| AMN HEALTHCARE SERVICES INC | 001744101 | AHS | US0017441017 |
| AMPCO-PITTSBURGH CORP | 032037103 | AP | US0320371034 |
| AMSURG CORP | 03232P405 | AMSG | US03232P4054 |
| AMTRUST FINANCIAL SERVICES INC | 032359309 | AFSI | US0323593097 |
| AMYLIN PHARMACEUTICALS INC | 032346108 | AMLN | US0323461089 |
| ANADARKO PETROLEUM CORP | 032511107 | APC | US0325111070 |
| ANADIGICS INC | 032515108 | ANAD | US0325151084 |
| ANALOG DEVICES INC | 032654105 | ADI | US0326541051 |
| ANALOGIC CORP | 032657207 | ALOG | US0326572072 |
| ANCESTRY.COM INC | 032803108 | ACOM | US0328031085 |
| ANDERSONS INC/THE | 034164103 | ANDE | US0341641035 |
| ANGIODYNAMICS INC | 03475V101 | ANGO | US03475V1017 |
| ANIXTER INTERNATIONAL INC | 035290105 | AXE | US0352901054 |
| ANN INC | 035623107 | ANN | US0356231078 |
| ANNALY CAPITAL MANAGEMENT INC | 035710409 | NLY | US0357104092 |
| ANNIE'S INC | 03600T104 | BNNY | US03600T1043 |
| ANSYS INC | 03662Q105 | ANSS | US03662Q1058 |
| ANWORTH MORTGAGE ASSET CORP | 037347101 | ANH | US0373471012 |
| AO SMITH CORP | 831865209 | AOS | US8318652091 |
| AOL INC | 00184X105 | AOL | US00184X1054 |
| AON CORP | | AON | GB00B5BT0K07 |
| APACHE CORP | 037411105 | APA | US0374111054 |
| APARTMENT INVESTMENT & MANAGEM | 03748R101 | AIV | US03748R1014 |
| APOGEE ENTERPRISES INC | 037598109 | APOG | US0375981091 |
| APOLLO COMMERCIAL REAL ESTATE | 03762U105 | ARI | US03762U1051 |
| APOLLO GROUP INC | 037604105 | APOL | US0376041051 |
| APOLLO INVESTMENT CORP | 03761U106 | AINV | US03761U1060 |
| APPLE INC | 037833100 | AAPL | US0378331005 |
| APPLIED INDUSTRIAL TECHNOLOGIE | 03820C105 | AIT | US03820C1053 |
| APPLIED MATERIALS INC | 038222105 | AMAT | US0382221051 |
| APPLIED MICRO CIRCUITS CORP | 03822W406 | AMCC | US03822W4069 |
| APTARGROUP INC | 038336103 | ATR | US0383361039 |
| AQUA AMERICA INC | 03836W103 | WTR | US03836W1036 |
| ARABIAN AMERICAN DEVELOPMENT C | 038465100 | ARSD | US0384651008 |
| ARBITRON INC | 03875Q108 | ARB | US03875Q1085 |
| ARCH CAPITAL GROUP LTD SHS | G0450A105 | ACGL | BMG0450A1053 |

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| ARCH COAL INC | 039380100 | ACI | US0393801008 |
| ARCHER-DANIELS-MIDLAND CO | 039483102 | ADM | US0394831020 |
| ARDEN GROUP INC | 039762109 | ARDNA | US0397621097 |
| ARENA PHARMACEUTICALS INC | 040047102 | ARNA | US0400471027 |
| ARES CAPITAL CORP | 04010L103 | ARCC | US04010L1035 |
| ARGAN INC | 04010E109 | AGX | US04010E1091 |
| ARGO GROUP INTERNATIONAL | G0464B107 | AGII | BMG0464B1072 |
| ARIAD PHARMACEUTICALS INC | 04033A100 | ARIA | US04033A1007 |
| ARIBA INC | 04033V203 | ARBA | US04033V2034 |
| ARKANSAS BEST CORP | 040790107 | ABFS | US0407901075 |
| ARLINGTON ASSET INVESTMENT COR | 041356205 | AI | US0413562051 |
| ARM HOLDINGS PLC | 042068106 | ARMH | US0420681068 |
| ARMOUR RESIDENTIAL REIT INC | 042315101 | ARR | US0423151010 |
| ARMSTRONG WORLD INDUSTRIES INC | 04247X102 | AWI | US04247X1028 |
| ARRIS GROUP INC | 04269Q100 | ARRS | US04269Q1004 |
| ARROW ELECTRONICS INC | 042735100 | ARW | US0427351004 |
| ARROW FINANCIAL CORP | 042744102 | AROW | US0427441029 |
| ARTHROCARE CORP | 043136100 | ARTC | US0431361007 |
| ARTHUR J GALLAGHER & CO | 363576109 | AJG | US3635761097 |
| ARTIO GLOBAL INVESTORS INC | 04315B107 | ART | US04315B1070 |
| ARUBA NETWORKS INC | 043176106 | ARUN | US0431761065 |
| ASBURY AUTOMOTIVE GROUP INC | 043436104 | ABG | US0434361046 |
| ASCENA RETAIL GROUP INC | 04351G101 | ASNA | US04351G1013 |
| ASCENT CAPITAL GROUP INC | 043632108 | ASCMA | US0436321089 |
| ASHFORD HOSPITALITY TRUST INC | 044103109 | AHT | US0441031095 |
| ASHLAND INC | 044209104 | ASH | US0442091049 |
| ASPEN INSURANCE HOLDINGS | | AHL | BMG053841059 |
| ASPEN TECHNOLOGY INC | 045327103 | AZPN | US0453271035 |
| ASSET ACCEPTANCE CAPITAL CORP | 04543P100 | AACC | US04543P1003 |
| ASSISTED LIVING CONCEPTS INC | 04544X300 | ALC | US04544X3008 |
| ASSOCIATED BANC-CORP | 045487105 | ASBC | US0454871056 |
| ASSOCIATED ESTATES REALTY CORP | 045604105 | AEC | US0456041054 |
| ASSURANT INC | 04621X108 | AIZ | US04621X1081 |
| ASSURED GUARANTY LTD SHS | G0585R106 | AGO | BMG0585R1060 |
| ASTEC INDUSTRIES INC | 046224101 | ASTE | US0462241011 |
| ASTEX PHARMACEUTICALS | 04624B103 | ASTX | US04624B1035 |
| ASTORIA FINANCIAL CORP | 046265104 | AF | US0462651045 |
| ASTRAZENECA PLC | 046353108 | AZN | US0463531089 |
| AT&T INC | 00206R102 | T | US00206R1023 |
| ATHENAHEALTH INC | 04685W103 | ATHN | US04685W1036 |
| ATLANTIC POWER CORP | 04878Q863 | ATP | CA04878Q8636 |
| ATLAS AIR WORLDWIDE HOLDINGS I | 049164205 | AAWW | US0491642056 |
| ATMEL CORP | 049513104 | ATML | US0495131049 |
| ATMI INC | 00207R101 | ATMI | US00207R1014 |
| ATMOS ENERGY CORP | 049560105 | ATO | US0495601058 |
| ATP OIL & GAS CORP/UNITED STAT | 00208J108 | ATPG | US00208J1088 |
| ATWOOD OCEANICS INC | 050095108 | ATW | US0500951084 |

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| AUDIENCE INC | 05070J102 | ADNC | US05070J1025 |
| AUTODESK INC | 052769106 | ADSK | US0527691069 |
| AUTOMATIC DATA PROCESSING INC | 053015103 | ADP | US0530151036 |
| AUTONATION INC | 05329W102 | AN | US05329W1027 |
| AUTOZONE INC | 053332102 | AZO | US0533321024 |
| AUXILIUM PHARMACEUTICALS INC | 05334D107 | AUXL | US05334D1072 |
| AV HOMES INC | 00234P102 | AVHI | US00234P1021 |
| AVAGO TECHNOLOGIES LTD SHS | | AVGO | SG9999006241 |
| AVALONBAY COMMUNITIES INC | 053484101 | AVB | US0534841012 |
| AVANIR PHARMACEUTICALS INC | 05348P401 | AVNR | US05348P4019 |
| AVEO PHARMACEUTICALS INC | 053588109 | AVEO | US0535881090 |
| AVERY DENNISON CORP | 053611109 | AVY | US0536111091 |
| AVG TECHNOLOGIES | | AVG | NL0010060661 |
| AVIAT NETWORKS INC | 05366Y102 | AVNW | US05366Y1029 |
| AVID TECHNOLOGY INC | 05367P100 | AVID | US05367P1003 |
| AVIS BUDGET GROUP INC | 053774105 | CAR | US0537741052 |
| AVISTA CORP | 05379B107 | AVA | US05379B1070 |
| AVNET INC | 053807103 | AVT | US0538071038 |
| AVON PRODUCTS INC | 054303102 | AVP | US0543031027 |
| AVX CORP | 002444107 | AVX | US0024441075 |
| AXCELIS TECHNOLOGIES INC | 054540109 | ACLS | US0545401095 |
| AXIS CAPITAL HLDGS LTD SHS | | AXS | BMG0692U1099 |
| AXT INC | 00246W103 | AXTI | US00246W1036 |
| B&G FOODS INC | 05508R106 | BGS | US05508R1068 |
| BADGER METER INC | 056525108 | BMI | US0565251081 |
| BAKER HUGHES INC | 057224107 | BHI | US0572241075 |
| BALCHEM CORP | 057665200 | BCPC | US0576652004 |
| BALDWIN & LYONS INC | 057755209 | BWINB | US0577552096 |
| BALL CORP | 058498106 | BLL | US0584981064 |
| BANCFIRST CORP | 05945F103 | BANF | US05945F1030 |
| BANCO LATINOAMERICANO DE | | BLX | PAP169941328 |
| BANCORP INC/DE | 05969A105 | TBBK | US05969A1051 |
| BANCORPSOUTH INC | 059692103 | BXS | US0596921033 |
| BANK MUTUAL CORP | 063750103 | BKMU | US0637501034 |
| BANK OF AMERICA CORP | 060505104 | BAC | US0605051046 |
| BANK OF HAWAII CORP | 062540109 | BOH | US0625401098 |
| BANK OF KENTUCKY FINANCIAL COR | 062896105 | BKYF | US0628961056 |
| BANK OF MARIN BANCORP | 063425102 | BMRC | US0634251021 |
| BANK OF MONTREAL | 063671101 | BMO | CA0636711016 |
| BANK OF NEW YORK MELLON CORP/T | 064058100 | BK | US0640581007 |
| BANK OF THE OZARKS INC | 063904106 | OZRK | US0639041062 |
| BANKFINANCIAL CORP | 06643P104 | BFIN | US06643P1049 |
| BANKUNITED INC | 06652K103 | BKU | US06652K1034 |
| BAR HARBOR BANKSHARES | 066849100 | BHB | US0668491006 |
| BARNES & NOBLE INC | 067774109 | BKS | US0677741094 |
| BARNES GROUP INC | 067806109 | B | US0678061096 |
| BARRICK GOLD CORP | 067901108 | ABX | CA0679011084 |

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| BASIC ENERGY SERVICES INC | 06985P100 | BAS | US06985P1003 |
| BAXTER INTERNATIONAL INC | 071813109 | BAX | US0718131099 |
| BAZAARVOICE INC | 073271108 | BV | US0732711082 |
| BB&T CORP | 054937107 | BBT | US0549371070 |
| BBCN BANCORP INC | 073295107 | BBCN | US0732951076 |
| BCE INC | 05534B760 | BCE | CA05534B7604 |
| BE AEROSPACE INC | 073302101 | BEAV | US0733021010 |
| BEAZER HOMES USA INC | 07556Q105 | BZH | US07556Q1058 |
| BEBE STORES INC | 075571109 | BEBE | US0755711092 |
| BECTON DICKINSON AND CO | 075887109 | BDX | US0758871091 |
| BED BATH & BEYOND INC | 075896100 | BBBY | US0758961009 |
| BEL FUSE INC | 077347300 | BELFB | US0773473006 |
| BELDEN INC | 077454106 | BDC | US0774541066 |
| BELO CORP | 080555105 | BLC | US0805551050 |
| BEMIS CO INC | 081437105 | BMS | US0814371052 |
| BENCHMARK ELECTRONICS INC | 08160H101 | BHE | US08160H1014 |
| BENEFICIAL MUTUAL BANCORP INC | 08173R104 | BNCL | US08173R1041 |
| BERKSHIRE HATHAWAY INC | 084670108 | BRK/A | US0846701086 |
| BERKSHIRE HATHAWAY INC | 084670702 | BRK/B | US0846707026 |
| BERKSHIRE HILLS BANCORP INC | 084680107 | BHLB | US0846801076 |
| BERRY PETROLEUM CO | 085789105 | BRY | US0857891057 |
| BEST BUY CO INC | 086516101 | BBY | US0865161014 |
| BIG LOTS INC | 089302103 | BIG | US0893021032 |
| BIG 5 SPORTING GOODS CORP | 08915P101 | BGFV | US08915P1012 |
| BIGLARI HOLDINGS INC | 08986R101 | BH | US08986R1014 |
| BILL BARRETT CORP | 06846N104 | BBG | US06846N1046 |
| BIO-RAD LABORATORIES INC | 090572207 | BIO | US0905722072 |
| BIO-REFERENCE LABS INC | 09057G602 | BRLI | US09057G6026 |
| BIOGEN IDEC INC | 09062X103 | BIIB | US09062X1037 |
| BIOLASE INC | 090911108 | BIOL | US0909111082 |
| BIOMARIN PHARMACEUTICAL INC | 09061G101 | BMRN | US09061G1013 |
| BIOMED REALTY TRUST INC | 09063H107 | BMR | US09063H1077 |
| BIOSCRIP INC | 09069N108 | BIOS | US09069N1081 |
| BLACK BOX CORP | 091826107 | BBOX | US0918261076 |
| BLACK DIAMOND INC | 09202G101 | BDE | US09202G1013 |
| BLACK HILLS CORP | 092113109 | BKH | US0921131092 |
| BLACKBAUD INC | 09227Q100 | BLKB | US09227Q1004 |
| BLACKROCK INC | 09247X101 | BLK | US09247X1019 |
| BLACKROCK KELSO CAPITAL CORP | 092533108 | BKCC | US0925331086 |
| BLUCORA INC COM | 095229100 | BCOR | US0952291005 |
| BLUE NILE INC | 09578R103 | NILE | US09578R1032 |
| BLUEGREEN CORP | 096231105 | BXG | US0962311058 |
| BLYTH INC | 09643P207 | BTH | US09643P2074 |
| BMC SOFTWARE INC | 055921100 | BMC | US0559211000 |
| BNY MELLON CASH RESERVE | 996087094 | | |
| BOB EVANS FARMS INC/DE | 096761101 | BOBE | US0967611015 |
| BOFI HOLDING INC | 05566U108 | BOFI | US05566U1088 |

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| BOISE INC | 09746Y105 | BZ | US09746Y1055 |
| BOK FINANCIAL CORP | 05561Q201 | BOKF | US05561Q2012 |
| BOLT TECHNOLOGY CORP | 097698104 | BOLT | US0976981045 |
| BON-TON STORES INC/THE | 09776J101 | BONT | US09776J1016 |
| BONANZA CREEK ENERGY INC | 097793103 | BCEI | US0977931031 |
| BORGWARNER INC | 099724106 | BWA | US0997241064 |
| BOSTON PRIVATE FINANCIAL HOLDI | 101119105 | BPFH | US1011191053 |
| BOSTON PROPERTIES INC | 101121101 | BXP | US1011211018 |
| BOSTON SCIENTIFIC CORP | 101137107 | BSX | US1011371077 |
| BPZ RESOURCES INC | 055639108 | BPZ | US0556391086 |
| BRADY CORP | 104674106 | BRC | US1046741062 |
| BRANDYWINE REALTY TRUST | 105368203 | BDN | US1053682035 |
| BRE PROPERTIES INC | 05564E106 | BRE | US05564E1064 |
| BRIDGE BANCORP INC | 108035106 | BDGE | US1080351067 |
| BRIDGE CAPITAL HOLDINGS | 108030107 | BBNK | US1080301070 |
| BRIGGS & STRATTON CORP | 109043109 | BGG | US1090431099 |
| BRIGHTCOVE INC | 10921T101 | BCOV | US10921T1016 |
| BRIGHTPOINT INC | 109473405 | CELL | US1094734050 |
| BRINK'S CO/THE | 109696104 | BCO | US1096961040 |
| BRISTOL-MYERS SQUIBB CO | 110122108 | BMY | US1101221083 |
| BRISTOW GROUP INC | 110394103 | BRS | US1103941035 |
| BROADCOM CORP | 111320107 | BRCM | US1113201073 |
| BROADRIDGE FINANCIAL SOLUTIONS | 11133T103 | BR | US11133T1034 |
| BROADSOFT INC | 11133B409 | BSFT | US11133B4095 |
| BROCADE COMMUNICATIONS SYSTEMS | 111621306 | BRCD | US1116213067 |
| BROOKDALE SENIOR LIVING INC | 112463104 | BKD | US1124631045 |
| BROOKLINE BANCORP INC | 11373M107 | BRKL | US11373M1071 |
| BROOKS AUTOMATION INC | 114340102 | BRKS | US1143401024 |
| BROWN & BROWN INC | 115236101 | BRO | US1152361010 |
| BROWN SHOE CO INC | 115736100 | BWS | US1157361007 |
| BRUKER CORP | 116794108 | BRKR | US1167941087 |
| BRUNSWICK CORP/DE | 117043109 | BC | US1170431092 |
| BRYN MAWR BANK CORP | 117665109 | BMTC | US1176651099 |
| BSB BANCORP INC/MA | 05573H108 | BLMT | US05573H1086 |
| BUCKEYE TECHNOLOGIES INC | 118255108 | BKI | US1182551085 |
| BUCKLE INC/THE | 118440106 | BKE | US1184401065 |
| BUNGE LIMITED COM | | BG | BMG169621056 |
| C&F FINANCIAL CORP | 12466Q104 | CFFI | US12466Q1040 |
| CA INC | 12673P105 | CA | US12673P1057 |
| CABELA'S INC | 126804301 | CAB | US1268043015 |
| CABLEVISION SYSTEMS CORP | 12686C109 | CVC | US12686C1099 |
| CABOT CORP | 127055101 | CBT | US1270551013 |
| CABOT OIL & GAS CORP | 127097103 | COG | US1270971039 |
| CADENCE DESIGN SYSTEMS INC | 127387108 | CDNS | US1273871087 |
| CADIZ INC | 127537207 | CDZI | US1275372076 |
| CAFEPRESS INC | 12769A103 | PRSS | US12769A1034 |
| CAL DIVE INTERNATIONAL INC | 12802T101 | DVR | US12802T1016 |

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| CAL-MAINE FOODS INC | 128030202 | CALM | US1280302027 |
| CALAMOS ASSET MANAGEMENT INC | 12811R104 | CLMS | US12811R1041 |
| CALGON CARBON CORP | 129603106 | CCC | US1296031065 |
| CALIFORNIA FIRST NATIONAL BANC | 130222102 | CFNB | US1302221023 |
| CALIFORNIA WATER SERVICE GROUP | 130788102 | CWT | US1307881029 |
| CALIX INC | 13100M509 | CALX | US13100M5094 |
| CALLAWAY GOLF CO | 131193104 | ELY | US1311931042 |
| CALPINE CORP | 131347304 | CPN | US1313473043 |
| CAMBREX CORP | 132011107 | CBM | US1320111073 |
| CAMDEN NATIONAL CORP | 133034108 | CAC | US1330341082 |
| CAMDEN PROPERTY TRUST | 133131102 | CPT | US1331311027 |
| CAMERON INTERNATIONAL CORP | 13342B105 | CAM | US13342B1052 |
| CAMPBELL SOUP CO | 134429109 | CPB | US1344291091 |
| CAMPUS CREST COMMUNITIES INC | 13466Y105 | CCG | US13466Y1055 |
| CANTEL MEDICAL CORP | 138098108 | CMN | US1380981084 |
| CAPE BANCORP INC | 139209100 | CBNJ | US1392091005 |
| CAPELLA EDUCATION CO | 139594105 | CPLA | US1395941057 |
| CAPITAL CITY BANK GROUP INC | 139674105 | CCBG | US1396741050 |
| CAPITAL ONE FINANCIAL CORP | 14040H105 | COF | US14040H1059 |
| CAPITAL SENIOR LIVING CORP | 140475104 | CSU | US1404751042 |
| CAPITAL SOUTHWEST CORP | 140501107 | CSWC | US1405011073 |
| CAPITALSOURCE INC | 14055X102 | CSE | US14055X1028 |
| CAPITOL FEDERAL FINANCIAL INC | 14057J101 | CFFN | US14057J1016 |
| CAPLEASE INC | 140288101 | LSE | US1402881015 |
| CAPSTEAD MORTGAGE CORP | 14067E506 | CMO | US14067E5069 |
| CARBO CERAMICS INC | 140781105 | CRR | US1407811058 |
| CARDINAL FINANCIAL CORP | 14149F109 | CFNL | US14149F1093 |
| CARDINAL HEALTH INC | 14149Y108 | CAH | US14149Y1082 |
| CARDTRONICS INC | 14161H108 | CATM | US14161H1086 |
| CAREER EDUCATION CORP | 141665109 | CECO | US1416651099 |
| CAREFUSION CORP | 14170T101 | CFN | US14170T1016 |
| CARLISLE COS INC | 142339100 | CSL | US1423391002 |
| CARMAX INC | 143130102 | KMX | US1431301027 |
| CARNIVAL CORP | 143658300 | CCL | PA1436583006 |
| CARPENTER TECHNOLOGY CORP | 144285103 | CRS | US1442851036 |
| CARRIZO OIL & GAS INC | 144577103 | CRZO | US1445771033 |
| CARTER'S INC | 146229109 | CRI | US1462291097 |
| CASCADE BANCORP COM NEW | 147154207 | CACB | US1471542076 |
| CASCADE CORP | 147195101 | CASC | US1471951012 |
| CASELLA WASTE SYSTEMS INC | 147448104 | CWST | US1474481041 |
| CASEY'S GENERAL STORES INC | 147528103 | CASY | US1475281036 |
| CASH AMERICA INTERNATIONAL INC | 14754D100 | CSH | US14754D1000 |
| CASS INFORMATION SYSTEMS INC | 14808P109 | CASS | US14808P1093 |
| CASUAL MALE RETAIL GROUP INC | 148711302 | CMRG | US1487113029 |
| CATALYST HEALTH SOLUTIONS INC | 14888B103 | CHSI | US14888B1035 |
| CATERPILLAR INC | 149123101 | CAT | US1491231015 |
| CATHAY GENERAL BANCORP | 149150104 | CATY | US1491501045 |

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| CAVCO INDUSTRIES INC | 149568107 | CVCO | US1495681074 |
| CAVIUM INC | 14964U108 | CAVM | US14964U1088 |
| CBIZ INC | 124805102 | CBZ | US1248051021 |
| CBL & ASSOCIATES PROPERTIES IN | 124830100 | CBL | US1248301004 |
| CBOE HOLDINGS INC | 12503M108 | CBOE | US12503M1080 |
| CBRE GROUP INC CL A | 12504L109 | CBG | US12504L1098 |
| CBS CORP | 124857202 | CBS | US1248572026 |
| CEC ENTERTAINMENT INC | 125137109 | CEC | US1251371092 |
| CEDAR REALTY TRUST INC | 150602209 | CDR | US1506022094 |
| CELADON GROUP INC | 150838100 | CGI | US1508381001 |
| CELANESE CORP | 150870103 | CE | US1508701034 |
| CELGENE CORP | 151020104 | CELG | US1510201049 |
| CENOVUS ENERGY INC | 15135U109 | CVE | CA15135U1093 |
| CENTENE CORP | 15135B101 | CNC | US15135B1017 |
| CENTER BANCORP INC | 151408101 | CNBC | US1514081017 |
| CENTERPOINT ENERGY INC | 15189T107 | CNP | US15189T1079 |
| CENTERSTATE BANKS INC | 15201P109 | CSFL | US15201P1093 |
| CENTRAL EUROPEAN MEDIA ENT-A | G20045202 | CETV | BMG200452024 |
| CENTRAL GARDEN AND PET CO | 153527205 | CENTA | US1535272058 |
| CENTRAL PACIFIC FINANCIAL CO | 154760409 | CPF | US1547604090 |
| CENTURY ALUMINUM CO | 156431108 | CENX | US1564311082 |
| CENTURY BANCORP INC/MA | 156432106 | CNBKA | US1564321065 |
| CENTURYLINK INC | 156700106 | CTL | US1567001060 |
| CENVEO INC | 15670S105 | CVO | US15670S1050 |
| CEPHEID INC | 15670R107 | CPHD | US15670R1077 |
| CERNER CORP | 156782104 | CERN | US1567821046 |
| CEVA INC | 157210105 | CEVA | US1572101053 |
| CF INDUSTRIES HOLDINGS INC | 125269100 | CF | US1252691001 |
| CH ENERGY GROUP INC | 12541M102 | CHG | US12541M1027 |
| CH ROBINSON WORLDWIDE INC | 12541W209 | CHRW | US12541W2098 |
| CHARLES RIVER LABORATORIES INT | 159864107 | CRL | US1598641074 |
| CHARLES SCHWAB CORP/THE | 808513105 | SCHW | US8085131055 |
| CHARMING SHOPPES INC | 161133103 | | US1611331034 |
| CHART INDUSTRIES INC | 16115Q308 | GTLS | US16115Q3083 |
| CHARTER COMMUNICATIONS INC | 16117M305 | CHTR | US16117M3051 |
| CHARTER FINANCIAL CORP/GA | 16122M100 | CHFN | US16122M1009 |
| CHASE CORP | 16150R104 | CCF | US16150R1041 |
| CHATHAM LODGING TRUST | 16208T102 | CLDT | US16208T1025 |
| CHECKPOINT SYSTEMS INC | 162825103 | CKP | US1628251035 |
| CHEMED CORP | 16359R103 | CHE | US16359R1032 |
| CHEMICAL FINANCIAL CORP | 163731102 | CHFC | US1637311028 |
| CHEMTURA CORP | 163893209 | CHMT | US1638932095 |
| CHENIERE ENERGY INC | 16411R208 | LNG | US16411R2085 |
| CHEROKEE INC | 16444H102 | CHKE | US16444H1023 |
| CHESAPEAKE ENERGY CORP | 165167107 | CHK | US1651671075 |
| CHESAPEAKE LODGING TRUST | 165240102 | CHSP | US1652401027 |
| CHESAPEAKE UTILITIES CORP | 165303108 | CPK | US1653031088 |

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| CHEVRON CORP | 166764100 | CVX | US1667641005 |
| CHICAGO BRIDGE & IRON CO NV | 167250109 | CBI | US1672501095 |
| CHICO'S FAS INC | 168615102 | CHS | US1686151028 |
| CHILDRENS PLACE RETAIL STORES | 168905107 | PLCE | US1689051076 |
| CHIMERA INVESTMENT CORP | 16934Q109 | CIM | US16934Q1094 |
| CHINDEX INTERNATIONAL INC | 169467107 | CHDX | US1694671074 |
| CHIPOTLE MEXICAN GRILL INC | 169656105 | CMG | US1696561059 |
| CHIQUITA BRANDS INTERNATIONAL | 170032809 | CQB | US1700328099 |
| CHOICE HOTELS INTERNATIONAL IN | 169905106 | CHH | US1699051066 |
| CHUBB CORP | 171232101 | CB | US1712321017 |
| CHURCH & DWIGHT CO INC | 171340102 | CHD | US1713401024 |
| CIBER INC | 17163B102 | CBR | US17163B1026 |
| CIENA CORP | 171779309 | CIEN | US1717793095 |
| CIFC CORP | 12547R105 | DFR | US12547R1059 |
| CIGNA CORPORATION COM | 125509109 | CI | US1255091092 |
| CIMAREX ENERGY CO | 171798101 | XEC | US1717981013 |
| CINCINNATI BELL INC | 171871106 | CBB | US1718711062 |
| CINCINNATI FINANCIAL CORP | 172062101 | CINF | US1720621010 |
| CINEMARK HOLDINGS INC | 17243V102 | CNK | US17243V1026 |
| CINTAS CORP | 172908105 | CTAS | US1729081059 |
| CIRCOR INTERNATIONAL INC | 17273K109 | CIR | US17273K1097 |
| CIRRUS LOGIC INC | 172755100 | CRUS | US1727551004 |
| CISCO SYSTEMS INC | 17275R102 | CSCO | US17275R1023 |
| CIT GROUP INC | 125581801 | CIT | US1255818015 |
| CITI TRENDS INC | 17306X102 | CTRN | US17306X1028 |
| CITIGROUP INC | 172967424 | C | US1729674242 |
| CITIZENS & NORTHERN CORP | 172922106 | CZNC | US1729221069 |
| CITIZENS INC/TX | 174740100 | CIA | US1747401008 |
| CITIZENS REP BANCORP INC | 174420307 | CRBC | US1744203076 |
| CITRIX SYSTEMS INC | 177376100 | CTXS | US1773761002 |
| CITY HOLDING CO | 177835105 | CHCO | US1778351056 |
| CITY NATIONAL CORP/CA | 178566105 | CYN | US1785661059 |
| CLARCOR INC | 179895107 | CLC | US1798951075 |
| CLEAN ENERGY FUELS CORP | 184499101 | CLNE | US1844991018 |
| CLEAN HARBORS INC | 184496107 | CLH | US1844961078 |
| CLEAR CHANNEL OUTDOOR HOLDINGS | 18451C109 | CCO | US18451C1099 |
| CLEARWATER PAPER CORP | 18538R103 | CLW | US18538R1032 |
| CLEARWIRE CORP | 18538Q105 | CLWR | US18538Q1058 |
| CLECO CORP | 12561W105 | CNL | US12561W1053 |
| CLIFFS NATURAL RESOURCES INC | 18683K101 | CLF | US18683K1016 |
| CLOROX CO | 189054109 | CLX | US1890541097 |
| CLOUD PEAK ENERGY INC | 18911Q102 | CLD | US18911Q1022 |
| CME GROUP INC | 12572Q105 | CME | US12572Q1058 |
| CMS ENERGY CORP | 125896100 | CMS | US1258961002 |
| CNA FINANCIAL CORP | 126117100 | CNA | US1261171003 |
| CNB FINANCIAL CORP/PA | 126128107 | CCNE | US1261281075 |
| CNH GLOBAL NV | N20935206 | CNH | NL0000298933 |

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| CNO FINANCIAL GROUP INC | 12621E103 | CNO | US12621E1038 |
| COACH INC | 189754104 | COH | US1897541041 |
| COBALT INTERNATIONAL ENERGY IN | 19075F106 | CIE | US19075F1066 |
| COBIZ FINANCIAL INC | 190897108 | COBZ | US1908971088 |
| COCA-COLA CO/THE | 191216100 | KO | US1912161007 |
| COCA-COLA ENTERPRISES INC | 19122T109 | CCE | US19122T1097 |
| COEUR D'ALENE MINES CORP | 192108504 | CDE | US1921085049 |
| COGNEX CORP | 192422103 | CGNX | US1924221039 |
| COGNIZANT TECHNOLOGY SOLUTIONS | 192446102 | CTSH | US1924461023 |
| COHERENT INC | 192479103 | COHR | US1924791031 |
| COHU INC | 192576106 | COHU | US1925761066 |
| COINSTAR INC | 19259P300 | CSTR | US19259P3001 |
| COLFAX CORP | 194014106 | CFX | US1940141062 |
| COLGATE-PALMOLIVE CO | 194162103 | CL | US1941621039 |
| COLLECTIVE BRANDS INC | 19421W100 | PSS | US19421W1009 |
| COLLECTORS UNIVERSE | 19421R200 | CLCT | US19421R2004 |
| COLONIAL PROPERTIES TRUST | 195872106 | CLP | US1958721060 |
| COLONY FINANCIAL INC | 19624R106 | CLNY | US19624R1068 |
| COLUMBIA BANKING SYSTEM INC | 197236102 | COLB | US1972361026 |
| COLUMBIA SPORTSWEAR CO | 198516106 | COLM | US1985161066 |
| COLUMBUS MCKINNON CORP/NY | 199333105 | CMCO | US1993331057 |
| COMCAST CORP | 20030N101 | CMCSA | US20030N1019 |
| COMCAST CORP | 20030N200 | CMCSK | US20030N2009 |
| COMERICA INC | 200340107 | CMA | US2003401070 |
| COMFORT SYSTEMS USA INC | 199908104 | FIX | US1999081045 |
| COMMERCE BANCSHARES INC/MO | 200525103 | CBSH | US2005251036 |
| COMMERCIAL METALS CO | 201723103 | CMC | US2017231034 |
| COMMONWEALTH REIT | 203233101 | CWH | US2032331017 |
| COMMUNICATIONS SYSTEMS INC | 203900105 | JCS | US2039001050 |
| COMMUNITY BANK SYSTEM INC | 203607106 | CBU | US2036071064 |
| COMMUNITY HEALTH SYSTEMS INC | 203668108 | CYH | US2036681086 |
| COMMUNITY TRUST BANCORP INC | 204149108 | CTBI | US2041491083 |
| COMMVAULT SYSTEMS INC | 204166102 | CVLT | US2041661024 |
| COMPASS MINERALS INTERNATIONAL | 20451N101 | CMP | US20451N1019 |
| COMPUTER PROGRAMS & SYSTEMS IN | 205306103 | CPSI | US2053061030 |
| COMPUTER TASK GROUP INC | 205477102 | CTGX | US2054771025 |
| COMPUWARE CORP | 205638109 | CPWR | US2056381096 |
| COMPX INTERNATIONAL INC | 20563P101 | CIX | US20563P1012 |
| COMSTOCK RESOURCES INC | 205768203 | CRK | US2057682039 |
| COMVERSE TECHNOLOGY INC | 205862402 | CMVT | US2058624022 |
| CON-WAY INC | 205944101 | CNW | US2059441012 |
| CONAGRA FOODS INC | 205887102 | CAG | US2058871029 |
| CONCEPTUS INC | 206016107 | CPTS | US2060161070 |
| CONCHO RESOURCES INC/MIDLAND T | 20605P101 | CXO | US20605P1012 |
| CONCUR TECHNOLOGIES INC | 206708109 | CNQR | US2067081099 |
| CONMED CORP | 207410101 | CNMD | US2074101013 |
| CONN'S INC | 208242107 | CONN | US2082421072 |

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| CONNECTICUT WATER SERVICE INC | 207797101 | CTWS | US2077971016 |
| CONOCOPHILLIPS | 20825C104 | COP | US20825C1045 |
| CONSOL ENERGY INC | 20854P109 | CNX | US20854P1093 |
| CONSOLIDATED COMMUNICATIONS HO | 209034107 | CNSL | US2090341072 |
| CONSOLIDATED EDISON INC | 209115104 | ED | US2091151041 |
| CONSOLIDATED WATER CO LTD | | CWCO | KYG237731073 |
| CONSOLIDATED-TOMOKA LAND CO | 210226106 | CTO | US2102261060 |
| CONSTANT CONTACT INC | 210313102 | CTCT | US2103131023 |
| CONTANGO OIL & GAS CO | 21075N204 | MCF | US21075N2045 |
| CONTINENTAL RESOURCES INC/OK | 212015101 | CLR | US2120151012 |
| CONVERGYS CORP | 212485106 | CVG | US2124851062 |
| COOPER COS INC/THE | 216648402 | COO | US2166484020 |
| COOPER INDUSTRIES PLC | G24140108 | CBE | IE00B40K9117 |
| COOPER TIRE & RUBBER CO | 216831107 | CTB | US2168311072 |
| COPA HOLDINGS S A CL A | P31076105 | CPA | PAP310761054 |
| COPART INC | 217204106 | CPRT | US2172041061 |
| CORELOGIC INC | 21871D103 | CLGX | US21871D1037 |
| CORESITE REALTY CORP | 21870Q105 | COR | US21870Q1058 |
| CORINTHIAN COLLEGES INC | 218868107 | COCO | US2188681074 |
| CORNERSTONE THERAPEUTICS INC | 21924P103 | CRTX | US21924P1030 |
| CORNING INC | 219350105 | GLW | US2193501051 |
| CORONADO BIOSCIENCES INC | 21976U109 | CNDO | US21976U1097 |
| CORPORATE EXECUTIVE BOARD CO/T | 21988R102 | EXBD | US21988R1023 |
| CORPORATE OFFICE PROPERTIES TR | 22002T108 | OFC | US22002T1088 |
| COSTAR GROUP INC | 22160N109 | CSGP | US22160N1090 |
| COSTCO WHOLESALE CORP | 22160K105 | COST | US22160K1051 |
| COURIER CORP | 222660102 | CRRC | US2226601027 |
| COUSINS PROPERTIES INC | 222795106 | CUZ | US2227951066 |
| COVANCE INC | 222816100 | CVD | US2228161004 |
| COVANTA HOLDING CORP | 22282E102 | CVA | US22282E1029 |
| COVENTRY HEALTH CARE INC | 222862104 | CVH | US2228621049 |
| COVIDIEN PLC | G2554F113 | COV | IE00B68SQD29 |
| COWEN GROUP INC | 223622101 | COWN | US2236221014 |
| CR BARD INC | 067383109 | BCR | US0673831097 |
| CRA INTERNATIONAL INC | 12618T105 | CRAI | US12618T1051 |
| CRACKER BARREL OLD COUNTRY STO | 22410J106 | CBRL | US22410J1060 |
| CRANE CO | 224399105 | CR | US2243991054 |
| CRAWFORD & CO | 224633107 | CRD/B | US2246331076 |
| CREE INC | 225447101 | CREE | US2254471012 |
| CREXUS INVESTMENT CORP | 226553105 | CXS | US2265531051 |
| CRIMSON EXPLORATION INC | 22662K207 | CXPO | US22662K2078 |
| CROCS INC | 227046109 | CROX | US2270461096 |
| CROSS COUNTRY HEALTHCARE INC | 227483104 | CCRN | US2274831047 |
| CROSSTEX ENERGY INC | 22765Y104 | XTXI | US22765Y1047 |
| CROWN CASTLE INTERNATIONAL COR | 228227104 | CCI | US2282271046 |
| CROWN MEDIA HOLDINGS INC | 228411104 | CRWN | US2284111042 |
| CRYOLIFE INC | 228903100 | CRY | US2289031005 |

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| CSG SYSTEMS INTERNATIONAL INC | 126349109 | CSGS | US1263491094 |
| CSS INDUSTRIES INC | 125906107 | CSS | US1259061075 |
| CSX CORP | 126408103 | CSX | US1264081035 |
| CTS CORP | 126501105 | CTS | US1265011056 |
| CUBESMART | 229663109 | CUBE | US2296631094 |
| CUBIST PHARMACEUTICALS INC | 229678107 | CBST | US2296781071 |
| CULLEN/FROST BANKERS INC | 229899109 | CFR | US2298991090 |
| CUMMINS INC | 231021106 | CMI | US2310211063 |
| CUMULUS MEDIA INC | 231082108 | CMLS | US2310821085 |
| CURIS INC | 231269101 | CRIS | US2312691015 |
| CVB FINANCIAL CORP | 126600105 | CVBF | US1266001056 |
| CVR ENERGY INC | 12662P108 | CVI | US12662P1084 |
| CVS CAREMARK CORP | 126650100 | CVS | US1266501006 |
| CYBERONICS INC | 23251P102 | CYBX | US23251P1021 |
| CYMER INC | 232572107 | CYMI | US2325721072 |
| CYNOSURE INC | 232577205 | CYNO | US2325772059 |
| CYPRESS SEMICONDUCTOR CORP | 232806109 | CY | US2328061096 |
| CYS INVTS INC | 12673A108 | CYS | US12673A1088 |
| CYTEC INDUSTRIES INC | 232820100 | CYT | US2328201007 |
| CYTORI THERAPEUTICS INC | 23283K105 | CYTX | US23283K1051 |
| DAKTRONICS INC | 234264109 | DAKT | US2342641097 |
| DANA HOLDING CORP | 235825205 | DAN | US2358252052 |
| DANAHER CORP | 235851102 | DHR | US2358511028 |
| DARDEN RESTAURANTS INC | 237194105 | DRI | US2371941053 |
| DARLING INTERNATIONAL INC | 237266101 | DAR | US2372661015 |
| DAVITA INC | 23918K108 | DVA | US23918K1088 |
| DAWSON GEOPHYSICAL CO | 239359102 | DWSN | US2393591027 |
| DCT INDUSTRIAL TRUST INC | 233153105 | DCT | US2331531051 |
| DDR CORP | 23317H102 | DDR | US23317H1023 |
| DEALERTRACK HOLDINGS INC | 242309102 | TRAK | US2423091022 |
| DEAN FOODS CO | 242370104 | DF | US2423701042 |
| DECKERS OUTDOOR CORP | 243537107 | DECK | US2435371073 |
| DEERE & CO | 244199105 | DE | US2441991054 |
| DELEK US HOLDINGS INC | 246647101 | DK | US2466471016 |
| DELL INC | 24702R101 | DELL | US24702R1014 |
| DELTA AIR LINES INC | 247361702 | DAL | US2473617023 |
| DELTA APPAREL INC | 247368103 | DLA | US2473681037 |
| DELUXE CORP | 248019101 | DLX | US2480191012 |
| DEMANDWARE INC | 24802Y105 | DWRE | US24802Y1055 |
| DENBURY RESOURCES INC | 247916208 | DNR | US2479162081 |
| DENDREON CORP | 24823Q107 | DNDN | US24823Q1076 |
| DENNY'S CORP | 24869P104 | DENN | US24869P1049 |
| DENTSPLY INTERNATIONAL INC | 249030107 | XRAY | US2490301072 |
| DEVON ENERGY CORP | 25179M103 | DVN | US25179M1036 |
| DEVRY INC | 251893103 | DV | US2518931033 |
| DEXCOM INC | 252131107 | DXCM | US2521311074 |
| DFC GLOBAL CORP | 23324T107 | DLLR | US23324T1079 |

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| DIAL GLOBAL INC | 25247X107 | DIAL | US25247X1072 |
| DIAMOND FOODS INC | 252603105 | DMND | US2526031057 |
| DIAMOND OFFSHORE DRILLING INC | 25271C102 | DO | US25271C1027 |
| DIAMONDROCK HOSPITALITY CO | 252784301 | DRH | US2527843013 |
| DICK'S SPORTING GOODS INC | 253393102 | DKS | US2533931026 |
| DIEBOLD INC | 253651103 | DBD | US2536511031 |
| DIGI INTERNATIONAL INC | 253798102 | DGII | US2537981027 |
| DIGITAL GENERATION INC | 25400B108 | DGIT | US25400B1089 |
| DIGITAL REALTY TRUST INC | 253868103 | DLR | US2538681030 |
| DIGITAL RIVER INC | 25388B104 | DRIV | US25388B1044 |
| DILLARD'S INC | 254067101 | DDS | US2540671011 |
| DIME COMMUNITY BANCSHARES | 253922108 | DCOM | US2539221083 |
| DINEEQUITY INC | 254423106 | DIN | US2544231069 |
| DIODES INC | 254543101 | DIOD | US2545431015 |
| DIRECTV | 25490A101 | DTV | US25490A1016 |
| DISCOVER FINANCIAL SERVICES | 254709108 | DFS | US2547091080 |
| DISCOVERY COMMUNICATIONS INC | 25470F104 | DISCA | US25470F1049 |
| DISCOVERY COMMUNICATIONS INC | 25470F302 | DISCK | US25470F3029 |
| DISH NETWORK CORP | 25470M109 | DISH | US25470M1099 |
| DOLAN CO/THE | 25659P402 | DM | US25659P4028 |
| DOLBY LABORATORIES INC | 25659T107 | DLB | US25659T1079 |
| DOLE FOOD CO INC | 256603101 | DOLE | US2566031017 |
| DOLLAR GENERAL CORP | 256677105 | DG | US2566771059 |
| DOLLAR THRIFTY AUTOMOTIVE GROU | 256743105 | DTG | US2567431059 |
| DOLLAR TREE INC | 256746108 | DLTR | US2567461080 |
| DOMINION RESOURCES INC/VA | 25746U109 | D | US25746U1097 |
| DOMINO'S PIZZA INC | 25754A201 | DPZ | US25754A2015 |
| DOMTAR CORP | 257559203 | UFS | US2575592033 |
| DONALDSON CO INC | 257651109 | DCI | US2576511099 |
| DONEGAL GROUP INC | 257701201 | DGICA | US2577012014 |
| DORAL FINANCIAL CORP | 25811P886 | DRL | PR25811P8869 |
| DORMAN PRODUCTS INC | 258278100 | DORM | US2582781009 |
| DOUGLAS DYNAMICS INC | 25960R105 | PLOW | US25960R1059 |
| DOUGLAS EMMETT INC | 25960P109 | DEI | US25960P1093 |
| DOVER CORP | 260003108 | DOV | US2600031080 |
| DOW CHEMICAL CO/THE | 260543103 | DOW | US2605431038 |
| DR HORTON INC | 23331A109 | DHI | US23331A1097 |
| DR PEPPER SNAPPLE GROUP INC | 26138E109 | DPS | US26138E1091 |
| DREAMWORKS ANIMATION SKG INC | 26153C103 | DWA | US26153C1036 |
| DRESSER-RAND GROUP INC | 261608103 | DRC | US2616081038 |
| DREW INDUSTRIES INC | 26168L205 | DW | US26168L2051 |
| DRIL-QUIP INC | 262037104 | DRQ | US2620371045 |
| DSP GROUP INC | 23332B106 | DSPG | US23332B1061 |
| DST SYSTEMS INC | 233326107 | DST | US2333261079 |
| DSW INC | 23334L102 | DSW | US23334L1026 |
| DTE ENERGY CO | 233331107 | DTE | US2333311072 |
| DTS INC/CA | 23335C101 | DTSI | US23335C1018 |

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| DUKE ENERGY CORP | 26441C105 | DUK | US26441C1053 |
| DUKE REALTY CORP | 264411505 | DRE | US2644115055 |
| DUN & BRADSTREET CORP | 26483E100 | DNB | US26483E1001 |
| DUPONT FABROS TECHNOLOGY INC | 26613Q106 | DFT | US26613Q1067 |
| DYCOM INDUSTRIES INC | 267475101 | DY | US2674751019 |
| DYNAMIC MATERIALS CORP | 267888105 | BOOM | US2678881051 |
| DYNAVAX TECHNOLOGIES CORP | 268158102 | DVAX | US2681581029 |
| E*TRADE FINANCIAL CORP | 269246401 | ETFC | US2692464017 |
| EAGLE BANCORP INC | 268948106 | EGBN | US2689481065 |
| EAGLE MATERIALS INC | 26969P108 | EXP | US26969P1084 |
| EARTHLINK INC | 270321102 | ELNK | US2703211027 |
| EAST WEST BANCORP INC | 27579R104 | EWBC | US27579R1041 |
| EASTGROUP PROPERTIES INC | 277276101 | EGP | US2772761019 |
| EATON CORP | 278058102 | ETN | US2780581029 |
| EATON VANCE CORP | 278265103 | EV | US2782651036 |
| EBAY INC | 278642103 | EBAY | US2786421030 |
| EBIX INC | 278715206 | EBIX | US2787152063 |
| ECHELON CORP | 27874N105 | ELON | US27874N1054 |
| ECHOSTAR CORP | 278768106 | SATS | US2787681061 |
| ECOLAB INC | 278865100 | ECL | US2788651006 |
| EDELMAN FINANCIAL GROUP INC | 27943Q105 | EF | US27943Q1058 |
| EDGEN GROUP INC | 28014Q107 | EDG | US28014Q1076 |
| EDISON INTERNATIONAL | 281020107 | EIX | US2810201077 |
| EDUCATION MANAGEMENT CORP | 28140M103 | EDMC | US28140M1036 |
| EDUCATION REALTY TRUST INC | 28140H104 | EDR | US28140H1041 |
| EDWARDS LIFESCIENCES CORP | 28176E108 | EW | US28176E1082 |
| EI DU PONT DE NEMOURS & CO | 263534109 | DD | US2635341090 |
| EL PASO ELECTRIC CO | 283677854 | EE | US2836778546 |
| EL PASO PIPELINE PARTNERS LP | 283702108 | EPB | US2837021086 |
| ELAN CORP PLC | 284131208 | ELN | US2841312083 |
| ELECTRO RENT CORP | 285218103 | ELRC | US2852181039 |
| ELECTRO SCIENTIFIC INDUSTRIES | 285229100 | ESIO | US2852291002 |
| ELECTRONIC ARTS INC | 285512109 | EA | US2855121099 |
| ELECTRONICS FOR IMAGING INC | 286082102 | EFII | US2860821022 |
| ELI LILLY & CO | 532457108 | LLY | US5324571083 |
| ELIZABETH ARDEN INC | 28660G106 | RDEN | US28660G1067 |
| EMBRAER SA | 29082A107 | ERJ | US29082A1079 |
| EMC CORP/MASSACHUSETTS | 268648102 | EMC | US2686481027 |
| EMC INSURANCE GROUP INC | 268664109 | EMCI | US2686641091 |
| EMCOR GROUP INC | 29084Q100 | EME | US29084Q1004 |
| EMERSON ELECTRIC CO | 291011104 | EMR | US2910111044 |
| EMPIRE DISTRICT ELECTRIC CO/TH | 291641108 | EDE | US2916411083 |
| EMPLOYERS HOLDINGS INC | 292218104 | EIG | US2922181043 |
| EMULEX CORP | 292475209 | ELX | US2924752098 |
| ENCANA CORP | 292505104 | ECA | CA2925051047 |
| ENCORE BANCSHARES INC | 29255V201 | EBTX | US29255V2016 |
| ENCORE CAPITAL GROUP INC | 292554102 | ECPG | US2925541029 |

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| ENCORE WIRE CORP | 292562105 | WIRE | US2925621052 |
| ENDEAVOR INTERNATIONAL CORP | 29259G200 | END | US29259G2003 |
| ENDO HEALTH SOLUTIONS INC | 29264F205 | ENDP | US29264F2056 |
| ENDURANCE SPECIALTY HLDGS LTD | G30397106 | ENH | BMG303971060 |
| ENERGEN CORP | 29265N108 | EGN | US29265N1081 |
| ENERGIZER HOLDINGS INC | 29266R108 | ENR | US29266R1086 |
| ENERGY PARTNERS LTD | 29270U303 | EPL | US29270U3032 |
| ENERGY RECOVERY INC | 29270J100 | ERII | US29270J1007 |
| ENERGY TRANSFER EQUITY LP | 29273V100 | ETE | US29273V1008 |
| ENERGY TRANSFER PARTNERS LP | 29273R109 | ETP | US29273R1095 |
| ENERGY XXI BERMUDA LIMITED USD | G10082140 | EXXI | BMG100821401 |
| ENERGYSOLUTIONS INC | 292756202 | ES | US2927562023 |
| ENERNOC INC | 292764107 | ENOC | US2927641074 |
| ENERSIS SA | 29274F104 | ENI | US29274F1049 |
| ENERSYS | 29275Y102 | ENS | US29275Y1029 |
| ENNIS INC | 293389102 | EBF | US2933891028 |
| ENPRO INDUSTRIES INC | 29355X107 | NPO | US29355X1072 |
| ENSCO PLC | G3157S106 | ESV | GB00B4VLR192 |
| ENSTAR GROUP LIMITED SHS | G3075P101 | ESGR | BMG3075P1014 |
| ENTEGRIS INC | 29362U104 | ENTG | US29362U1043 |
| ENTERCOM COMMUNICATIONS CORP | 293639100 | ETM | US2936391000 |
| ENTERGY CORP | 29364G103 | ETR | US29364G1031 |
| ENTERPRISE BANCORP INC/MA | 293668109 | EBTC | US2936681095 |
| ENTERPRISE FINANCIAL SERVICES | 293712105 | EFSC | US2937121059 |
| ENTERPRISE PRODUCTS PARTNERS L | 293792107 | EPD | US2937921078 |
| ENTERTAINMENT PROPERTIES TRUST | 29380T105 | EPR | US29380T1051 |
| ENTRAVISION COMMUNICATIONS COR | 29382R107 | EVC | US29382R1077 |
| ENZON PHARMACEUTICALS INC | 293904108 | ENZN | US2939041081 |
| EOG RESOURCES INC | 26875P101 | EOG | US26875P1012 |
| EPIQ SYSTEMS INC | 26882D109 | EPIQ | US26882D1090 |
| EPLUS INC | 294268107 | PLUS | US2942681071 |
| EPOCRATES INC | 29429D103 | EPOC | US29429D1037 |
| EQT CORP | 26884L109 | EQT | US26884L1098 |
| EQUIFAX INC | 294429105 | EFX | US2944291051 |
| EQUINIX INC | 29444U502 | EQIX | US29444U5020 |
| EQUITY LIFESTYLE PROPERTIES IN | 29472R108 | ELS | US29472R1086 |
| EQUITY ONE INC | 294752100 | EQY | US2947521009 |
| EQUITY RESIDENTIAL | 29476L107 | EQR | US29476L1070 |
| ERESEARCHTECHNOLOGY INC | 29481V108 | ERT | US29481V1089 |
| ERIE INDEMNITY CO | 29530P102 | ERIE | US29530P1021 |
| ESB FINANCIAL CORP | 26884F102 | ESBF | US26884F1021 |
| ESCO TECHNOLOGIES INC | 296315104 | ESE | US2963151046 |
| ESSA BANCORP INC | 29667D104 | ESSA | US29667D1046 |
| ESSEX PROPERTY TRUST INC | 297178105 | ESS | US2971781057 |
| ESTEE LAUDER COS INC/THE | 518439104 | EL | US5184391044 |
| ETHAN ALLEN INTERIORS INC | 297602104 | ETH | US2976021046 |
| EURONET WORLDWIDE INC | 298736109 | EEFT | US2987361092 |

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| EVEREST RE GROUP INC COM | G3223R108 | RE | BMG3223R1088 |
| EW SCRIPPS CO | 811054402 | SSP | US8110544025 |
| EXACTECH INC | 30064E109 | EXAC | US30064E1091 |
| EXACTTARGET INC | 30064K105 | ET | US30064K1051 |
| EXAR CORP | 300645108 | EXAR | US3006451088 |
| EXCEL TRUST INC | 30068C109 | EXL | US30068C1099 |
| EXCO RESOURCES INC | 269279402 | XCO | US2692794025 |
| EXELIXIS INC | 30161Q104 | EXEL | US30161Q1040 |
| EXELON CORP | 30161N101 | EXC | US30161N1019 |
| EXIDE TECHNOLOGIES | 302051206 | XIDE | US3020512063 |
| EXPEDIA INC | 30212P303 | EXPE | US30212P3038 |
| EXPEDITORS INTERNATIONAL OF WA | 302130109 | EXPD | US3021301094 |
| EXPONENT INC | 30214U102 | EXPO | US30214U1025 |
| EXPRESS INC | 30219E103 | EXPR | US30219E1038 |
| EXPRESS SCRIPTS HLDG CO | 30219G108 | ESRX | US30219G1085 |
| EXTERRAN HOLDINGS INC | 30225X103 | EXH | US30225X1037 |
| EXTRA SPACE STORAGE INC | 30225T102 | EXR | US30225T1025 |
| EXXON MOBIL CORP | 30231G102 | XOM | US30231G1022 |
| EZCORP INC | 302301106 | EZPW | US3023011063 |
| FACEBOOK INC | 30303M102 | FB | US30303M1027 |
| FACTSET RESEARCH SYSTEMS INC | 303075105 | FDS | US3030751057 |
| FAIR ISAAC CORP | 303250104 | FICO | US3032501047 |
| FAIRCHILD SEMICONDUCTOR INTERN | 303726103 | FCS | US3037261035 |
| FAIRPOINT COMMUNICATIONS INC | 305560302 | FRP | US3055603027 |
| FAMILY DOLLAR STORES INC | 307000109 | FDO | US3070001090 |
| FARMER BROS CO | 307675108 | FARM | US3076751086 |
| FARMERS NATIONAL BANC CORP | 309627107 | FMNB | US3096271073 |
| FARO TECHNOLOGIES INC | 311642102 | FARO | US3116421021 |
| FASTENAL CO | 311900104 | FAST | US3119001044 |
| FBL FINANCIAL GROUP INC | 30239F106 | FFG | US30239F1066 |
| FBR & CO | 30247C301 | FBRC | US30247C3016 |
| FEDERAL AGRICULTURAL MORTGAGE | 313148306 | AGM | US3131483063 |
| FEDERAL REALTY INVESTMENT TRUS | 313747206 | FRT | US3137472060 |
| FEDERAL SIGNAL CORP | 313855108 | FSS | US3138551086 |
| FEDERAL-MOGUL CORP | 313549404 | FDML | US3135494041 |
| FEDERATED INVESTORS INC | 314211103 | FII | US3142111034 |
| FEDEX CORP | 31428X106 | FDX | US31428X1063 |
| FEI CO | 30241L109 | FEIC | US30241L1098 |
| FELCOR LODGING TRUST INC | 31430F101 | FCH | US31430F1012 |
| FERRO CORP | 315405100 | FOE | US3154051003 |
| FIDELITY NATIONAL FINANCIAL IN | 31620R105 | FNF | US31620R1059 |
| FIDELITY NATIONAL INFORMATION | 31620M106 | FIS | US31620M1062 |
| FIDELITY SOUTHERN CORP | 316394105 | LION | US3163941053 |
| FIFTH & PACIFIC CO INC | 316645100 | FNP | US3166451001 |
| FIFTH STREET FINANCE CORP | 31678A103 | FSC | US31678A1034 |
| FIFTH THIRD BANCORP | 316773100 | FITB | US3167731005 |
| FINANCIAL ENGINES INC | 317485100 | FNGN | US3174851002 |

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| FINANCIAL INSTITUTIONS INC | 317585404 | FISI | US3175854047 |
| FINISAR CORP | 31787A507 | FNSR | US31787A5074 |
| FINISH LINE INC/THE | 317923100 | FINL | US3179231002 |
| FIRST AMERICAN FINANCIAL CORP | 31847R102 | FAF | US31847R1023 |
| FIRST BANCORP | 318672706 | FBP | PR3186727065 |
| FIRST BANCORP INC/ME | 31866P102 | FNLC | US31866P1021 |
| FIRST BANCORP/TROY NC | 318910106 | FBNC | US3189101062 |
| FIRST BUSEY CORP | 319383105 | BUSE | US3193831050 |
| FIRST CALIFORNIA FINANCIAL GRO | 319395109 | FCAL | US3193951098 |
| FIRST CASH FINANCIAL SERVICES | 31942D107 | FCFS | US31942D1072 |
| FIRST CITIZENS BANCSHARES INC/ | 31946M103 | FCNCA | US31946M1036 |
| FIRST COMMONWEALTH FINANCIAL C | 319829107 | FCF | US3198291078 |
| FIRST COMMUNITY BANCSHARES INC | 31983A103 | FCBC | US31983A1034 |
| FIRST DEFIANCE FINANCIAL CORP | 32006W106 | FDEF | US32006W1062 |
| FIRST FINANCIAL BANCORP | 320209109 | FFBC | US3202091092 |
| FIRST FINANCIAL BANKSHARES INC | 32020R109 | FFIN | US32020R1095 |
| FIRST FINANCIAL CORP/IN | 320218100 | THFF | US3202181000 |
| FIRST FINANCIAL HOLDINGS INC | 320239106 | FFCH | US3202391062 |
| FIRST HORIZON NATIONAL CORP | 320517105 | FHN | US3205171057 |
| FIRST INDUSTRIAL REALTY TRUST | 32054K103 | FR | US32054K1034 |
| FIRST INTERSTATE BANCSYSTEM IN | 32055Y201 | FIBK | US32055Y2019 |
| FIRST MARBLEHEAD CORP/THE | 320771108 | FMD | US3207711082 |
| FIRST MERCHANTS CORP | 320817109 | FRME | US3208171096 |
| FIRST MIDWEST BANCORP INC/IL | 320867104 | FMBI | US3208671046 |
| FIRST NIAGARA FINANCIAL GROUP | 33582V108 | FNFG | US33582V1089 |
| FIRST OF LONG ISLAND CORP/THE | 320734106 | FLIC | US3207341062 |
| FIRST PACTRUST BANCORP INC | 33589V101 | BANC | US33589V1017 |
| FIRST POTOMAC REALTY TRUST | 33610F109 | FPO | US33610F1093 |
| FIRST REPUBLIC BANK/SAN FRANCI | 33616C100 | FRC | US33616C1009 |
| FIRST SOLAR INC | 336433107 | FSLR | US3364331070 |
| FIRSTENERGY CORP | 337932107 | FE | US3379321074 |
| FIRSTMERIT CORP | 337915102 | FMER | US3379151026 |
| FISERV INC | 337738108 | FISV | US3377381088 |
| FISHER COMMUNICATIONS INC | 337756209 | FSCI | US3377562091 |
| FIVE STAR QUALITY CARE INC | 33832D106 | FVE | US33832D1063 |
| FLAGSTONE REINSURANCE HLDG SA | L3466T104 | FSR | LU0490650438 |
| FLEETCOR TECHNOLOGIES INC | 339041105 | FLT | US3390411052 |
| FLEXTRONICS INTERNATIONAL LTD | | FLEX | SG9999000020 |
| FLOTEK INDUSTRIES INC | 343389102 | FTK | US3433891021 |
| FLOW INTERNATIONAL CORP | 343468104 | FLOW | US3434681041 |
| FLOWERS FOODS INC | 343498101 | FLO | US3434981011 |
| FLOWSERVE CORP | 34354P105 | FLS | US34354P1057 |
| FLUOR CORP | 343412102 | FLR | US3434121022 |
| FLUSHING FINANCIAL CORP | 343873105 | FFIC | US3438731057 |
| FMC CORP | 302491303 | FMC | US3024913036 |
| FMC TECHNOLOGIES INC | 30249U101 | FTI | US30249U1016 |
| FNB CORP N C COM NEW | 302519202 | FNBN | US3025192028 |

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| FNB CORP/PA | 302520101 | FNB | US3025201019 |
| FNMA POOL #0254155 | 31371KH87 | FN | US31371KH879 |
| FNMA POOL #0259429 | 31371REA0 | FN | US31371REA05 |
| FNMA POOL #0259453 | 31371RE28 | FN | US31371RE285 |
| FNMA POOL #0259480 | 31371RFV3 | FN | US31371RFV33 |
| FNMA POOL #0259512 | 31371RGV2 | FN | US31371RGV24 |
| FNMA POOL #0259533 | 31371RHJ8 | FN | US31371RHJ86 |
| FNMA POOL #0259576 | 31371RJV9 | FN | US31371RJV96 |
| FNMA POOL #0387677 | 31377UUA9 | FN | US31377UUA95 |
| FNMA POOL #0387707 | 31377UU84 | FN | US31377UU845 |
| FNMA POOL #0873477 | 31409KM20 | FN | US31409KM208 |
| FNMA POOL #0874500 | 31409LRV9 | FN | US31409LRV98 |
| FNMA POOL #0957054 | 31413VWP8 | FN | US31413VWP83 |
| FNMA POOL #0957142 | 31413VZF7 | FN | US31413VZF74 |
| FOOT LOCKER INC | 344849104 | FL | US3448491049 |
| FORD MOTOR CO | 345370860 | F | US3453708600 |
| FOREST CITY ENTERPRISES INC | 345550107 | FCE/A | US3455501078 |
| FOREST LABORATORIES INC | 345838106 | FRX | US3458381064 |
| FOREST OIL CORP | 346091705 | FST | US3460917053 |
| FORESTAR GROUP INC | 346233109 | FOR | US3462331097 |
| FORMFACTOR INC | 346375108 | FORM | US3463751087 |
| FORTEGRA FINANCIAL CORP | 34954W104 | FRF | US34954W1045 |
| FORTINET INC | 34959E109 | FTNT | US34959E1091 |
| FORTUNE BRANDS HOME & SECURITY | 34964C106 | FBHS | US34964C1062 |
| FORUM ENERGY TECHNOLOGIES INC | 34984V100 | FET | US34984V1008 |
| FORWARD AIR CORP | 349853101 | FWRD | US3498531017 |
| FOSSIL INC | 349882100 | FOSL | US3498821004 |
| FOX CHASE BANCORP INC | 35137T108 | FXCB | US35137T1088 |
| FRANKLIN COVEY CO | 353469109 | FC | US3534691098 |
| FRANKLIN ELECTRIC CO INC | 353514102 | FELE | US3535141028 |
| FRANKLIN FINANCIAL CORP/VA | 35353C102 | FRNK | US35353C1027 |
| FRANKLIN RESOURCES INC | 354613101 | BEN | US3546131018 |
| FRANKLIN STREET PROPERTIES COR | 35471R106 | FSP | US35471R1068 |
| FRED'S INC | 356108100 | FRED | US3561081007 |
| FREEPORT-MCMORAN COPPER & GOLD | 35671D857 | FCX | US35671D8570 |
| FREESCALE SEMICONDUCTOR LTD | | FSL | BMG3727Q1015 |
| FREIGHTCAR AMERICA INC | 357023100 | RAIL | US3570231007 |
| FRESH DEL MONTE PRODUCE | | FDP | KYG367381053 |
| FRESH MARKET INC/THE | 35804H106 | TFM | US35804H1068 |
| FRONTIER COMMUNICATIONS CORP | 35906A108 | FTR | US35906A1088 |
| FRONTLINE LTD SHS | | FRO | BMG3682E1277 |
| FSI INTERNATIONAL INC | 302633102 | FSII | US3026331021 |
| FTI CONSULTING INC | 302941109 | FCN | US3029411093 |
| FUEL SYSTEMS SOLUTIONS INC | 35952W103 | FSYS | US35952W1036 |
| FUELCELL ENERGY INC | 35952H106 | FCEL | US35952H1068 |
| FULTON FINANCIAL CORP | 360271100 | FULT | US3602711000 |
| FURIEX PHARMACEUTICALS INC | 36106P101 | FURX | US36106P1012 |

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| FUTUREFUEL CORP | 36116M106 | FF | US36116M1062 |
| FXCM INC | 302693106 | FXCM | US3026931069 |
| F5 NETWORKS INC | 315616102 | FFIV | US3156161024 |
| G&K SERVICES INC | 361268105 | GKSR | US3612681052 |
| GAIN CAPITAL HOLDINGS INC | 36268W100 | GCAP | US36268W1009 |
| GAMCO INVESTORS INC | 361438104 | GBL | US3614381040 |
| GAMESTOP CORP | 36467W109 | GME | US36467W1099 |
| GANNETT CO INC | 364730101 | GCI | US3647301015 |
| GAP INC/THE | 364760108 | GPS | US3647601083 |
| GARDNER DENVER INC | 365558105 | GDI | US3655581052 |
| GARMIN LTD | | GRMN | CH0114405324 |
| GARTNER INC | 366651107 | IT | US3666511072 |
| GASTAR EXPLORATION LTD | 367299203 | GST | CA3672992037 |
| GATX CORP | 361448103 | GMT | US3614481030 |
| GAYLORD ENTERTAINMENT CO | 367905106 | GET | US3679051066 |
| GEN-PROBE INC | 36866T103 | GPRO | US36866T1034 |
| GENCO SHIPPING & TRADING | Y2685T107 | GNK | MHY2685T1073 |
| GENERAC HOLDINGS INC | 368736104 | GNRC | US3687361044 |
| GENERAL CABLE CORP | 369300108 | BGC | US3693001089 |
| GENERAL ELECTRIC CO | 369604103 | GE | US3696041033 |
| GENERAL GROWTH PROPERTIES INC | 370023103 | GGP | US3700231034 |
| GENERAL MILLS INC | 370334104 | GIS | US3703341046 |
| GENERAL MOLY INC | 370373102 | GMO | US3703731022 |
| GENERAL MOTORS CO | 37045V100 | GM | US37045V1008 |
| GENESCO INC | 371532102 | GCO | US3715321028 |
| GENESEE & WYOMING INC | 371559105 | GWR | US3715591059 |
| GENIE ENERGY LTD CL B | 372284208 | GNE | US3722842081 |
| GENON ENERGY INC | 37244E107 | GEN | US37244E1073 |
| GENPACT LTD | G3922B107 | G | BMG3922B1072 |
| GENTEX CORP | 371901109 | GNTX | US3719011096 |
| GENTIVA HEALTH SERVICES INC | 37247A102 | GTIV | US37247A1025 |
| GENUINE PARTS CO | 372460105 | GPC | US3724601055 |
| GENWORTH FINANCIAL INC | 37247D106 | GNW | US37247D1063 |
| GEORGIA GULF CORP | 373200302 | GGC | US3732003021 |
| GERBER SCIENTIFIC INC COM | 37373ESC5 | | US37373ESC56 |
| GERMAN AMERICAN BANCORP INC | 373865104 | GABC | US3738651047 |
| GERON CORP | 374163103 | GERN | US3741631036 |
| GETTY REALTY CORP | 374297109 | GTY | US3742971092 |
| GFI GROUP INC | 361652209 | GFIG | US3616522096 |
| GIBRALTAR INDUSTRIES INC | 374689107 | ROCK | US3746891072 |
| GILEAD SCIENCES INC | 375558103 | GILD | US3755581036 |
| GLACIER BANCORP INC | 37637Q105 | GBCI | US37637Q1058 |
| GLADSTONE CAPITAL CORP | 376535100 | GLAD | US3765351008 |
| GLADSTONE COMMERCIAL CORP | 376536108 | GOOD | US3765361080 |
| GLADSTONE INVESTMENT CORP | 376546107 | GAIN | US3765461070 |
| GLAXOSMITHKLINE PLC | 37733W105 | GSK | US37733W1053 |
| GLIMCHER REALTY TRUST | 379302102 | GRT | US3793021029 |

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| GLOBAL INDEMNITY PLC | G39319101 | GBLI | IE00B5NH3H04 |
| GLOBAL POWER EQUIPMENT GROUP I | 37941P306 | GLPW | US37941P3064 |
| GLOBE SPECIALTY METALS INC | 37954N206 | GSM | US37954N2062 |
| GLU MOBILE INC | 379890106 | GLUU | US3798901068 |
| GOLAR LNG LIMITED SHS | | GOL | BMG9456A1009 |
| GOLD RESERVE INC | 38068N108 | GRZ | CA38068N1087 |
| GOLD RESOURCE CORP | 38068T105 | GORO | US38068T1051 |
| GOLDEN MINERALS CO | 381119106 | AUMN | US3811191069 |
| GOLDEN STAR RESOURCES LTD | 38119T104 | GSC | CA38119T1049 |
| GOLDMAN SACHS GROUP INC/THE | 38141G104 | GS | US38141G1040 |
| GOLUB CAPITAL BDC INC | 38173M102 | GBDC | US38173M1027 |
| GOODRICH PETROLEUM CORP | 382410405 | GDP | US3824104059 |
| GOODYEAR TIRE & RUBBER CO/THE | 382550101 | GT | US3825501014 |
| GOOGLE INC | 38259P508 | GOOG | US38259P5089 |
| GOVERNMENT PROPERTIES INCOME T | 38376A103 | GOV | US38376A1034 |
| GP STRATEGIES CORP | 36225V104 | GPX | US36225V1044 |
| GRACO INC | 384109104 | GGG | US3841091040 |
| GRAFTECH INTERNATIONAL LTD | 384313102 | GTI | US3843131026 |
| GRAHAM CORP | 384556106 | GHM | US3845561063 |
| GRAMERCY CAPITAL CORP/NEW YORK | 384871109 | GKK | US3848711095 |
| GRANITE CONSTRUCTION INC | 387328107 | GVA | US3873281071 |
| GRAPHIC PACKAGING HOLDING CO | 388689101 | GPK | US3886891015 |
| GREAT LAKES DREDGE & DOCK CORP | 390607109 | GLDD | US3906071093 |
| GREAT PLAINS ENERGY INC | 391164100 | GXP | US3911641005 |
| GREAT SOUTHERN BANCORP INC | 390905107 | GSBC | US3909051076 |
| GREATBATCH INC | 39153L106 | GB | US39153L1061 |
| GREEN DOT CORP | 39304D102 | GDOT | US39304D1028 |
| GREEN MOUNTAIN COFFEE ROASTERS | 393122106 | GMCR | US3931221069 |
| GREEN PLAINS RENEWABLE ENERGY | 393222104 | GPRE | US3932221043 |
| GREENBRIER COS INC | 393657101 | GBX | US3936571013 |
| GREENHILL & CO INC | 395259104 | GHL | US3952591044 |
| GREENLIGHT CAPITAL RE LTD CL A | G4095J109 | GLRE | KYG4095J1094 |
| GREENWAY MEDICAL TECHNOLOGIES | 39679B103 | GWAY | US39679B1035 |
| GREIF INC | 397624107 | GEF | US3976241071 |
| GRIFFIN LAND & NURSERIES INC | 398231100 | GRIF | US3982311009 |
| GROUP 1 AUTOMOTIVE INC | 398905109 | GPI | US3989051095 |
| GSI GROUP INC | 36191C205 | GSIG | CA36191C2058 |
| GSI TECHNOLOGY INC | 36241U106 | GSIT | US36241U1060 |
| GSV CAPITAL CORP | 36191J101 | GSVC | US36191J1016 |
| GT ADVANCED TECHNOLOGIES INC | 36191U106 | GTAT | US36191U1060 |
| GUARANTY BANCORP | 40075T102 | GBNK | US40075T1025 |
| GUESS? INC | 401617105 | GES | US4016171054 |
| GULF ISLAND FABRICATION INC | 402307102 | GIFI | US4023071024 |
| GULFMARK OFFSHORE INC | 402629208 | GLF | US4026292080 |
| GULFPORT ENERGY CORP | 402635304 | GPOR | US4026353049 |
| H&E EQUIPMENT SERVICES INC | 404030108 | HEES | US4040301081 |
| H&R BLOCK INC | 093671105 | HRB | US0936711052 |

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| HAEMONETICS CORP | 405024100 | HAE | US4050241003 |
| HAIN CELESTIAL GROUP INC/THE | 405217100 | HAIN | US4052171000 |
| HALCON RESOURCES CORP | 40537Q209 | HK | US40537Q2093 |
| HALLIBURTON CO | 406216101 | HAL | US4062161017 |
| HALLMARK FINANCIAL SERVICES | 40624Q203 | HALL | US40624Q2030 |
| HANCOCK HOLDING CO | 410120109 | HBHC | US4101201097 |
| HANDY & HARMAN LTD | 410315105 | HNH | US4103151050 |
| HANESBRANDS INC | 410345102 | HBI | US4103451021 |
| HANGER INC | 41043F208 | HGR | US41043F2083 |
| HANMI FINANCIAL CORP | 410495204 | HAFC | US4104952043 |
| HANOVER INSURANCE GROUP INC/TH | 410867105 | THG | US4108671052 |
| HANSEN MEDICAL INC | 411307101 | HNSN | US4113071017 |
| HARBINGER GROUP INC | 41146A106 | HRG | US41146A1060 |
| HARLEY-DAVIDSON INC | 412822108 | HOG | US4128221086 |
| HARMAN INTERNATIONAL INDUSTRIE | 413086109 | HAR | US4130861093 |
| HARMONIC INC | 413160102 | HLIT | US4131601027 |
| HARRIS & HARRIS GROUP INC | 413833104 | TINY | US4138331040 |
| HARRIS TEETER SUPERMARKETS INC | 414585109 | HTSI | US4145851097 |
| HARSCO CORP | 415864107 | HSC | US4158641070 |
| HARTE-HANKS INC | 416196103 | HHS | US4161961036 |
| HARTFORD FINANCIAL SERVICES GR | 416515104 | HIG | US4165151048 |
| HARVARD BIOSCIENCE INC | 416906105 | HBIO | US4169061052 |
| HARVEST NATURAL RESOURCES INC | 41754V103 | HNR | US41754V1035 |
| HASBRO INC | 418056107 | HAS | US4180561072 |
| HATTERAS FINANCIAL CORP | 41902R103 | HTS | US41902R1032 |
| HAVERTY FURNITURE COS INC | 419596101 | HVT | US4195961010 |
| HAWAIIAN ELECTRIC INDUSTRIES I | 419870100 | HE | US4198701009 |
| HAWAIIAN HOLDINGS INC | 419879101 | HA | US4198791018 |
| HAYNES INTERNATIONAL INC | 420877201 | HAYN | US4208772016 |
| HB FULLER CO | 359694106 | FUL | US3596941068 |
| HCA HOLDINGS INC | 40412C101 | HCA | US40412C1018 |
| HCC INSURANCE HOLDINGS INC | 404132102 | HCC | US4041321021 |
| HCP INC | 40414L109 | HCP | US40414L1098 |
| HEADWATERS INC | 42210P102 | HW | US42210P1021 |
| HEALTH CARE REIT INC | 42217K106 | HCN | US42217K1060 |
| HEALTH MANAGEMENT ASSOCIATES I | 421933102 | HMA | US4219331026 |
| HEALTH NET INC | 42222G108 | HNT | US42222G1085 |
| HEALTHCARE REALTY TRUST INC | 421946104 | HR | US4219461047 |
| HEALTHCARE SERVICES GROUP INC | 421906108 | HCSG | US4219061086 |
| HEALTHSOUTH CORP | 421924309 | HLS | US4219243098 |
| HEALTHWAYS INC | 422245100 | HWAY | US4222451001 |
| HEARTLAND FINANCIAL USA INC | 42234Q102 | HTLF | US42234Q1022 |
| HEARTLAND PAYMENT SYSTEMS INC | 42235N108 | HPY | US42235N1081 |
| HEARTWARE INTERNATIONAL INC | 422368100 | HTWR | US4223681002 |
| HECKMANN CORP | 422680108 | HEK | US4226801086 |
| HECLA MINING CO | 422704106 | HL | US4227041062 |
| HEIDRICK & STRUGGLES INTERNATI | 422819102 | HSII | US4228191023 |

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| HELEN OF TROY LTD NEW | G4388N106 | HELE | BMG4388N1065 |
| HELIX ENERGY SOLUTIONS GROUP I | 42330P107 | HLX | US42330P1075 |
| HELMERICH & PAYNE INC | 423452101 | HP | US4234521015 |
| HENRY SCHEIN INC | 806407102 | HSIC | US8064071025 |
| HERBALIFE LTD USD COM SHS | G4412G101 | HLF | KYG4412G1010 |
| HERCULES OFFSHORE INC | 427093109 | HERO | US4270931094 |
| HERCULES TECHNOLOGY GROWTH CAP | 427096508 | HTGC | US4270965084 |
| HERITAGE COMMERCE CORP | 426927109 | HTBK | US4269271098 |
| HERITAGE FINANCIAL CORP/WA | 42722X106 | HFWA | US42722X1063 |
| HERMAN MILLER INC | 600544100 | MLHR | US6005441000 |
| HERSHA HOSPITALITY TRUST | 427825104 | HT | US4278251040 |
| HERSHEY CO/THE | 427866108 | HSY | US4278661081 |
| HERTZ GLOBAL HOLDINGS INC | 42805T105 | HTZ | US42805T1051 |
| HESS CORP | 42809H107 | HES | US42809H1077 |
| HEWLETT-PACKARD CO | 428236103 | HPQ | US4282361033 |
| HHGREGG INC | 42833L108 | HGG | US42833L1089 |
| HI-TECH PHARMACAL CO INC | 42840B101 | HITK | US42840B1017 |
| HIGHWOODS PROPERTIES INC | 431284108 | HIW | US4312841087 |
| HILL INTERNATIONAL INC | 431466101 | HIL | US4314661012 |
| HILL-ROM HOLDINGS INC | 431475102 | HRC | US4314751029 |
| HILLENBRAND INC | 431571108 | HI | US4315711089 |
| HILLSHIRE BRANDS CO/THE | 432589109 | HSH | US4325891095 |
| HILLTOP HOLDINGS INC | 432748101 | HTH | US4327481010 |
| HITTITE MICROWAVE CORP | 43365Y104 | HITT | US43365Y1047 |
| HJ HEINZ CO | 423074103 | HNZ | US4230741039 |
| HMS HOLDINGS CORP | 40425J101 | HMSY | US40425J1016 |
| HNI CORP | 404251100 | HNI | US4042511000 |
| HOLLYFRONTIER CORP | 436106108 | HFC | US4361061082 |
| HOLOGIC INC | 436440101 | HOLX | US4364401012 |
| HOME BANCSHARES INC/AR | 436893200 | HOMB | US4368932004 |
| HOME DEPOT INC | 437076102 | HD | US4370761029 |
| HOME FEDERAL BANCORP INC/ID | 43710G105 | HOME | US43710G1058 |
| HOME LOAN SERVICING SOLUTION | G6648D109 | HLSS | KYG6648D1097 |
| HOME PROPERTIES INC | 437306103 | HME | US4373061039 |
| HONEYWELL INTERNATIONAL INC | 438516106 | HON | US4385161066 |
| HORACE MANN EDUCATORS CORP | 440327104 | HMN | US4403271046 |
| HORIZON BANCORP/IN | 440407104 | HBNC | US4404071049 |
| HORMEL FOODS CORP | 440452100 | HRL | US4404521001 |
| HORNBECK OFFSHORE SERVICES INC | 440543106 | HOS | US4405431069 |
| HORSEHEAD HOLDING CORP | 440694305 | ZINC | US4406943054 |
| HOSPIRA INC | 441060100 | HSP | US4410601003 |
| HOSPITALITY PROPERTIES TRUST | 44106M102 | HPT | US44106M1027 |
| HOST HOTELS & RESORTS INC | 44107P104 | HST | US44107P1049 |
| HOVNIANIAN ENTERPRISES INC | 442487203 | HOV | US4424872038 |
| HOWARD HUGHES CORP/THE | 44267D107 | HHC | US44267D1072 |
| HSN INC | 404303109 | HSNI | US4043031099 |
| HUB GROUP INC | 443320106 | HUBG | US4433201062 |

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| HUBBELL INC | 443510201 | HUB/B | US4435102011 |
| HUDSON CITY BANCORP INC | 443683107 | HCBK | US4436831071 |
| HUDSON GLOBAL INC | 443787106 | HSON | US4437871068 |
| HUDSON PACIFIC PROPERTIES INC | 444097109 | HPP | US4440971095 |
| HUDSON VALLEY HOLDING CORP | 444172100 | HVB | US4441721002 |
| HUMAN GENOME SCIENCES INC | 444903108 | HGSI | US4449031081 |
| HUMANA INC | 444859102 | HUM | US4448591028 |
| HUNTINGTON BANCSHARES INC/OH | 446150104 | HBAN | US4461501045 |
| HUNTSMAN CORP | 447011107 | HUN | US4470111075 |
| HURCO COS INC | 447324104 | HURC | US4473241044 |
| HYATT HOTELS CORP | 448579102 | H | US4485791028 |
| IAC/INTERACTIVECORP | 44919P508 | IACI | US44919P5089 |
| IBERIABANK CORP | 450828108 | IBKC | US4508281080 |
| ICF INTERNATIONAL INC | 44925C103 | ICFI | US44925C1036 |
| ICG GROUP INC | 44928D108 | ICGE | US44928D1081 |
| ICONIX BRAND GROUP INC | 451055107 | ICON | US4510551074 |
| ICU MEDICAL INC | 44930G107 | ICUI | US44930G1076 |
| IDACORP INC | 451107106 | IDA | US4511071064 |
| IDENIX PHARMACEUTICALS INC | 45166R204 | IDIX | US45166R2040 |
| IDEX CORP | 45167R104 | IEX | US45167R1041 |
| IDEXX LABORATORIES INC | 45168D104 | IDXX | US45168D1046 |
| IHS INC | 451734107 | IHS | US4517341073 |
| ILLINOIS TOOL WORKS INC | 452308109 | ITW | US4523081093 |
| ILLUMINA INC | 452327109 | ILMN | US4523271090 |
| IMATION CORP | 45245A107 | IMN | US45245A1079 |
| IMMUNOCELLULAR THERAPEUTICS LT | 452536105 | IMUC | US4525361055 |
| IMMUNOGEN INC | 45253H101 | IMGN | US45253H1014 |
| IMPAX LABORATORIES INC | 45256B101 | IPXL | US45256B1017 |
| IMPERIAL SUGAR CO | 453096208 | | US4530962087 |
| INCYTE CORP LTD | 45337C102 | INCY | US45337C1027 |
| INDEPENDENCE HOLDING CO | 453440307 | IHC | US4534403070 |
| INDEPENDENT BANK CORP/ROCKLAND | 453836108 | INDB | US4538361084 |
| INFINERA CORP | 45667G103 | INFN | US45667G1031 |
| INFINITY PROPERTY & CASUALTY C | 45665Q103 | IPCC | US45665Q1031 |
| INFOBLOX INC | 45672H104 | BLOX | US45672H1041 |
| INFORMATICA CORP | 45666Q102 | INFA | US45666Q1022 |
| INGERSOLL-RAND PUBLIC LIMITED | | IR | IE00B6330302 |
| INGLES MARKETS INC | 457030104 | IMKTA | US4570301048 |
| INGRAM MICRO INC | 457153104 | IM | US4571531049 |
| INGREDION INC | 457187102 | INGR | US4571871023 |
| INLAND REAL ESTATE CORP | 457461200 | IRC | US4574612002 |
| INNOFOS HOLDINGS INC | 45774N108 | IPHS | US45774N1081 |
| INSIGHT ENTERPRISES INC | 45765U103 | NSIT | US45765U1034 |
| INSTEEL INDUSTRIES INC | 45774W108 | IIIN | US45774W1080 |
| INSULET CORP | 45784P101 | PODD | US45784P1012 |
| INTEGRA LIFESCIENCES HOLDINGS | 457985208 | IART | US4579852082 |
| INTEGRATED DEVICE TECHNOLOGY I | 458118106 | IDTI | US4581181066 |

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| INTEGRATED SILICON SOLUTION IN | 45812P107 | ISSI | US45812P1075 |
| INTEGRYS ENERGY GROUP INC | 45822P105 | TEG | US45822P1057 |
| INTEL CORP | 458140100 | INTC | US4581401001 |
| INTERACTIVE BROKERS GROUP INC | 45841N107 | IBKR | US45841N1072 |
| INTERCONTINENTALEXCHANGE INC | 45865V100 | ICE | US45865V1008 |
| INTERDIGITAL INC/PA | 45867G101 | IDCC | US45867G1013 |
| INTERFACE INC | 458665304 | IFSIA | US4586653044 |
| INTERLINE BRANDS INC | 458743101 | IBI | US4587431010 |
| INTERMEC INC | 458786100 | IN | US4587861000 |
| INTERMUNE INC | 45884X103 | ITMN | US45884X1037 |
| INTERNAP NETWORK SERVICES CORP | 45885A300 | INAP | US45885A3005 |
| INTERNATIONAL BANCSHARES CORP | 459044103 | IBOC | US4590441030 |
| INTERNATIONAL BUSINESS MACHINE | 459200101 | IBM | US4592001014 |
| INTERNATIONAL FLAVORS & FRAGRA | 459506101 | IFF | US4595061015 |
| INTERNATIONAL PAPER CO | 460146103 | IP | US4601461035 |
| INTERNATIONAL RECTIFIER CORP | 460254105 | IRF | US4602541058 |
| INTERNATIONAL SHIPHOLDING CORP | 460321201 | ISH | US4603212014 |
| INTERNATIONAL SPEEDWAY CORP | 460335201 | ISCA | US4603352018 |
| INTERPUBLIC GROUP OF COS INC/T | 460690100 | IPG | US4606901001 |
| INTERSECTIONS INC | 460981301 | INTX | US4609813013 |
| INTERSIL CORP | 46069S109 | ISIL | US46069S1096 |
| INTEVAC INC | 461148108 | IVAC | US4611481080 |
| INTL FCSTONE INC | 46116V105 | INTL | US46116V1052 |
| INTREPID POTASH INC | 46121Y102 | IPI | US46121Y1029 |
| INTUIT INC | 461202103 | INTU | US4612021034 |
| INTUITIVE SURGICAL INC | 46120E602 | ISRG | US46120E6023 |
| INVACARE CORP | 461203101 | IVC | US4612031017 |
| INVESCO LTD SHS | | IVZ | BMG491BT1088 |
| INVESCO MORTGAGE CAPITAL INC | 46131B100 | IVR | US46131B1008 |
| INVESTMENT TECHNOLOGY GROUP IN | 46145F105 | ITG | US46145F1057 |
| INVESTORS BANCORP INC | 46146P102 | ISBC | US46146P1021 |
| INVESTORS REAL ESTATE TRUST | 461730103 | IRET | US4617301035 |
| ION GEOPHYSICAL CORP | 462044108 | IO | US4620441083 |
| IPC THE HOSPITALIST CO INC | 44984A105 | IPCM | US44984A1051 |
| IPG PHOTONICS CORP | 44980X109 | IPGP | US44980X1090 |
| IRIS INTERNATIONAL INC | 46270W105 | IRIS | US46270W1053 |
| IRON MOUNTAIN INC | 462846106 | IRM | US4628461067 |
| IRONWOOD PHARMACEUTICALS INC | 46333X108 | IRWD | US46333X1081 |
| ISIS PHARMACEUTICALS INC | 464330109 | ISIS | US4643301090 |
| ISTAR FINANCIAL INC | 45031U101 | SFI | US45031U1016 |
| ITC HOLDINGS CORP | 465685105 | ITC | US4656851056 |
| ITRON INC | 465741106 | ITRI | US4657411066 |
| ITT EDUCATIONAL SERVICES INC | 45068B109 | ESI | US45068B1098 |
| IXIA | 45071R109 | XXIA | US45071R1095 |
| IXYS CORP | 46600W106 | IXYS | US46600W1062 |
| JABIL CIRCUIT INC | 466313103 | JBL | US4663131039 |
| JACK HENRY & ASSOCIATES INC | 426281101 | JKHY | US4262811015 |

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| JACK IN THE BOX INC | 466367109 | JACK | US4663671091 |
| JAKKS PACIFIC INC | 47012E106 | JAKK | US47012E1064 |
| JANUS CAPITAL GROUP INC | 47102X105 | JNS | US47102X1054 |
| JARDEN CORP | 471109108 | JAH | US4711091086 |
| JAZZ PHARMACEUTICALS PLC | G50871105 | JAZZ | IE00B4Q5ZN47 |
| JB HUNT TRANSPORT SERVICES INC | 445658107 | JBHT | US4456581077 |
| JC PENNEY CO INC | 708160106 | JCP | US7081601061 |
| JDA SOFTWARE GROUP INC | 46612K108 | JDAS | US46612K1088 |
| JDS UNIPHASE CORP | 46612J507 | JDSU | US46612J5074 |
| JEFFERIES GROUP INC | 472319102 | JEF | US4723191023 |
| JETBLUE AIRWAYS CORP | 477143101 | JBLU | US4771431016 |
| JM SMUCKER CO/THE | 832696405 | SJM | US8326964058 |
| JMP GROUP INC | 46629U107 | JMP | US46629U1079 |
| JOHN BEAN TECHNOLOGIES CORP | 477839104 | JBT | US4778391049 |
| JOHN WILEY & SONS INC | 968223206 | JW/A | US9682232064 |
| JOHNSON & JOHNSON | 478160104 | JNJ | US4781601046 |
| JOHNSON CONTROLS INC | 478366107 | JCI | US4783661071 |
| JOHNSON OUTDOORS INC | 479167108 | JOUT | US4791671088 |
| JONES GROUP INC/THE | 48020T101 | JNY | US48020T1016 |
| JONES LANG LASALLE INC | 48020Q107 | JLL | US48020Q1076 |
| JOS A BANK CLOTHIERS INC | 480838101 | JOSB | US4808381010 |
| JOURNAL COMMUNICATIONS INC | 481130102 | JRN | US4811301021 |
| JOY GLOBAL INC | 481165108 | JOY | US4811651086 |
| JPMORGAN CHASE & CO | 46625H100 | JPM | US46625H1005 |
| JUNIPER NETWORKS INC | 48203R104 | JNPR | US48203R1041 |
| K-SWISS INC | 482686102 | KSWS | US4826861027 |
| KADANT INC | 48282T104 | KAI | US48282T1043 |
| KAISER ALUMINUM CORP | 483007704 | KALU | US4830077040 |
| KANSAS CITY LIFE INSURANCE CO | 484836101 | KCLI | US4848361014 |
| KANSAS CITY SOUTHERN | 485170302 | KSU | US4851703029 |
| KAPSTONE PAPER AND PACKAGING C | 48562P103 | KS | US48562P1030 |
| KAR AUCTION SERVICES INC | 48238T109 | KAR | US48238T1097 |
| KAYDON CORP | 486587108 | KDN | US4865871085 |
| KB HOME | 48666K109 | KBH | US48666K1097 |
| KBR INC | 48242W106 | KBR | US48242W1062 |
| KBW INC | 482423100 | KBW | US4824231009 |
| KEARNY FINANCIAL CORP | 487169104 | KRNY | US4871691048 |
| KELLOGG CO | 487836108 | K | US4878361082 |
| KELLY SERVICES INC | 488152208 | KELYA | US4881522084 |
| KEMET CORP | 488360207 | KEM | US4883602074 |
| KEMPER CORPORATION | 488401100 | KMPR | US4884011002 |
| KENEXA CORP | 488879107 | KNXA | US4888791070 |
| KENNAMETAL INC | 489170100 | KMT | US4891701009 |
| KENNEDY-WILSON HOLDINGS INC | 489398107 | KW | US4893981070 |
| KENNETH COLE PRODUCTIONS INC | 193294105 | KCP | US1932941057 |
| KEY ENERGY SERVICES INC | 492914106 | KEG | US4929141061 |
| KEY TRONIC CORP | 493144109 | KTCC | US4931441095 |

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| KEYCORP | 493267108 | KEY | US4932671088 |
| KEYW HOLDING CORP/THE | 493723100 | KEYW | US4937231003 |
| KFORCE INC | 493732101 | KFRC | US4937321010 |
| KILROY REALTY CORP | 49427F108 | KRC | US49427F1084 |
| KIMBALL INTERNATIONAL INC | 494274103 | KBALB | US4942741038 |
| KIMBERLY-CLARK CORP | 494368103 | KMB | US4943681035 |
| KIMCO REALTY CORP | 49446R109 | KIM | US49446R1095 |
| KINDER MORGAN ENERGY PARTNERS | 494550106 | KMP | US4945501066 |
| KINDER MORGAN INC/DELAWARE | 49456B101 | KMI | US49456B1017 |
| KINDRED HEALTHCARE INC | 494580103 | KND | US4945801037 |
| KIRBY CORP | 497266106 | KEX | US4972661064 |
| KIRKLAND'S INC | 497498105 | KIRK | US4974981056 |
| KIT DIGITAL INC | 482470200 | KITD | US4824702009 |
| KITE REALTY GROUP TRUST | 49803T102 | KRG | US49803T1025 |
| KLA-TENCOR CORP | 482480100 | KLAC | US4824801009 |
| KNIGHT CAPITAL GROUP INC | 499005106 | KCG | US4990051066 |
| KNIGHTSBRIDGE TANKERS LTD COM | G5299G106 | VLCCF | BMG5299G1069 |
| KNOLL INC | 498904200 | KNL | US4989042001 |
| KODIAK OIL & GAS CORP | 50015Q100 | KOG | CA50015Q1000 |
| KOHL'S CORP | 500255104 | KSS | US5002551043 |
| KOHLBERG CAPITAL CORP | 500233101 | KCAP | US5002331016 |
| KOPPERS HOLDINGS INC | 50060P106 | KOP | US50060P1066 |
| KORN/FERRY INTERNATIONAL | 500643200 | KFY | US5006432000 |
| KRAFT FOODS INC | 50075N104 | KFT | US50075N1046 |
| KRATON PERFORMANCE POLYMERS IN | 50077C106 | KRA | US50077C1062 |
| KRISPY KREME DOUGHNUTS INC | 501014104 | KKD | US5010141043 |
| KROGER CO/THE | 501044101 | KR | US5010441013 |
| KRONOS WORLDWIDE INC | 50105F105 | KRO | US50105F1057 |
| KVH INDUSTRIES INC | 482738101 | KVHI | US4827381017 |
| K12 INC | 48273U102 | LRN | US48273U1025 |
| LA-Z-BOY INC | 505336107 | LZB | US5053361078 |
| LABORATORY CORP OF AMERICA HOL | 50540R409 | LH | US50540R4092 |
| LACLEDE GROUP INC/THE | 505597104 | LG | US5055971049 |
| LAKELAND BANCORP INC | 511637100 | LBAI | US5116371007 |
| LAKELAND FINANCIAL CORP | 511656100 | LKFN | US5116561003 |
| LAM RESEARCH CORP | 512807108 | LRCX | US5128071082 |
| LAMAR ADVERTISING CO | 512815101 | LAMR | US5128151017 |
| LANCASTER COLONY CORP | 513847103 | LANC | US5138471033 |
| LANDAUER INC | 51476K103 | LDR | US51476K1034 |
| LANDEC CORP | 514766104 | LNDC | US5147661046 |
| LANDSTAR SYSTEM INC | 515098101 | LSTR | US5150981018 |
| LANNETT CO INC | 516012101 | LCI | US5160121019 |
| LAREDO PETROLEUM HOLDINGS INC | 516806106 | LPI | US5168061068 |
| LASALLE HOTEL PROPERTIES | 517942108 | LHO | US5179421087 |
| LATTICE SEMICONDUCTOR CORP | 518415104 | LSCC | US5184151042 |
| LAYNE CHRISTENSEN CO | 521050104 | LAYN | US5210501046 |
| LB FOSTER CO | 350060109 | FSTR | US3500601097 |

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| LEAP WIRELESS INTERNATIONAL IN | 521863308 | LEAP | US5218633080 |
| LEAR CORP | 521865204 | LEA | US5218652049 |
| LEGG MASON INC | 524901105 | LM | US5249011058 |
| LEGGETT & PLATT INC | 524660107 | LEG | US5246601075 |
| LENDER PROCESSING SERVICES INC | 52602E102 | LPS | US52602E1029 |
| LENNAR CORP | 526057104 | LEN | US5260571048 |
| LENNOX INTERNATIONAL INC | 526107107 | LII | US5261071071 |
| LEVEL 3 COMMUNICATIONS INC | 52729N308 | LVLT | US52729N3089 |
| LEXICON PHARMACEUTICALS INC | 528872104 | LXRX | US5288721047 |
| LEXINGTON REALTY TRUST | 529043101 | LXP | US5290431015 |
| LEXMARK INTERNATIONAL INC | 529771107 | LXK | US5297711070 |
| LHC GROUP INC | 50187A107 | LHCG | US50187A1079 |
| LIBERTY GLOBAL INC | 530555101 | LBTYA | US5305551013 |
| LIBERTY INTERACTIVE CORP | 53071M104 | LINTA | US53071M1045 |
| LIBERTY MEDIA CORP - LIBERTY | 530322106 | LMCA | US5303221064 |
| LIBERTY PROPERTY TRUST | 531172104 | LRV | US5311721048 |
| LIFE TECHNOLOGIES CORP | 53217V109 | LIFE | US53217V1098 |
| LIFE TIME FITNESS INC | 53217R207 | LTM | US53217R2076 |
| LIFEPOINT HOSPITALS INC | 53219L109 | LPNT | US53219L1098 |
| LIFETIME BRANDS INC | 53222Q103 | LCUT | US53222Q1031 |
| LIN TV CORP | 532774106 | TVL | US5327741063 |
| LINCARE HOLDINGS INC | 532791100 | LNCR | US5327911005 |
| LINCOLN EDUCATIONAL SERVICES C | 533535100 | LINC | US5335351004 |
| LINCOLN ELECTRIC HOLDINGS INC | 533900106 | LECO | US5339001068 |
| LINCOLN NATIONAL CORP | 534187109 | LNC | US5341871094 |
| LINDSAY CORP | 535555106 | LNN | US5355551061 |
| LINEAR TECHNOLOGY CORP | 535678106 | LLTC | US5356781063 |
| LINKEDIN CORP | 53578A108 | LNKD | US53578A1088 |
| LITHIA MOTORS INC | 536797103 | LAD | US5367971034 |
| LITTELFUSE INC | 537008104 | LFUS | US5370081045 |
| LIVE NATION ENTERTAINMENT INC | 538034109 | LYV | US5380341090 |
| LKQ CORP | 501889208 | LKQ | US5018892084 |
| LOEWS CORP | 540424108 | L | US5404241086 |
| LOGMEIN INC | 54142L109 | LOGM | US54142L1098 |
| LOUISIANA-PACIFIC CORP | 546347105 | LPX | US5463471053 |
| LOWE'S COS INC | 548661107 | LOW | US5486611073 |
| LPL FINANCIAL HOLDINGS INC | 50212V100 | LPLA | US50212V1008 |
| LSB INDUSTRIES INC | 502160104 | LXU | US5021601043 |
| LSI CORP | 502161102 | LSI | US5021611026 |
| LSI INDUSTRIES INC | 50216C108 | LYTS | US50216C1080 |
| LTC PROPERTIES INC | 502175102 | LTC | US5021751020 |
| LTD BRANDS INC | 532716107 | LTD | US5327161072 |
| LTX-CREDENCE CORP | 502403207 | LTXC | US5024032071 |
| LUBY'S INC | 549282101 | LUB | US5492821013 |
| LUFKIN INDUSTRIES INC | 549764108 | LUFK | US5497641085 |
| LULULEMON ATHLETICA INC | 550021109 | LULU | US5500211090 |
| LUMBER LIQUIDATORS HOLDINGS IN | 55003T107 | LL | US55003T1079 |

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| LUMINEX CORP | 55027E102 | LMNX | US55027E1029 |
| LYDALL INC | 550819106 | LDL | US5508191062 |
| LYONDELLBASELL INDU-CL A-W/I | N53745100 | LYB | NL0009434992 |
| M&T BANK CORP | 55261F104 | MTB | US55261F1049 |
| M/A-COM TECHNOLOGY SOLUTIONS H | 55405Y100 | MTSI | US55405Y1001 |
| M/I HOMES INC | 55305B101 | MHO | US55305B1017 |
| MAC-GRAY CORP | 554153106 | TUC | US5541531068 |
| MACERICH CO/THE | 554382101 | MAC | US5543821012 |
| MACK-CALI REALTY CORP | 554489104 | CLI | US5544891048 |
| MACY'S INC | 55616P104 | M | US55616P1049 |
| MADISON SQUARE GARDEN CO/THE | 55826P100 | MSG | US55826P1003 |
| MAGELLAN HEALTH SERVICES INC | 559079207 | MGLN | US5590792074 |
| MAGELLAN MIDSTREAM PARTNERS LP | 559080106 | MMP | US5590801065 |
| MAGNA INTERNATIONAL INC | 559222401 | MG | CA5592224011 |
| MAIDEN HOLDINGS LTD SHS | G5753U112 | MHLD | BMG5753U1128 |
| MAIN STREET CAPITAL CORP | 56035L104 | MAIN | US56035L1044 |
| MAINSOURCE FINANCIAL GROUP INC | 56062Y102 | MSFG | US56062Y1029 |
| MAJICJACK VOCALTEC LTD | M6787E101 | CALL | IL0010823958 |
| MAKO SURGICAL CORP | 560879108 | MAKO | US5608791084 |
| MANHATTAN ASSOCIATES INC | 562750109 | MANH | US5627501092 |
| MANITOWOC CO INC/THE | 563571108 | MTW | US5635711089 |
| MANNING & NAPIER INC | 56382Q102 | MN | US56382Q1022 |
| MANPOWER INC | 56418H100 | MAN | US56418H1005 |
| MARATHON OIL CORP | 565849106 | MRO | US5658491064 |
| MARATHON PETROLEUM CORP | 56585A102 | MPC | US56585A1025 |
| MARCHEX INC | 56624R108 | MCHX | US56624R1086 |
| MARCUS CORP | 566330106 | MCS | US5663301068 |
| MARINE PRODUCTS CORP | 568427108 | MPX | US5684271084 |
| MARINEMAX INC | 567908108 | HZO | US5679081084 |
| MARKEL CORP | 570535104 | MKL | US5705351048 |
| MARLIN BUSINESS SERVICES CORP | 571157106 | MRLN | US5711571068 |
| MARRIOTT INTERNATIONAL INC/DE | 571903202 | MAR | US5719032022 |
| MARRIOTT VACATIONS WORLDWIDE | 57164Y107 | VAC | US57164Y1073 |
| MARSH & MCLENNAN COS INC | 571748102 | MMC | US5717481023 |
| MARTEN TRANSPORT LTD | 573075108 | MRTN | US5730751089 |
| MARTHA STEWART LIVING OMNIMEDI | 573083102 | MSO | US5730831022 |
| MARTIN MARIETTA MATERIALS INC | 573284106 | MLM | US5732841060 |
| MARVELL TECHNOLOGY GROUP LTD | G5876H105 | MRVL | BMG5876H1051 |
| MASCO CORP | 574599106 | MAS | US5745991068 |
| MASIMO CORP | 574795100 | MASI | US5747951003 |
| MASTEC INC | 576323109 | MTZ | US5763231090 |
| MASTERCARD INC | 57636Q104 | MA | US57636Q1040 |
| MATADOR RESOURCES CO | 576485205 | MTDR | US5764852050 |
| MATERION CORP | 576690101 | MTRN | US5766901012 |
| MATRIX SERVICE CO | 576853105 | MTRX | US5768531056 |
| MATTEL INC | 577081102 | MAT | US5770811025 |
| MATTERSIGHT CORP | 577097108 | MATR | US5770971084 |

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| MATTHEWS INTERNATIONAL CORP | 577128101 | MATW | US5771281012 |
| MAXIM INTEGRATED PRODUCTS INC | 57772K101 | MXIM | US57772K1016 |
| MAXIMUS INC | 577933104 | MMS | US5779331041 |
| MAXWELL TECHNOLOGIES INC | 577767106 | MXWL | US5777671067 |
| MXYGEN INC | 57776107 | MXY | US577761074 |
| MB FINANCIAL INC | 55264U108 | MBFI | US55264U1088 |
| MBIA INC | 55262C100 | MBI | US55262C1009 |
| MCCLATCHY CO/THE | 579489105 | MNI | US5794891052 |
| MCCORMICK & CO INC/MD | 579780206 | MKC | US5797802064 |
| MCDERMOTT INTERNATIONAL INC | 580037109 | MDR | PA5800371096 |
| MCDONALD'S CORP | 580135101 | MCD | US5801351017 |
| MCG CAPITAL CORP | 58047P107 | MCGC | US58047P1075 |
| MCGRATH RENTCORP | 580589109 | MGRC | US5805891091 |
| MCGRAW-HILL COS INC/THE | 580645109 | MHP | US5806451093 |
| MCKESSON CORP | 58155Q103 | MCK | US58155Q1031 |
| MCMORAN EXPLORATION CO | 582411104 | MMR | US5824111042 |
| MDC HOLDINGS INC | 552676108 | MDC | US5526761086 |
| MDU RESOURCES GROUP INC | 552690109 | MDU | US5526901096 |
| MEAD JOHNSON NUTRITION CO | 582839106 | MJN | US5828391061 |
| MEADOWBROOK INSURANCE GROUP IN | 58319P108 | MIG | US58319P1084 |
| MEADWESTVACO CORP | 583334107 | MWV | US5833341077 |
| MEASUREMENT SPECIALTIES INC | 583421102 | MEAS | US5834211022 |
| MEDALLION FINANCIAL CORP | 583928106 | TAXI | US5839281061 |
| MEDASSETS INC | 584045108 | MDAS | US5840451083 |
| MEDICAL PROPERTIES TRUST INC | 58463J304 | MPW | US58463J3041 |
| MEDICAL RESOURCES INC | 58461Q409 | | US58461Q4091 |
| MEDICINES CO/THE | 584688105 | MDCO | US5846881051 |
| MEDICIS PHARMACEUTICAL CORP | 584690309 | MRX | US5846903095 |
| MEDIDATA SOLUTIONS INC | 58471A105 | MDSO | US58471A1051 |
| MEDIFAST INC | 58470H101 | MED | US58470H1014 |
| MEDIVATION INC | 58501N101 | MDVN | US58501N1019 |
| MEDNAX INC | 58502B106 | MD | US58502B1061 |
| MEDTRONIC INC | 585055106 | MDT | US5850551061 |
| MEMC ELECTRONIC MATERIALS INC | 552715104 | WFR | US5527151048 |
| MEN'S WEARHOUSE INC/THE | 587118100 | MW | US5871181005 |
| MENTOR GRAPHICS CORP | 587200106 | MENT | US5872001061 |
| MERCADOLIBRE INC | 58733R102 | MELI | US58733R1023 |
| MERCHANTS BANCSHARES INC | 588448100 | MBVT | US5884481004 |
| MERCK & CO INC | 58933Y105 | MRK | US58933Y1055 |
| MERCURY GENERAL CORP | 589400100 | MCY | US5894001008 |
| MEREDITH CORP | 589433101 | MDP | US5894331017 |
| MERIDIAN BIOSCIENCE INC | 589584101 | VIVO | US5895841014 |
| MERIDIAN INTERSTATE BANCORP IN | 58964Q104 | EBSB | US58964Q1040 |
| MERITAGE HOMES CORP | 59001A102 | MTH | US59001A1025 |
| MERITOR INC | 59001K100 | MTOR | US59001K1007 |
| MERRIMACK PHARMACEUTICALS INC | 590328100 | MACK | US5903281005 |
| MET-PRO CORP | 590876306 | MPR | US5908763064 |

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| METALICO INC | 591176102 | MEA | US5911761022 |
| METHODE ELECTRONICS INC | 591520200 | MEI | US5915202007 |
| METLIFE INC | 59156R108 | MET | US59156R1086 |
| METRO BANCORP INC | 59161R101 | METR | US59161R1014 |
| METROCORP BANCSHARES INC | 591650106 | MCBI | US5916501068 |
| METROPCS COMMUNICATIONS INC | 591708102 | PCS | US5917081029 |
| METTLER-TOLEDO INTERNATIONAL I | 592688105 | MTD | US5926881054 |
| MFA FINANCIAL INC | 55272X102 | MFA | US55272X1028 |
| MGE ENERGY INC | 55277P104 | MGEE | US55277P1049 |
| MGIC INVESTMENT CORP | 552848103 | MTG | US5528481030 |
| MICHAEL BAKER CORP | 057149106 | BKR | US0571491069 |
| MICHAEL KORS HOLDINGS LTD | G60754101 | KORS | VGG607541015 |
| MICROCHIP TECHNOLOGY INC | 595017104 | MCHP | US5950171042 |
| MICROFINANCIAL INC | 595072109 | MFI | US5950721093 |
| MICRON TECHNOLOGY INC | 595112103 | MU | US5951121038 |
| MICROS SYSTEMS INC | 594901100 | MCRS | US5949011002 |
| MICROSOFT CORP | 594918104 | MSFT | US5949181045 |
| MICROSTRATEGY INC | 594972408 | MSTR | US5949724083 |
| MID-AMERICA APARTMENT COMMUNIT | 59522J103 | MAA | US59522J1034 |
| MIDDLEBURG FINANCIAL CORP | 596094102 | MBRG | US5960941020 |
| MIDDLEBY CORP | 596278101 | MIDD | US5962781010 |
| MIDDLESEX WATER CO | 596680108 | MSEX | US5966801087 |
| MIDSOUTH BANCORP INC | 598039105 | MSL | US5980391057 |
| MIDSTATES PETROLEUM CO INC | 59804T100 | MPO | US59804T1007 |
| MIDWESTONE FINANCIAL GROUP INC | 598511103 | MOFG | US5985111039 |
| MILLENNIAL MEDIA INC | 60040N105 | MM | US60040N1054 |
| MILLER ENERGY RESOURCES INC | 600527105 | MILL | US6005271050 |
| MILLER INDUSTRIES INC/TN | 600551204 | MLR | US6005512040 |
| MINDSPEED TECHNOLOGIES INC | 602682205 | MSPD | US6026822055 |
| MINE SAFETY APPLIANCES CO | 602720104 | MSA | US6027201044 |
| MINERALS TECHNOLOGIES INC | 603158106 | MTX | US6031581068 |
| MIPS TECHNOLOGIES INC | 604567107 | MIPS | US6045671079 |
| MISSION WEST PROPERTIES INC | 605203108 | MSW | US6052031084 |
| MITCHAM INDUSTRIES INC | 606501104 | MIND | US6065011040 |
| MITEK SYSTEMS INC | 606710200 | MITK | US6067102003 |
| MKS INSTRUMENTS INC | 55306N104 | MKSI | US55306N1046 |
| MOBILE MINI INC | 60740F105 | MINI | US60740F1057 |
| MODINE MANUFACTURING CO | 607828100 | MOD | US6078281002 |
| MODUSLINK GLOBAL SOLUTIONS INC | 60786L107 | MLNK | US60786L1070 |
| MOHAWK INDUSTRIES INC | 608190104 | MHK | US6081901042 |
| MOLEX INC | 608554101 | MOLX | US6085541018 |
| MOLINA HEALTHCARE INC | 60855R100 | MOH | US60855R1005 |
| MOLYCORP INC | 608753109 | MCP | US6087531090 |
| MOMENTA PHARMACEUTICALS INC | 60877T100 | MNTA | US60877T1007 |
| MONMOUTH REAL ESTATE INVESTMEN | 609720107 | MNR | US6097201072 |
| MONOLITHIC POWER SYSTEMS INC | 609839105 | MPWR | US6098391054 |
| MONSANTO CO | 61166W101 | MON | US61166W1018 |

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| MONSTER BEVERAGE CORP | 611740101 | MNST | US6117401017 |
| MONSTER WORLDWIDE INC | 611742107 | MWW | US6117421072 |
| MONTPELIER RE HOLDINGS LTD CDT | G62185106 | MRH | BMG621851069 |
| MOODY'S CORP | 615369105 | MCO | US6153691059 |
| MORGAN STANLEY | 617446448 | MS | US6174464486 |
| MORGANS HOTEL GROUP CO | 61748W108 | MHGC | US61748W1080 |
| MORNINGSTAR INC | 617700109 | MORN | US6177001095 |
| MOSAIC CO/THE | 61945C103 | MOS | US61945C1036 |
| MOTOROLA SOLUTIONS INC | 620076307 | MSI | US6200763075 |
| MOVADO GROUP INC | 624580106 | MOV | US6245801062 |
| MRC GLOBAL INC | 55345K103 | MRC | US55345K1034 |
| MSC INDUSTRIAL DIRECT CO | 553530106 | MSM | US5535301064 |
| MSCI INC | 55354G100 | MSCI | US55354G1004 |
| MTS SYSTEMS CORP | 553777103 | MTSC | US5537771033 |
| MUELLER INDUSTRIES INC | 624756102 | MLI | US6247561029 |
| MUELLER WATER PRODUCTS INC | 624758108 | MWA | US6247581084 |
| MULTI-COLOR CORP | 625383104 | LABL | US6253831043 |
| MULTI-FINELINE ELECTRONIX INC | 62541B101 | MFLX | US62541B1017 |
| MURPHY OIL CORP | 626717102 | MUR | US6267171022 |
| MVC CAPITAL INC | 553829102 | MVC | US5538291023 |
| MWI VETERINARY SUPPLY INC | 55402X105 | MWIV | US55402X1054 |
| MYERS INDUSTRIES INC | 628464109 | MYE | US6284641098 |
| MYLAN INC/PA | 628530107 | MYL | US6285301072 |
| MYR GROUP INC/DELAWARE | 55405W104 | MYRG | US55405W1045 |
| MYRIAD GENETICS INC | 62855J104 | MYGN | US62855J1043 |
| NABORS INDUSTRIES LTD SHS | | NBR | BMG6359F1032 |
| NACCO INDUSTRIES INC | 629579103 | NC | US6295791031 |
| NANOMETRICS INC | 630077105 | NANO | US6300771051 |
| NASDAQ OMX GROUP INC/THE | 631103108 | NDAQ | US6311031081 |
| NASH FINCH CO | 631158102 | NAFC | US6311581028 |
| NATIONAL BANKSHARES INC | 634865109 | NKSH | US6348651091 |
| NATIONAL FINANCIAL PARTNERS CO | 63607P208 | NFP | US63607P2083 |
| NATIONAL FUEL GAS CO | 636180101 | NFG | US6361801011 |
| NATIONAL GRID PLC | 636274300 | NGG | US6362743006 |
| NATIONAL HEALTH INVESTORS INC | 63633D104 | NHI | US63633D1046 |
| NATIONAL HEALTHCARE CORP | 635906100 | NHC | US6359061008 |
| NATIONAL INSTRUMENTS CORP | 636518102 | NATI | US6365181022 |
| NATIONAL INTERSTATE CORP | 63654U100 | NATL | US63654U1007 |
| NATIONAL OILWELL VARCO INC | 637071101 | NOV | US6370711011 |
| NATIONAL PENN BANCSHARES INC | 637138108 | NPBC | US6371381087 |
| NATIONAL RETAIL PROPERTIES INC | 637417106 | NNN | US6374171063 |
| NATIONAL WESTERN LIFE INSURANC | 638522102 | NWLI | US6385221022 |
| NATIONSTAR MORTGAGE HOLDINGS | 63861C109 | NSM | US63861C1099 |
| NATURAL GAS SERVICES GROUP INC | 63886Q109 | NGS | US63886Q1094 |
| NATUS MEDICAL INC | 639050103 | BABY | US6390501038 |
| NAVIDEA BIOPHARMACEUTICALS | 63937X103 | NAVB | US63937X1037 |
| NAVIGANT CONSULTING INC | 63935N107 | NCI | US63935N1072 |

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| NAVIGATORS GROUP INC/THE | 638904102 | NAVG | US6389041020 |
| NBT BANCORP INC | 628778102 | NBTB | US6287781024 |
| NCI BUILDING SYSTEMS INC | 628852204 | NCS | US6288522047 |
| NCR CORP | 62886E108 | NCR | US62886E1082 |
| NEENAH PAPER INC | 640079109 | NP | US6400791090 |
| NEKTAR THERAPEUTICS | 640268108 | NKTR | US6402681083 |
| NELNET INC | 64031N108 | NNI | US64031N1081 |
| NEOGEN CORP | 640491106 | NEOG | US6404911066 |
| NEONODE INC | 64051M402 | NEON | US64051M4024 |
| NEOPHOTONICS CORP | 64051T100 | NPTN | US64051T1007 |
| NETAPP INC | 64110D104 | NTAP | US64110D1046 |
| NETFLIX INC | 64110L106 | NFLX | US64110L1061 |
| NETGEAR INC | 64111Q104 | NTGR | US64111Q1040 |
| NETSCOUT SYSTEMS INC | 64115T104 | NTCT | US64115T1043 |
| NETSUITE INC | 64118Q107 | N | US64118Q1076 |
| NEUSTAR INC | 64126X201 | NSR | US64126X2018 |
| NEUTRAL TANDEM INC D/B/A | 64128B108 | IQNT | US64128B1089 |
| NEW JERSEY RESOURCES CORP | 646025106 | NJR | US6460251068 |
| NEW YORK & CO INC | 649295102 | NWY | US6492951024 |
| NEW YORK COMMUNITY BANCORP INC | 649445103 | NYB | US6494451031 |
| NEW YORK MORTGAGE TRUST INC | 649604501 | NYMT | US6496045013 |
| NEW YORK TIMES CO/THE | 650111107 | NYT | US6501111073 |
| NEWELL RUBBERMAID INC | 651229106 | NWL | US6512291062 |
| NEWFIELD EXPLORATION CO | 651290108 | NFX | US6512901082 |
| NEWMARKET CORP | 651587107 | NEU | US6515871076 |
| NEWMONT MINING CORP | 651639106 | NEM | US6516391066 |
| NEWPARK RESOURCES INC | 651718504 | NR | US6517185046 |
| NEWPORT CORP | 651824104 | NEWP | US6518241046 |
| NEWS CORP | 65248E104 | NWSA | US65248E1047 |
| NEWSTAR FINANCIAL INC | 65251F105 | NEWS | US65251F1057 |
| NEXSTAR BROADCASTING GROUP INC | 65336K103 | NXST | US65336K1034 |
| NEXTERA ENERGY INC | 65339F101 | NEE | US65339F1012 |
| NGP CAPITAL RESOURCES CO | 62912R107 | NGPC | US62912R1077 |
| NIC INC | 62914B100 | EGOV | US62914B1008 |
| NICHOLAS FINANCIAL INC | 65373J209 | NICK | CA65373J2092 |
| NIELSEN HOLDINGS N.V. | N63218106 | NLSN | NL0009538479 |
| NII HOLDINGS INC | 62913F201 | NIHD | US62913F2011 |
| NIKE INC | 654106103 | NKE | US6541061031 |
| NINTENDO CO LTD | 654445303 | NTDOY | US6544453037 |
| NISOURCE INC | 65473P105 | NI | US65473P1057 |
| NOBLE CORPORATION BAAR | | NE | CH0033347318 |
| NOBLE ENERGY INC USD0.01 | 655044105 | NBL | US6550441058 |
| NORDIC AMER TANKER SHIPPING | G65773106 | NAT | BMG657731060 |
| NORDSON CORP | 655663102 | NDSN | US6556631025 |
| NORDSTROM INC | 655664100 | JWN | US6556641008 |
| NORFOLK SOUTHERN CORP | 655844108 | NSC | US6558441084 |
| NORTHEAST UTILITIES | 664397106 | NU | US6643971061 |

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| NORTHERN OIL AND GAS INC | 665531109 | NOG | US6655311099 |
| NORTHERN TRUST CORP | 665859104 | NTRS | US6658591044 |
| NORTHFIELD BANCORP INC | 66611L105 | NFBK | US66611L1052 |
| NORTHSTAR REALTY FINANCE CORP | 66704R100 | NRF | US66704R1005 |
| NORTHWEST BANCSHARES INC | 667340103 | NWBI | US6673401039 |
| NORTHWEST NATURAL GAS CO | 667655104 | NWN | US6676551046 |
| NORTHWEST PIPE CO | 667746101 | NWPX | US6677461013 |
| NORTHWESTERN CORP | 668074305 | NWE | US6680743050 |
| NOVARTIS AG | 66987V109 | NVS | US66987V1098 |
| NRG ENERGY INC | 629377508 | NRG | US6293775085 |
| NU SKIN ENTERPRISES INC | 67018T105 | NUS | US67018T1051 |
| NUANCE COMMUNICATIONS INC | 67020Y100 | NUAN | US67020Y1001 |
| NUCOR CORP | 670346105 | NUE | US6703461052 |
| NUTRACEUTICAL INTERNATIONAL CO | 67060Y101 | NUTR | US67060Y1010 |
| NUTRISYSTEM INC | 67069D108 | NTRI | US67069D1081 |
| NUVASIVE INC | 670704105 | NUVA | US6707041058 |
| NV ENERGY INC | 67073Y106 | NVE | US67073Y1064 |
| NVIDIA CORP | 67066G104 | NVDA | US67066G1040 |
| NVR INC | 62944T105 | NVR | US62944T1051 |
| NXSTAGE MEDICAL INC | 67072V103 | NXTM | US67072V1035 |
| NYSE EURONEXT | 629491101 | NYX | US6294911010 |
| O'REILLY AUTOMOTIVE INC | 67103H107 | ORLY | US67103H1077 |
| OASIS PETROLEUM INC | 674215108 | OAS | US6742151086 |
| OCCIDENTAL PETROLEUM CORP | 674599105 | OXY | US6745991058 |
| OCEANEERING INTERNATIONAL INC | 675232102 | OII | US6752321025 |
| OCEANFIRST FINANCIAL CORP | 675234108 | OCFC | US6752341080 |
| OCLARO INC | 67555N206 | OCLR | US67555N2062 |
| OCWEN FINANCIAL CORP | 675746309 | OCN | US6757463095 |
| OCZ TECHNOLOGY GROUP INC | 67086E303 | OCZ | US67086E3036 |
| ODYSSEY MARINE EXPLORATION INC | 676118102 | OMEX | US6761181022 |
| OFFICE DEPOT INC | 676220106 | ODP | US6762201068 |
| OFFICEMAX INC | 67622P101 | OMX | US67622P1012 |
| OGE ENERGY CORP | 670837103 | OGE | US6708371033 |
| OIL STATES INTERNATIONAL INC | 678026105 | OIS | US6780261052 |
| OIL-DRI CORP OF AMERICA | 677864100 | ODC | US6778641000 |
| OLD DOMINION FREIGHT LINE INC | 679580100 | ODFL | US6795801009 |
| OLD NATIONAL BANCORP/IN | 680033107 | ONB | US6800331075 |
| OLD REPUBLIC INTERNATIONAL COR | 680223104 | ORI | US6802231042 |
| OLYMPIC STEEL INC | 68162K106 | ZEUS | US68162K1060 |
| OM GROUP INC | 670872100 | OMG | US6708721005 |
| OMEGA HEALTHCARE INVESTORS INC | 681936100 | OHI | US6819361006 |
| OMEGA PROTEIN CORP | 68210P107 | OME | US68210P1075 |
| OMEROS CORP | 682143102 | OMER | US6821431029 |
| OMNIAMERICAN BANCORP INC | 68216R107 | OABC | US68216R1077 |
| OMNICARE INC | 681904108 | OCR | US6819041087 |
| OMNICELL INC | 68213N109 | OMCL | US68213N1090 |
| OMNICOM GROUP INC | 681919106 | OMC | US6819191064 |

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| OMNIVISION TECHNOLOGIES INC | 682128103 | OVTI | US6821281036 |
| ON SEMICONDUCTOR CORP | 682189105 | ONNN | US6821891057 |
| ONCOTHYREON INC | 682324108 | ONTY | US6823241087 |
| ONE LIBERTY PROPERTIES INC | 682406103 | OLP | US6824061039 |
| ONEBEACON INSURANCE GROUP LTD | G67742109 | OB | BMG677421098 |
| ONEOK INC | 682680103 | OKE | US6826801036 |
| ONEOK PARTNERS LP | 68268N103 | OKS | US68268N1037 |
| ONYX PHARMACEUTICALS INC | 683399109 | ONXX | US6833991093 |
| OPEN TEXT CORP | 683715106 | OTC | CA6837151068 |
| OPENTABLE INC | 68372A104 | OPEN | US68372A1043 |
| OPLINK COMMUNICATIONS INC | 68375Q403 | OPLK | US68375Q4038 |
| OPPENHEIMER HOLDINGS INC | 683797104 | OPY | US6837971042 |
| ORACLE CORP | 68389X105 | ORCL | US68389X1054 |
| ORCHARD SUPPLY HARDWARE STORES | 685691404 | OSH | US6856914048 |
| ORIENT EXPRESS HOTELS LTD CL A | | OEH | BMG677431071 |
| ORIENTAL FINANCIAL GROUP INC | 68618W100 | OFG | PR68618W1001 |
| ORION MARINE GROUP INC | 68628V308 | ORN | US68628V3087 |
| ORITANI FINANCIAL CORP | 68633D103 | ORIT | US68633D1037 |
| ORMAT TECHNOLOGIES INC | 686688102 | ORA | US6866881021 |
| OTTER TAIL CORP | 689648103 | OTTR | US6896481032 |
| OVERSEAS SHIPHOLDING GROUP INC | 690368105 | OSG | US6903681053 |
| OWENS & MINOR INC | 690732102 | OMI | US6907321029 |
| OWENS CORNING | 690742101 | OC | US6907421019 |
| OWENS-ILLINOIS INC | 690768403 | OI | US6907684038 |
| OXFORD INDUSTRIES INC | 691497309 | OXM | US6914973093 |
| OYO GEOSPACE CORP | 671074102 | OYOG | US6710741025 |
| PACCAR INC | 693718108 | PCAR | US6937181088 |
| PACER INTERNATIONAL INC | 69373H106 | PACR | US69373H1068 |
| PACIFIC BIOSCIENCES OF CALIFOR | 69404D108 | PACB | US69404D1081 |
| PACIFIC CAPITAL BANCORP | 69404P200 | PCBC | US69404P2002 |
| PACIFIC CONTINENTAL CORP | 69412V108 | PCBK | US69412V1089 |
| PACKAGING CORP OF AMERICA | 695156109 | PKG | US6951561090 |
| PACWEST BANCORP | 695263103 | PACW | US6952631033 |
| PALL CORP | 696429307 | PLL | US6964293079 |
| PALOMAR MEDICAL TECHNOLOGIES I | 697529303 | PMTI | US6975293035 |
| PANERA BREAD CO | 69840W108 | PNRA | US69840W1080 |
| PAR PHARMACEUTICAL COS INC | 69888P106 | PRX | US69888P1066 |
| PARAMETRIC TECHNOLOGY CORP | 699173209 | PMTC | US6991732099 |
| PAREXEL INTERNATIONAL CORP | 699462107 | PRXL | US6994621075 |
| PARK ELECTROCHEMICAL CORP | 700416209 | PKE | US7004162092 |
| PARK NATIONAL CORP | 700658107 | PRK | US7006581075 |
| PARK STERLING CORP | 70086Y105 | PSTB | US70086Y1055 |
| PARKER DRILLING CO | 701081101 | PKD | US7010811013 |
| PARKER HANNIFIN CORP | 701094104 | PH | US7010941042 |
| PARKERVISION INC | 701354102 | PRKR | US7013541021 |
| PARKWAY PROPERTIES INC/MD | 70159Q104 | PKY | US70159Q1040 |
| PARTNERRE HLDGS LTD BERMUDA | | PRE | BMG6852T1053 |

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| PATRICK INDUSTRIES INC | 703343103 | PATK | US7033431039 |
| PATRIOT COAL CORP | 70336T104 | PCX | US70336T1043 |
| PATRIOT TRANSPORTATION HOLDING | 70337B102 | PATR | US70337B1026 |
| PATTERSON COS INC | 703395103 | PDCO | US7033951036 |
| PATTERSON-UTI ENERGY INC | 703481101 | PTEN | US7034811015 |
| PAYCHEX INC | 704326107 | PAYX | US7043261079 |
| PC CONNECTION INC | 69318J100 | PCCC | US69318J1007 |
| PDC ENERGY INC COM | 69327R101 | PETD | US69327R1014 |
| PDL BIOPHARMA INC | 69329Y104 | PDLI | US69329Y1047 |
| PEABODY ENERGY CORP | 704549104 | BTU | US7045491047 |
| PEAPACK GLADSTONE FINANCIAL CO | 704699107 | PGC | US7046991078 |
| PEBBLEBROOK HOTEL TRUST | 70509V100 | PEB | US70509V1008 |
| PEET'S COFFEE & TEA INC | 705560100 | PEET | US7055601006 |
| PEGASYSTEMS INC | 705573103 | PEGA | US7055731035 |
| PEMBINA PIPELINE CORP | 706327103 | PPL | CA7063271034 |
| PENDRELL CORP | 70686R104 | PCO | US70686R1041 |
| PENN VIRGINIA CORP | 707882106 | PVA | US7078821060 |
| PENNANTPARK INVESTMENT CORP | 708062104 | PNNT | US7080621045 |
| PENNS WOODS BANCORP INC | 708430103 | PWOD | US7084301032 |
| PENNSYLVANIA REAL ESTATE INVES | 709102107 | PEI | US7091021078 |
| PENNYMAC MORTGAGE INVESTMENT T | 70931T103 | PMT | US70931T1034 |
| PENSKE AUTOMOTIVE GROUP INC | 70959W103 | PAG | US70959W1036 |
| PENTAIR INC | 709631105 | PNR | US7096311052 |
| PEOPLE'S UNITED FINANCIAL INC | 712704105 | PBCT | US7127041058 |
| PEOPLES BANCORP INC/OH | 709789101 | PEBO | US7097891011 |
| PEP BOYS-MANNY MOE & JACK | 713278109 | PBY | US7132781094 |
| PEPCO HOLDINGS INC | 713291102 | POM | US7132911022 |
| PEPSICO INC/NC | 713448108 | PEP | US7134481081 |
| PERFICIENT INC | 71375U101 | PRFT | US71375U1016 |
| PERICOM SEMICONDUCTOR CORP | 713831105 | PSEM | US7138311052 |
| PERKINELMER INC | 714046109 | PKI | US7140461093 |
| PERRIGO CO | 714290103 | PRGO | US7142901039 |
| PERRY ELLIS INTERNATIONAL INC | 288853104 | PERY | US2888531041 |
| PETMED EXPRESS INC | 716382106 | PETS | US7163821066 |
| PETROQUEST ENERGY INC | 716748108 | PQ | US7167481081 |
| PETSMART INC | 716768106 | PETM | US7167681060 |
| PFIZER INC | 717081103 | PFE | US7170811035 |
| PG&E CORP | 69331C108 | PCG | US69331C1080 |
| PGT INC | 69336V101 | PGTI | US69336V1017 |
| PH GLATFELTER CO | 377316104 | GLT | US3773161043 |
| PHARMERICA CORP | 71714F104 | PMC | US71714F1049 |
| PHH CORP | 693320202 | PHH | US6933202029 |
| PHI INC | 69336T205 | PHIK | US69336T2050 |
| PHILLIPS 66 | 718546104 | PSX | US7185461040 |
| PHOENIX COS INC/THE | 71902E109 | PNX | US71902E1091 |
| PHOTRONICS INC | 719405102 | PLAB | US7194051022 |
| PICO HOLDINGS INC | 693366205 | PICO | US6933662057 |

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| PIEDMONT NATURAL GAS CO INC | 720186105 | PNY | US7201861058 |
| PIEDMONT OFFICE REALTY TRUST I | 720190206 | PDM | US7201902068 |
| PIER 1 IMPORTS INC | 720279108 | PIR | US7202791080 |
| PIKE ELECTRIC CORP | 721283109 | PIKE | US7212831090 |
| PILGRIM'S PRIDE CORP | 72147K108 | PPC | US72147K1088 |
| PINNACLE FINANCIAL PARTNERS IN | 72346Q104 | PNFP | US72346Q1040 |
| PINNACLE WEST CAPITAL CORP | 723484101 | PNW | US7234841010 |
| PIONEER DRILLING CO | 723655106 | PDC | US7236551062 |
| PIONEER NATURAL RESOURCES CO | 723787107 | PXD | US7237871071 |
| PIPER JAFFRAY COS | 724078100 | PJC | US7240781002 |
| PITNEY BOWES INC | 724479100 | PBI | US7244791007 |
| PLAINS ALL AMERICAN PIPELINE L | 726503105 | PAA | US7265031051 |
| PLAINS EXPLORATION & PRODUCTIO | 726505100 | PXP | US7265051000 |
| PLANTRONICS INC | 727493108 | PLT | US7274931085 |
| PLATINUM UNDERWRITERS HLDGS | G7127P100 | PTP | BMG7127P1005 |
| PLEXUS CORP | 729132100 | PLXS | US7291321005 |
| PLUM CREEK TIMBER CO INC | 729251108 | PCL | US7292511083 |
| PLX TECHNOLOGY INC | 693417107 | PLXT | US6934171074 |
| PMC - SIERRA INC | 69344F106 | PMCS | US69344F1066 |
| PNC FINANCIAL SERVICES GROUP I | 693475105 | PNC | US6934751057 |
| PNM RESOURCES INC | 69349H107 | PNM | US69349H1077 |
| POLARIS INDUSTRIES INC | 731068102 | PII | US7310681025 |
| POLYCOM INC | 73172K104 | PLCM | US73172K1043 |
| POLYONE CORP | 73179P106 | POL | US73179P1066 |
| POLYPORE INTERNATIONAL INC | 73179V103 | PPO | US73179V1035 |
| POPULAR INC | 733174700 | BPOP | PR7331747001 |
| PORTFOLIO RECOVERY ASSOCIATES | 73640Q105 | PRAA | US73640Q1058 |
| PORTLAND GENERAL ELECTRIC CO | 736508847 | POR | US7365088472 |
| POST HOLDINGS INC | 737446104 | POST | US7374461041 |
| POST PROPERTIES INC | 737464107 | PPS | US7374641071 |
| POTASH CORP OF SASKATCHEWAN IN | 73755L107 | POT | CA73755L1076 |
| POTLATCH CORP | 737630103 | PCH | US7376301039 |
| POWELL INDUSTRIES INC | 739128106 | POWL | US7391281067 |
| POWER-ONE INC | 73930R102 | PWER | US73930R1023 |
| PPG INDUSTRIES INC | 693506107 | PPG | US6935061076 |
| PPL CORP | 69351T106 | PPL | US69351T1060 |
| PRAXAIR INC | 74005P104 | PX | US74005P1049 |
| PRECISION CASTPARTS CORP | 740189105 | PCP | US7401891053 |
| PREFERRED BANK LOS ANGELES | 740367404 | PFBC | US7403674044 |
| PREFORMED LINE PRODUCTS CO | 740444104 | PLPC | US7404441047 |
| PREMIERE GLOBAL SERVICES INC | 740585104 | PGI | US7405851046 |
| PRESIDENTIAL LIFE CORP | 740884101 | PLFE | US7408841010 |
| PRESTIGE BRANDS HOLDINGS INC | 74112D101 | PBH | US74112D1019 |
| PRICELINE.COM INC | 741503403 | PCLN | US7415034039 |
| PRICESMART INC | 741511109 | PSMT | US7415111092 |
| PRIMERICA INC | 74164M108 | PRI | US74164M1080 |
| PRIMORIS SERVICES CORP | 74164F103 | PRIM | US74164F1030 |

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| PRIMUS TELECOMMUNICATIONS GROU | 741929301 | PTGI | US7419293011 |
| PRINCIPAL FINANCIAL GROUP INC | 74251V102 | PFG | US74251V1026 |
| PRIVATEBANCORP INC | 742962103 | PVTB | US7429621037 |
| PROASSURANCE CORP | 74267C106 | PRA | US74267C1062 |
| PROCTER & GAMBLE CO/THE | 742718109 | PG | US7427181091 |
| PROGENICS PHARMACEUTICALS INC | 743187106 | PGNX | US7431871067 |
| PROGRESS ENERGY INC | 743263105 | PGN | US7432631056 |
| PROGRESS SOFTWARE CORP | 743312100 | PRGS | US7433121008 |
| PROGRESSIVE CORP/THE | 743315103 | PGR | US7433151039 |
| PROLOGIS INC | 74340W103 | PLD | US74340W1036 |
| PROOFPOINT INC | 743424103 | PFPT | US7434241037 |
| PROS HOLDINGS INC | 74346Y103 | PRO | US74346Y1038 |
| PROSPECT CAPITAL CORP | 74348T102 | PSEC | US74348T1025 |
| PROSPERITY BANCSHARES INC | 743606105 | PB | US7436061052 |
| PROTECTIVE LIFE CORP | 743674103 | PL | US7436741034 |
| PROVIDENCE SERVICE CORP/THE | 743815102 | PRSC | US7438151026 |
| PROVIDENT FINANCIAL SERVICES I | 74386T105 | PFS | US74386T1051 |
| PROVIDENT NEW YORK BANCORP | 744028101 | PBNY | US7440281019 |
| PRUDENTIAL FINANCIAL INC | 744320102 | PRU | US7443201022 |
| PS BUSINESS PARKS INC | 69360J107 | PSB | US69360J1079 |
| PSS WORLD MEDICAL INC | 69366A100 | PSSI | US69366A1007 |
| PUBLIC SERVICE ENTERPRISE GROU | 744573106 | PEG | US7445731067 |
| PUBLIC STORAGE | 74460D109 | PSA | US74460D1090 |
| PULTE GROUP INC | 745867101 | PHM | US7458671010 |
| PVH CORP | 693656100 | PVH | US6936561009 |
| QEP RESOURCES INC | 74733V100 | QEP | US74733V1008 |
| QIAGEN N V | | QGEN | NL0000240000 |
| QLIK TECHNOLOGIES INC | 74733T105 | QLIK | US74733T1051 |
| QLOGIC CORP | 747277101 | QLGC | US7472771010 |
| QUAD/GRAPHICS INC | 747301109 | QUAD | US7473011093 |
| QUAKER CHEMICAL CORP | 747316107 | KWR | US7473161070 |
| QUALCOMM INC | 747525103 | QCOM | US7475251036 |
| QUALITY DISTRIBUTION INC | 74756M102 | QLTY | US74756M1027 |
| QUALITY SYSTEMS INC | 747582104 | QSII | US7475821044 |
| QUANEX BUILDING PRODUCTS CORP | 747619104 | NX | US7476191041 |
| QUANTA SERVICES INC | 74762E102 | PWR | US74762E1029 |
| QUANTUM CORP | 747906204 | QTM | US7479062041 |
| QUEST DIAGNOSTICS INC/DE | 74834L100 | DGX | US74834L1008 |
| QUEST SOFTWARE INC | 74834T103 | QSFT | US74834T1034 |
| QUESTAR CORP | 748356102 | STR | US7483561020 |
| QUESTCOR PHARMACEUTICALS INC | 74835Y101 | QCOR | US74835Y1010 |
| QUICKSILVER RESOURCES INC | 74837R104 | KWK | US74837R1041 |
| QUIKSILVER INC | 74838C106 | ZQK | US74838C1062 |
| QUINSTREET INC | 74874Q100 | QNST | US74874Q1004 |
| RACKSPACE HOSTING INC | 750086100 | RAX | US7500861007 |
| RADIAN GROUP INC | 750236101 | RDN | US7502361014 |
| RADIOSHACK CORP | 750438103 | RSH | US7504381036 |

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| RADISYS CORP | 750459109 | RSYS | US7504591097 |
| RAILAMERICA INC | 750753402 | RA | US7507534029 |
| RAIT FINANCIAL TRUST | 749227609 | RAS | US7492276099 |
| RALCORP HOLDINGS INC | 751028101 | RAH | US7510281014 |
| RALPH LAUREN CORP | 751212101 | RL | US7512121010 |
| RAMBUS INC | 750917106 | RMBS | US7509171069 |
| RAMCO-GERSHENSON PROPERTIES TR | 751452202 | RPT | US7514522025 |
| RAND LOGISTICS INC | 752182105 | RLOG | US7521821055 |
| RANGE RESOURCES CORP | 75281A109 | RRC | US75281A1097 |
| RAVEN INDUSTRIES INC | 754212108 | RAVN | US7542121089 |
| RAYMOND JAMES FINANCIAL INC | 754730109 | RJF | US7547301090 |
| RAYONIER INC | 754907103 | RYN | US7549071030 |
| RBC BEARINGS INC | 75524B104 | ROLL | US75524B1044 |
| REALD INC | 75604L105 | RLD | US75604L1052 |
| REALNETWORKS INC | 75605L708 | RNWK | US75605L7082 |
| REALPAGE INC | 75606N109 | RP | US75606N1090 |
| REALTY INCOME CORP | 756109104 | O | US7561091049 |
| RED HAT INC | 756577102 | RHT | US7565771026 |
| RED LION HOTELS CORP | 756764106 | RLH | US7567641060 |
| RED ROBIN GOURMET BURGERS INC | 75689M101 | RRGB | US75689M1018 |
| REDWOOD TRUST INC | 758075402 | RWT | US7580754023 |
| REGAL ENTERTAINMENT GROUP | 758766109 | RGC | US7587661098 |
| REGAL-BELOIT CORP | 758750103 | RBC | US7587501039 |
| REGENCY CENTERS CORP | 758849103 | REG | US7588491032 |
| REGENCY ENERGY PARTNERS LP | 75885Y107 | RGP | US75885Y1073 |
| REGENERON PHARMACEUTICALS INC | 75886F107 | REGN | US75886F1075 |
| REGIONAL MANAGEMENT CORP | 75902K106 | RM | US75902K1060 |
| REGIONS FINANCIAL CORP | 7591EP100 | RF | US7591EP1005 |
| REGIS CORP | 758932107 | RGS | US7589321071 |
| REINSURANCE GROUP OF AMERICA I | 759351604 | RGA | US7593516047 |
| RELIANCE STEEL & ALUMINUM CO | 759509102 | RS | US7595091023 |
| RENAISSANCE RE HOLDINGS LTD | G7496G103 | RNR | BMG7496G1033 |
| RENASANT CORP | 75970E107 | RNST | US75970E1073 |
| RENEWABLE ENERGY GROUP INC | 75972A301 | REGI | US75972A3014 |
| RENT-A-CENTER INC/TX | 76009N100 | RCII | US76009N1000 |
| RENTECH INC | 760112102 | RTK | US7601121020 |
| REPUBLIC AIRWAYS HOLDINGS INC | 760276105 | RJET | US7602761055 |
| REPUBLIC BANCORP INC/KY | 760281204 | RBCAA | US7602812049 |
| REPUBLIC SERVICES INC | 760759100 | RSG | US7607591002 |
| RESMED INC | 761152107 | RMD | US7611521078 |
| RESOLUTE FST PRODS INC | 76117W109 | RFP | US76117W1099 |
| RESOURCE AMERICA INC | 761195205 | REXI | US7611952059 |
| RESOURCE CAPITAL CORP | 76120W302 | RSO | US76120W3025 |
| RESOURCES CONNECTION INC | 76122Q105 | RECN | US76122Q1058 |
| RETAIL OPPORTUNITY INVESTMENTS | 76131N101 | ROIC | US76131N1019 |
| RETAIL PROPERTIES OF AME - A | 76131V202 | RPAI | US76131V2025 |
| REVLON INC | 761525609 | REV | US7615256093 |

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| REX AMERICAN RESOURCES CORP | 761624105 | REX | US7616241052 |
| REX ENERGY CORP | 761565100 | REXX | US7615651004 |
| REXNORD HOLDINGS INC | 76169B102 | RXN | US76169B1026 |
| RF MICRO DEVICES INC | 749941100 | RFMD | US7499411004 |
| RICHARDSON ELECTRONICS LTD/UNI | 763165107 | RELL | US7631651079 |
| RIGEL PHARMACEUTICALS INC | 766559603 | RIGL | US7665596034 |
| RITE AID CORP | 767754104 | RAD | US7677541044 |
| RIVERBED TECHNOLOGY INC | 768573107 | RVBD | US7685731074 |
| RLI CORP | 749607107 | RLI | US7496071074 |
| RLJ LODGING TRUST | 74965L101 | RLJ | US74965L1017 |
| ROADRUNNER TRANSPORTATION SYST | 76973Q105 | RRTS | US76973Q1058 |
| ROBBINS & MYERS INC | 770196103 | RBN | US7701961036 |
| ROBERT HALF INTERNATIONAL INC | 770323103 | RHI | US7703231032 |
| ROCK-TENN CO | 772739207 | RKT | US7727392075 |
| ROCKVILLE FINANCIAL NEW | 774188106 | RCKB | US7741881061 |
| ROCKWELL AUTOMATION INC | 773903109 | ROK | US7739031091 |
| ROCKWOOD HOLDINGS INC | 774415103 | ROC | US7744151033 |
| ROFIN-SINAR TECHNOLOGIES INC | 775043102 | RSTI | US7750431022 |
| ROGERS CORP | 775133101 | ROG | US7751331015 |
| ROMA FINANCIAL CORP | 77581P109 | ROMA | US77581P1093 |
| ROPER INDUSTRIES INC | 776696106 | ROP | US7766961061 |
| ROSETTA RESOURCES INC | 777779307 | ROSE | US7777793073 |
| ROSETTA STONE INC | 777780107 | RST | US7777801074 |
| ROSS STORES INC | 778296103 | ROST | US7782961038 |
| ROUSE PROPERTIES INC | 779287101 | RSE | US7792871011 |
| ROVI CORP | 779376102 | ROVI | US7793761021 |
| ROWAN COS PLC | G7665A101 | RDC | GB00B6SLMV12 |
| ROYAL CARIBBEAN CRUISES LTD | | RCL | LR0008862868 |
| ROYAL DUTCH SHELL PLC | 780259107 | RDS/B | US7802591070 |
| ROYAL DUTCH SHELL PLC | 780259206 | RDS/A | US7802592060 |
| ROYAL GOLD INC | 780287108 | RGLD | US7802871084 |
| RPC INC | 749660106 | RES | US7496601060 |
| RPM INTERNATIONAL INC | 749685103 | RPM | US7496851038 |
| RR DONNELLEY & SONS CO | 257867101 | RRD | US2578671016 |
| RTI BIOLOGICS INC | 74975N105 | RTIX | US74975N1054 |
| RUDOLPH TECHNOLOGIES INC | 781270103 | RTEC | US7812701032 |
| RUSH ENTERPRISES INC | 781846209 | RUSHA | US7818462092 |
| RUSSELL 2000 MINI IND FUT(NYF) | | RTAU2 | |
| RYDER SYSTEM INC | 783549108 | R | US7835491082 |
| RYLAND GROUP INC | 783764103 | RYL | US7837641031 |
| S&P 500 EMINI INDEX FUT (CME) | | ESU2 | |
| S&T BANCORP INC | 783859101 | STBA | US7838591011 |
| SABRA HEALTH CARE REIT INC | 78573L106 | SBRA | US78573L1061 |
| SAFEGUARD SCIENTIFICS INC | 786449207 | SFE | US7864492076 |
| SAFETY INSURANCE GROUP INC | 78648T100 | SAFT | US78648T1007 |
| SAFEWAY INC | 786514208 | SWY | US7865142084 |
| SAGA COMMUNICATIONS INC | 786598300 | SGA | US7865983008 |

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| SAIA INC | 78709Y105 | SAIA | US78709Y1055 |
| SAKS INC | 79377W108 | SKS | US79377W1080 |
| SALESFORCE.COM INC | 79466L302 | CRM | US79466L3024 |
| SALIX PHARMACEUTICALS LTD | 795435106 | SLXP | US7954351067 |
| SALLY BEAUTY HOLDINGS INC | 79546E104 | SBH | US79546E1047 |
| SANDERSON FARMS INC | 800013104 | SAFM | US8000131040 |
| SANDISK CORP | 80004C101 | SNDK | US80004C1018 |
| SANDRIDGE ENERGY INC | 80007P307 | SD | US80007P3073 |
| SANDY SPRING BANCORP INC | 800363103 | SASR | US8003631038 |
| SANMINA-SCI CORP | 800907206 | SANM | US8009072062 |
| SANOFI | 80105N105 | SNY | US80105N1054 |
| SAPIENT CORP | 803062108 | SAPE | US8030621085 |
| SAUER-DANFOSS INC | 804137107 | SHS | US8041371076 |
| SAUL CENTERS INC | 804395101 | BFS | US8043951016 |
| SBA COMMUNICATIONS CORP | 78388J106 | SBAC | US78388J1060 |
| SCANA CORP | 80589M102 | SCG | US80589M1027 |
| SCANSOURCE INC | 806037107 | SCSC | US8060371072 |
| SCBT FINANCIAL CORP | 78401V102 | SCBT | US78401V1026 |
| SCHAWK INC | 806373106 | SGK | US8063731066 |
| SCHLUMBERGER LTD | 806857108 | SLB | AN8068571086 |
| SCHNITZER STEEL INDUSTRIES INC | 806882106 | SCHN | US8068821060 |
| SCHOLASTIC CORP | 807066105 | SCHL | US8070661058 |
| SCORPIO TANKERS INC | Y7542C106 | STNG | MHY7542C1066 |
| SCOTTS MIRACLE-GRO CO/THE | 810186106 | SMG | US8101861065 |
| SCRIPPS NETWORKS INTERACTIVE I | 811065101 | SNI | US8110651010 |
| SEABOARD CORP | 811543107 | SEB | US8115431079 |
| SEABRIGHT HOLDINGS INC | 811656107 | SBX | US8116561072 |
| SEACHANGE INTERNATIONAL INC | 811699107 | SEAC | US8116991071 |
| SEACOAST BANKING CORP OF FLORI | 811707306 | SBCF | US8117073069 |
| SEACOR HOLDINGS INC | 811904101 | CKH | US8119041015 |
| SEACUBE CONTAINER LEASING LTD | G79978105 | BOX | BMG799781056 |
| SEADRILL LIMITED SHS | | SDRL | BMG7945E1057 |
| SEAGATE TECHNOLOGY | G7945M107 | STX | IE00B58JVZ52 |
| SEALED AIR CORP | 81211K100 | SEE | US81211K1007 |
| SEALY CORP | 812139301 | ZZ | US8121393016 |
| SEARS HOLDINGS CORP | 812350106 | SHLD | US8123501061 |
| SEATTLE GENETICS INC | 812578102 | SGEN | US8125781026 |
| SEI INVESTMENTS CO | 784117103 | SEIC | US7841171033 |
| SELECT COMFORT CORP | 81616X103 | SCSS | US81616X1037 |
| SELECT MEDICAL HOLDINGS CORP | 81619Q105 | SEM | US81619Q1058 |
| SELECTIVE INSURANCE GROUP INC | 816300107 | SIGI | US8163001071 |
| SEMGROUP CORP | 81663A105 | SEMG | US81663A1051 |
| SEMPRA ENERGY | 816851109 | SRE | US8168511090 |
| SEMTECH CORP | 816850101 | SMTC | US8168501018 |
| SENECA FOODS CORP | 817070501 | SENEA | US8170705011 |
| SENIOR HOUSING PROPERTIES TRUS | 81721M109 | SNH | US81721M1099 |
| SENSIENT TECHNOLOGIES CORP | 81725T100 | SXT | US81725T1007 |

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| SEQUENOM INC | 817337405 | SQNM | US8173374054 |
| SERVICE CORP INTERNATIONAL/US | 817565104 | SCI | US8175651046 |
| SHAW GROUP INC/THE | 820280105 | SHAW | US8202801051 |
| SHERWIN-WILLIAMS CO/THE | 824348106 | SHW | US8243481061 |
| SHILOH INDUSTRIES INC | 824543102 | SHLO | US8245431023 |
| SHIP FINANCE INTL LTD SHS | | SFL | BMG810751062 |
| SHIRE PLC | 82481R106 | SHPGY | US82481R1068 |
| SHOE CARNIVAL INC | 824889109 | SCVL | US8248891090 |
| SHUTTERFLY INC | 82568P304 | SFLY | US82568P3047 |
| SIERRA BANCORP | 82620P102 | BSRR | US82620P1021 |
| SIGMA DESIGNS INC | 826565103 | SIGM | US8265651039 |
| SIGMA-ALDRICH CORP | 826552101 | SIAL | US8265521018 |
| SIGNATURE BANK/NEW YORK NY | 82669G104 | SBNY | US82669G1040 |
| SIGNET JEWELERS LIMITED SHS | G81276100 | SIG | BMG812761002 |
| SILGAN HOLDINGS INC | 827048109 | SLGN | US8270481091 |
| SILICON GRAPHICS INTERNATIONAL | 82706L108 | SGI | US82706L1089 |
| SILICON IMAGE INC | 82705T102 | SIMG | US82705T1025 |
| SILICON LABORATORIES INC | 826919102 | SLAB | US8269191024 |
| SIMMONS FIRST NATIONAL CORP | 828730200 | SFNC | US8287302009 |
| SIMON PROPERTY GROUP INC | 828806109 | SPG | US8288061091 |
| SIMPSON MANUFACTURING CO INC | 829073105 | SSD | US8290731053 |
| SINCLAIR BROADCAST GROUP INC | 829226109 | SBGI | US8292261091 |
| SIRIUS XM RADIO INC | 82967N108 | SIRI | US82967N1081 |
| SIRONA DENTAL SYSTEMS INC | 82966C103 | SIRO | US82966C1036 |
| SIX FLAGS ENTERTAINMENT CORP | 83001A102 | SIX | US83001A1025 |
| SJW CORP | 784305104 | SJW | US7843051043 |
| SKECHERS U.S.A. INC | 830566105 | SKX | US8305661055 |
| SKILLED HEALTHCARE GROUP INC | 83066R107 | SKH | US83066R1077 |
| SKYWEST INC | 830879102 | SKYW | US8308791024 |
| SKYWORKS SOLUTIONS INC | 83088M102 | SWKS | US83088M1027 |
| SL GREEN REALTY CORP | 78440X101 | SLG | US78440X1019 |
| SLM CORP | 78442P106 | SLM | US78442P1066 |
| SM ENERGY CO | 78454L100 | SM | US78454L1008 |
| SMART BALANCE INC | 83169Y108 | SMBL | US83169Y1082 |
| SMITHFIELD FOODS INC | 832248108 | SFD | US8322481081 |
| SNAP-ON INC | 833034101 | SNA | US8330341012 |
| SNYDERS-LANCE INC | 833551104 | LNCE | US8335511049 |
| SOLAR SENIOR CAPITAL LTD | 83416M105 | SUNS | US83416M1053 |
| SOLARWINDS INC | 83416B109 | SWI | US83416B1098 |
| SOLERA HOLDINGS INC | 83421A104 | SLH | US83421A1043 |
| SOLTA MEDICAL INC | 83438K103 | SLTM | US83438K1034 |
| SOLUTIA INC | 834376501 | SOA | US8343765017 |
| SONIC AUTOMOTIVE INC | 83545G102 | SAH | US83545G1022 |
| SONIC CORP | 835451105 | SONC | US8354511052 |
| SONOCO PRODUCTS CO | 835495102 | SON | US8354951027 |
| SONUS NETWORKS INC | 835916107 | SONS | US8359161077 |
| SOTHEBY'S | 835898107 | BID | US8358981079 |

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| SOUTH JERSEY INDUSTRIES INC | 838518108 | SJI | US8385181081 |
| SOUTHERN CO | 842587107 | SO | US8425871071 |
| SOUTHERN COPPER CORP | 84265V105 | SCCO | US84265V1052 |
| SOUTHSIDE BANCSHARES INC | 84470P109 | SBSI | US84470P1093 |
| SOUTHWEST AIRLINES CO | 844741108 | LUV | US8447411088 |
| SOUTHWEST BANCORP INC/ | 844767103 | OKSB | US8447671038 |
| SOUTHWEST GAS CORP | 844895102 | SWX | US8448951025 |
| SOUTHWESTERN ENERGY CO | 845467109 | SWN | US8454671095 |
| SOVRAN SELF STORAGE INC | 84610H108 | SSS | US84610H1086 |
| SPANSION INC | 84649R200 | CODE | US84649R2004 |
| SPARTECH CORP | 847220209 | SEH | US8472202097 |
| SPECTRA ENERGY CORP | 847560109 | SE | US8475601097 |
| SPECTRANETICS CORP | 84760C107 | SPNC | US84760C1071 |
| SPECTRUM BRANDS HOLDINGS INC | 84763R101 | SPB | US84763R1014 |
| SPECTRUM PHARMACEUTICALS INC | 84763A108 | SPPI | US84763A1088 |
| SPIRIT AEROSYSTEMS HOLDINGS IN | 848574109 | SPR | US8485741099 |
| SPLUNK INC | 848637104 | SPLK | US8486371045 |
| SPRINT NEXTEL CORP | 852061100 | S | US8520611000 |
| SPX CORP | 784635104 | SPW | US7846351044 |
| SS&C TECHNOLOGIES HOLDINGS INC | 78467J100 | SSNC | US78467J1007 |
| ST JOE CO/THE | 790148100 | JOE | US7901481009 |
| ST JUDE MEDICAL INC | 790849103 | STJ | US7908491035 |
| STAG INDUSTRIAL INC | 85254J102 | STAG | US85254J1025 |
| STAGE STORES INC | 85254C305 | SSI | US85254C3051 |
| STANCORP FINANCIAL GROUP INC | 852891100 | SFG | US8528911006 |
| STANDARD MICROSYSTEMS CORP | 853626109 | SMSC | US8536261097 |
| STANDARD MOTOR PRODUCTS INC | 853666105 | SMP | US8536661056 |
| STANDARD PACIFIC CORP | 85375C101 | SPF | US85375C1018 |
| STANDEX INTERNATIONAL CORP | 854231107 | SXI | US8542311076 |
| STANLEY BLACK & DECKER INC | 854502101 | SWK | US8545021011 |
| STAPLES INC | 855030102 | SPLS | US8550301027 |
| STARBUCKS CORP | 855244109 | SBUX | US8552441094 |
| STARWOOD HOTELS & RESORTS WORL | 85590A401 | HOT | US85590A4013 |
| STARWOOD PROPERTY TRUST INC | 85571B105 | STWD | US85571B1052 |
| STATE AUTO FINANCIAL CORP | 855707105 | STFC | US8557071052 |
| STATE BANK FINANCIAL CORP | 856190103 | STBZ | US8561901039 |
| STATE STREET CORP | 857477103 | STT | US8574771031 |
| STATOIL ASA | 85771P102 | STO | US85771P1021 |
| STEC INC | 784774101 | STEC | US7847741011 |
| STEEL DYNAMICS INC | 858119100 | STLD | US8581191009 |
| STEELCASE INC | 858155203 | SCS | US8581552036 |
| STEIN MART INC | 858375108 | SMRT | US8583751081 |
| STEINWAY MUSICAL INSTRUMENTS I | 858495104 | LVB | US8584951045 |
| STELLARONE CORP | 85856G100 | STEL | US85856G1004 |
| STEPAN CO | 858586100 | SCL | US8585861003 |
| STERICYCLE INC | 858912108 | SRCL | US8589121081 |
| STERIS CORP | 859152100 | STE | US8591521005 |

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| STERLING BANCORP/NY | 859158107 | STL | US8591581074 |
| STERLING CONSTRUCTION CO INC | 859241101 | STRL | US8592411016 |
| STERLING FINL CORP/SPOKANE | 859319303 | STSA | US8593193035 |
| STEWART ENTERPRISES INC | 860370105 | STEI | US8603701058 |
| STEWART INFORMATION SERVICES C | 860372101 | STC | US8603721015 |
| STIFEL FINANCIAL CORP | 860630102 | SF | US8606301021 |
| STILLWATER MINING CO | 86074Q102 | SWC | US86074Q1022 |
| STONE ENERGY CORP | 861642106 | SGY | US8616421066 |
| STR HOLDINGS INC | 78478V100 | STRI | US78478V1008 |
| STRATASYS INC | 862685104 | SSYS | US8626851047 |
| STRATEGIC HOTELS & RESORTS INC | 86272T106 | BEE | US86272T1060 |
| STRAYER EDUCATION INC | 863236105 | STRA | US8632361056 |
| STRYKER CORP | 863667101 | SYK | US8636671013 |
| SUFFOLK BANCORP | 864739107 | SUBK | US8647391072 |
| SUN BANCORP INC/NJ | 86663B102 | SNBC | US86663B1026 |
| SUN HEALTHCARE GROUP INC | 86677E100 | SUNH | US86677E1001 |
| SUN HYDRAULICS CORP | 866942105 | SNHY | US8669421054 |
| SUNCOKE ENERGY INC | 86722A103 | SXC | US86722A1034 |
| SUNOCO INC | 86764P109 | SUN | US86764P1093 |
| SUNPOWER CORP | 867652406 | SPWR | US8676524064 |
| SUNRISE SENIOR LIVING INC | 86768K106 | SRZ | US86768K1060 |
| SUNSTONE HOTEL INVESTORS INC | 867892101 | SHO | US8678921011 |
| SUNTRUST BANKS INC | 867914103 | STI | US8679141031 |
| SUPER MICRO COMPUTER INC | 86800U104 | SMCI | US86800U1043 |
| SUPERIOR ENERGY SERVICES INC | 868157108 | SPN | US8681571084 |
| SUPERIOR INDUSTRIES INTERNATIO | 868168105 | SUP | US8681681057 |
| SUPERTEX INC | 868532102 | SUPX | US8685321023 |
| SUPERVALU INC | 868536103 | SVU | US8685361037 |
| SUPPORT.COM INC | 86858W101 | SPRT | US86858W1018 |
| SUREWEST COMMUNICATIONS | 868733106 | SURW | US8687331061 |
| SURMODICS INC | 868873100 | SRDX | US8688731004 |
| SUSQUEHANNA BANCSHARES INC | 869099101 | SUSQ | US8690991018 |
| SUSSER HOLDINGS CORP | 869233106 | SUSS | US8692331064 |
| SVB FINANCIAL GROUP | 78486Q101 | SIVB | US78486Q1013 |
| SWIFT ENERGY CO | 870738101 | SFY | US8707381013 |
| SWISHER HYGIENE INC | 870808102 | SWI | US8708081026 |
| SWS GROUP INC | 78503N107 | SWS | US78503N1072 |
| SXC HEALTH SOLUTIONS CORP | 78505P100 | SXC | CA78505P1009 |
| SY BANCORP INC | 785060104 | SYBT | US7850601045 |
| SYCAMORE NETWORKS INC | 871206405 | SCMR | US8712064059 |
| SYKES ENTERPRISES INC | 871237103 | SYKE | US8712371033 |
| SYMANTEC CORP | 871503108 | SYMC | US8715031089 |
| SYMETRA FINANCIAL CORP | 87151Q106 | SYA | US87151Q1067 |
| SYMMETRICOM INC | 871543104 | SYMM | US8715431040 |
| SYMMETRY MEDICAL INC | 871546206 | SMA | US8715462060 |
| SYNACOR INC | 871561106 | SYNC | US8715611062 |
| SYNAGEVA BIOPHARMA CORP | 87159A103 | GEVA | US87159A1034 |

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| SYNAPTICS INC | 87157D109 | SYNA | US87157D1090 |
| SYNCHRONOSS TECHNOLOGIES INC | 87157B103 | SNCR | US87157B1035 |
| SYNERGY PHARMACEUTICALS INC | 871639308 | SGYP | US8716393082 |
| SYNERGY RESOURCES CORP | 87164P103 | SYRG | US87164P1030 |
| SYNNEX CORP | 87162W100 | SNX | US87162W1009 |
| SYNOPSIS INC | 871607107 | SNPS | US8716071076 |
| SYNOVUS FINANCIAL CORP | 87161C105 | SNV | US87161C1053 |
| SYNTEL INC | 87162H103 | SYNT | US87162H1032 |
| SYSCO CORP | 871829107 | SYY | US8718291078 |
| SYSTEMAX INC | 871851101 | SYX | US8718511012 |
| T ROWE PRICE GROUP INC | 74144T108 | TROW | US74144T1088 |
| TAHOE RESOURCES INC | 873868103 | THO | CA8738681037 |
| TAKE-TWO INTERACTIVE SOFTWARE | 874054109 | TTWO | US8740541094 |
| TAL INTERNATIONAL GROUP INC | 874083108 | TAL | US8740831081 |
| TALBOTS INC | 874161102 | TLB | US8741611029 |
| TANGER FACTORY OUTLET CENTERS | 875465106 | SKT | US8754651060 |
| TARGACEPT INC | 87611R306 | TRGT | US87611R3066 |
| TARGET CORP | 87612E106 | TGT | US87612E1064 |
| TASER INTERNATIONAL INC | 87651B104 | TASR | US87651B1044 |
| TAUBMAN CENTERS INC | 876664103 | TCO | US8766641034 |
| TAYLOR CAPITAL GROUP INC | 876851106 | TAYC | US8768511060 |
| TCF FINANCIAL CORP | 872275102 | TCB | US8722751026 |
| TCP CAPITAL CORP | 87238Q103 | TCPC | US87238Q1031 |
| TD AMERITRADE HOLDING CORP | 87236Y108 | AMTD | US87236Y1082 |
| TE CONNECTIVITY LTD | | TEL | CH0102993182 |
| TEAM INC | 878155100 | TISI | US8781551002 |
| TECH DATA CORP | 878237106 | TECD | US8782371061 |
| TECHNE CORP | 878377100 | TECH | US8783771004 |
| TECO ENERGY INC | 872375100 | TE | US8723751009 |
| TEEKAY CORPORATION COM | Y8564W103 | TK | MHY8564W1030 |
| TEEKAY LNG PARTNERS L P | Y8564M105 | TGP | MHY8564M1057 |
| TEEKAY TANKERS LTD CLASS A | Y8565N102 | TNK | MHY8565N1022 |
| TELEFLEX INC | 879369106 | TFX | US8793691069 |
| TELEFONICA SA | 879382208 | TEF | US8793822086 |
| TELEPHONE & DATA SYS INC | 879433829 | TDS | US8794338298 |
| TELLABS INC | 879664100 | TLAB | US8796641004 |
| TEMPUR-PEDIC INTERNATIONAL INC | 88023U101 | TPX | US88023U1016 |
| TENET HEALTHCARE CORP | 88033G100 | THC | US88033G1004 |
| TENNANT CO | 880345103 | TNC | US8803451033 |
| TENNECO INC | 880349105 | TEN | US8803491054 |
| TERADATA CORP | 88076W103 | TDC | US88076W1036 |
| TERADYNE INC | 880770102 | TER | US8807701029 |
| TEREX CORP | 880779103 | TEX | US8807791038 |
| TERRENO REALTY CORP | 88146M101 | TRNO | US88146M1018 |
| TERRITORIAL BANCORP INC | 88145X108 | TBNK | US88145X1081 |
| TESCO CORP | 88157K101 | TESO | CA88157K1012 |
| TESLA MOTORS INC | 88160R101 | TSLA | US88160R1014 |

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| TESORO CORP | 881609101 | TSO | US8816091016 |
| TESSERA TECHNOLOGIES INC | 88164L100 | TSRA | US88164L1008 |
| TETON ADVISORS INC COM | 88165Y101 | | US88165Y1010 |
| TETRA TECH INC | 88162G103 | TTEK | US88162G1031 |
| TETRA TECHNOLOGIES INC | 88162F105 | TTI | US88162F1057 |
| TEXAS CAPITAL BANCSHARES INC | 88224Q107 | TCBI | US88224Q1076 |
| TEXAS INDUSTRIES INC | 882491103 | TXI | US8824911031 |
| TEXAS INSTRUMENTS INC | 882508104 | TXN | US8825081040 |
| TFS FINANCIAL CORP | 87240R107 | TFSL | US87240R1077 |
| THERAVANCE INC | 88338T104 | THRX | US88338T1043 |
| THERMO FISHER SCIENTIFIC INC | 883556102 | TMO | US8835561023 |
| THL CREDIT INC | 872438106 | TCRD | US8724381061 |
| THOMAS PROPERTIES GROUP INC | 884453101 | TPGI | US8844531017 |
| THOMSON REUTERS CORP | 884903105 | TRI | CA8849031056 |
| THOR INDUSTRIES INC | 885160101 | THO | US8851601018 |
| THORATEC CORP | 885175307 | THOR | US8851753074 |
| THRESHOLD PHARMACEUTICALS INC | 885807206 | THLD | US8858072064 |
| TIBCO SOFTWARE INC | 88632Q103 | TIBX | US88632Q1031 |
| TICC CAPITAL CORP | 87244T109 | TICC | US87244T1097 |
| TIDEWATER INC | 886423102 | TDW | US8864231027 |
| TIFFANY & CO | 886547108 | TIF | US8865471085 |
| TILLY'S INC | 886885102 | TLYS | US8868851028 |
| TIME WARNER CABLE INC | 88732J207 | TWC | US88732J2078 |
| TIME WARNER INC | 887317303 | TWX | US8873173038 |
| TIMKEN CO | 887389104 | TKR | US8873891043 |
| TITAN INTERNATIONAL INC | 88830M102 | TWI | US88830M1027 |
| TITAN MACHINERY INC | 88830R101 | TITN | US88830R1014 |
| TITANIUM METALS CORP | 888339207 | TIE | US8883392073 |
| TIVO INC | 888706108 | TIVO | US8887061088 |
| TJX COS INC | 872540109 | TJX | US8725401090 |
| TMS INTERNATIONAL CORP | 87261Q103 | TMS | US87261Q1031 |
| TOLL BROTHERS INC | 889478103 | TOL | US8894781033 |
| TOMPKINS FINANCIAL CORP | 890110109 | TMP | US8901101092 |
| TOOTSIE ROLL INDUSTRIES INC | 890516107 | TR | US8905161076 |
| TORCHMARK CORP | 891027104 | TMK | US8910271043 |
| TORO CO/THE | 891092108 | TTC | US8910921084 |
| TOTAL SA | 89151E109 | TOT | US89151E1091 |
| TOTAL SYSTEM SERVICES INC | 891906109 | TSS | US8919061098 |
| TOWER GROUP INC | 891777104 | TWGP | US8917771045 |
| TOWERS WATSON & CO | 891894107 | TW | US8918941076 |
| TOWNEBANK/PORTSMOUTH VA | 89214P109 | TOWN | US89214P1093 |
| TPC GROUP INC | 89236Y104 | TPCG | US89236Y1047 |
| TRACTOR SUPPLY CO | 892356106 | TSCO | US8923561067 |
| TRANSCANADA CORP | 89353D107 | TRP | CA89353D1078 |
| TRAVELERS COS INC/THE | 89417E109 | TRV | US89417E1091 |
| TRAVELZOO INC | 89421Q106 | TZOO | US89421Q1067 |
| TREDEGAR CORP | 894650100 | TG | US8946501009 |

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| TREEHOUSE FOODS INC | 89469A104 | THS | US89469A1043 |
| TRIANGLE CAPITAL CORP | 895848109 | TCAP | US8958481090 |
| TRIANGLE PETE CORP COM NEW | 89600B201 | TPLM | US89600B2016 |
| TRICO BANCSHARES | 896095106 | TCBK | US8960951064 |
| TRIMBLE NAVIGATION LTD | 896239100 | TRMB | US8962391004 |
| TRINITY INDUSTRIES INC | 896522109 | TRN | US8965221091 |
| TRIPADVISOR INC | 896945201 | TRIP | US8969452015 |
| TRIPLE-S MANAGEMENT CORP | 896749108 | GTS | PR8967491088 |
| TRIQUINT SEMICONDUCTOR INC | 89674K103 | TQNT | US89674K1034 |
| TRUE RELIGION APPAREL INC | 89784N104 | TRLG | US89784N1046 |
| TRUEBLUE INC | 89785X101 | TBI | US89785X1019 |
| TRUSTCO BANK CORP NY | 898349105 | TRST | US8983491056 |
| TRUSTMARK CORP | 898402102 | TRMK | US8984021027 |
| TRW AUTOMOTIVE HOLDINGS CORP | 87264S106 | TRW | US87264S1069 |
| TTM TECHNOLOGIES INC | 87305R109 | TTMI | US87305R1095 |
| TUESDAY MORNING CORP | 899035505 | TUES | US8990355054 |
| TUMI HOLDINGS INC | 89969Q104 | TUMI | US89969Q1040 |
| TUPPERWARE BRANDS CORP | 899896104 | TUP | US8998961044 |
| TW TELECOM INC | 87311L104 | TWTC | US87311L1044 |
| TWO HARBORS INVESTMENT CORP | 90187B101 | TWO | US90187B1017 |
| TYCO INTERNATIONAL LTD SHS | | TYC | CH0100383485 |
| TYLER TECHNOLOGIES INC | 902252105 | TYL | US9022521051 |
| TYSON FOODS INC | 902494103 | TSN | US9024941034 |
| U S TREASURY BILL | 9127955C1 | B | US9127955C19 |
| U S TREASURY BILL | 9127956P1 | B | US9127956P13 |
| U S TREASURY BILL | 9127956R7 | B | US9127956R78 |
| UDR INC | 902653104 | UDR | US9026531049 |
| UGI CORP | 902681105 | UGI | US9026811052 |
| UIL HOLDINGS CORP | 902748102 | UIL | US9027481020 |
| ULTA SALON COSMETICS & FRAGRAN | 90384S303 | ULTA | US90384S3031 |
| ULTIMATE SOFTWARE GROUP INC | 90385D107 | ULTI | US90385D1072 |
| ULTRA PETROLEUM CORP | 903914109 | UPL | CA9039141093 |
| ULTRATECH INC | 904034105 | UTEK | US9040341052 |
| UMB FINANCIAL CORP | 902788108 | UMBF | US9027881088 |
| UMC CASH SWEEP ACCOUNT | | | |
| UMC PRIVATE EQUITY | | | |
| UMC REAL ESTATE | | | |
| UMH PROPERTIES INC | 903002103 | UMH | US9030021037 |
| UMPQUA HOLDINGS CORP | 904214103 | UMPQ | US9042141039 |
| UNDER ARMOUR INC | 904311107 | UA | US9043111072 |
| UNIFI INC SHS | 904677200 | UFI | US9046772003 |
| UNIFIRST CORP/MA | 904708104 | UNF | US9047081040 |
| UNION DRILLING INC | 90653P105 | UDRL | US90653P1057 |
| UNION FIRST MARKET BANKSHARES | 90662P104 | UBSH | US90662P1049 |
| UNION PACIFIC CORP | 907818108 | UNP | US9078181081 |
| UNISYS CORP | 909214306 | UIS | US9092143067 |
| UNIT CORP | 909218109 | UNT | US9092181091 |

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| UNITED BANKSHARES INC | 909907107 | UBSI | US9099071071 |
| UNITED COMMUNITY BANKS | 90984P303 | UCBI | US90984P3038 |
| UNITED CONTINENTAL HOLDINGS IN | 910047109 | UAL | US9100471096 |
| UNITED FINANCIAL BANCORP INC | 91030T109 | UBNK | US91030T1097 |
| UNITED FIRE GROUP INC | 910340108 | UFCS | US9103401082 |
| UNITED NATURAL FOODS INC | 911163103 | UNFI | US9111631035 |
| UNITED ONLINE INC | 911268100 | UNTD | US9112681005 |
| UNITED PARCEL SERVICE INC | 911312106 | UPS | US9113121068 |
| UNITED RENTALS INC | 911363109 | URI | US9113631090 |
| UNITED STATES CELLULAR CORP | 911684108 | USM | US9116841084 |
| UNITED STATES LIME & MINERALS | 911922102 | USLM | US9119221029 |
| UNITED STATES STEEL CORP | 912909108 | X | US9129091081 |
| UNITED STATIONERS INC | 913004107 | USTR | US9130041075 |
| UNITED THERAPEUTICS CORP | 91307C102 | UTHR | US91307C1027 |
| UNITEDHEALTH GROUP INC | 91324P102 | UNH | US91324P1021 |
| UNITIL CORP | 913259107 | UTL | US9132591077 |
| UNIVERSAL AMERICAN CORP | 91338E101 | UAM | US91338E1010 |
| UNIVERSAL DISPLAY CORP | 91347P105 | PANL | US91347P1057 |
| UNIVERSAL ELECTRONICS INC | 913483103 | UEIC | US9134831034 |
| UNIVERSAL FOREST PRODUCTS INC | 913543104 | UFPI | US9135431040 |
| UNIVERSAL HEALTH REALTY INCOME | 91359E105 | UHT | US91359E1055 |
| UNIVERSAL HEALTH SERVICES INC | 913903100 | UHS | US9139031002 |
| UNIVERSAL INSURANCE HOLDINGS I | 91359V107 | UVE | US91359V1070 |
| UNIVERSAL STAINLESS & ALLOY | 913837100 | USAP | US9138371003 |
| UNIVERSAL TRUCKLOAD SERVICES I | 91388P105 | UACL | US91388P1057 |
| UNIVEST CORP OF PENNSYLVANIA | 915271100 | UVSP | US9152711001 |
| UNS ENERGY CORPORATION | 903119105 | UNS | US9031191052 |
| UNUM GROUP | 91529Y106 | UNM | US91529Y1064 |
| URBAN OUTFITTERS INC | 917047102 | URBN | US9170471026 |
| URSTADT BIDDLE PROPERTIES INC | 917286205 | UBA | US9172862057 |
| US AIRWAYS GROUP INC | 90341W108 | LCC | US90341W1080 |
| US BANCORP | 902973304 | USB | US9029733048 |
| US ECOLOGY INC | 91732J102 | ECOL | US91732J1025 |
| USA MOBILITY INC | 90341G103 | USMO | US90341G1031 |
| USG CORP | 903293405 | USG | US9032934054 |
| UTI WORLDWIDE INC SHS | | UTIW | VGG872101032 |
| VAIL RESORTS INC | 91879Q109 | MTN | US91879Q1094 |
| VALASSIS COMMUNICATIONS INC | 918866104 | VCI | US9188661048 |
| VALEANT PHARMACEUTICALS INTERN | 91911K102 | VRX | CA91911K1021 |
| VALERO ENERGY CORP | 91913Y100 | VLO | US91913Y1001 |
| VALIDUS HOLDINGS LTD COM SHS | G9319H102 | VR | BMG9319H1025 |
| VALLEY NATIONAL BANCORP | 919794107 | VLY | US9197941076 |
| VALMONT INDUSTRIES INC | 920253101 | VMI | US9202531011 |
| VALSPAR CORP | 920355104 | VAL | US9203551042 |
| VANTAGE DRILLING COMPANY ORD | G93205113 | VTG | KYG932051132 |
| VANTIV INC | 92210H105 | VNTV | US92210H1059 |
| VARIAN MEDICAL SYSTEMS INC | 92220P105 | VAR | US92220P1057 |

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| VASCO DATA SECURITY INTERNATIO | 92230Y104 | VDSI | US92230Y1047 |
| VCA ANTECH INC | 918194101 | WOOF | US9181941017 |
| VECTREN CORP | 92240G101 | VVC | US92240G1013 |
| VEECO INSTRUMENTS INC | 922417100 | VECO | US9224171002 |
| VENTAS INC | 92276F100 | VTR | US92276F1003 |
| VENTRUS BIOSCIENCES INC | 922822101 | VTUS | US9228221019 |
| VEOLIA ENVIRONNEMENT | 92334N103 | VE | US92334N1037 |
| VERA BRADLEY INC | 92335C106 | VRA | US92335C1062 |
| VERIFONE SYSTEMS INC | 92342Y109 | PAY | US92342Y1091 |
| VERISIGN INC | 92343E102 | VRSN | US92343E1029 |
| VERISK ANALYTICS INC | 92345Y106 | VRSK | US92345Y1064 |
| VERIZON COMMUNICATIONS INC | 92343V104 | VZ | US92343V1044 |
| VERTEX PHARMACEUTICALS INC | 92532F100 | VRTX | US92532F1003 |
| VF CORP | 918204108 | VFC | US9182041080 |
| VIACOM INC | 92553P201 | VIAB | US92553P2011 |
| VIAD CORP | 92552R406 | VVI | US92552R4065 |
| VIASYSTEMS GROUP INC | 92553H803 | VIAS | US92553H8034 |
| VICOR CORP | 925815102 | VICR | US9258151029 |
| VIEWPOINT FINANCIAL GROUP | 92672A101 | VPCG | US92672A1016 |
| VILLAGE SUPER MARKET INC | 927107409 | VLGEA | US9271074091 |
| VIRGIN MEDIA INC | 92769L101 | VMED | US92769L1017 |
| VIRGINIA COMMERCE BANCORP INC | 92778Q109 | VCBI | US92778Q1094 |
| VIRNETX HOLDING CORP | 92823T108 | VHC | US92823T1088 |
| VIROPHARMA INC | 928241108 | VPHM | US9282411084 |
| VIRTUS INVESTMENT PARTNERS INC | 92828Q109 | VRTS | US92828Q1094 |
| VISA INC | 92826C839 | V | US92826C8394 |
| VISHAY INTERTECHNOLOGY INC | 928298108 | VSH | US9282981086 |
| VISHAY PRECISION GROUP INC | 92835K103 | VPG | US92835K1034 |
| VISTA GOLD CORP | 927926303 | VGZ | CA9279263037 |
| VISTAPRINT NV | N93540107 | VPRT | NL0009272269 |
| VISTEON CORP/NEW | 92839U206 | VC | US92839U2069 |
| VIVUS INC | 928551100 | VVUS | US9285511005 |
| VMWARE INC | 928563402 | VMW | US9285634021 |
| VOCERA COMMUNICATIONS INC | 92857F107 | VCRA | US92857F1075 |
| VOCUS INC | 92858J108 | VOCS | US92858J1088 |
| VODAFONE GROUP PLC | 92857W209 | VOD | US92857W2098 |
| VOLCANO CORP | 928645100 | VOLC | US9286451003 |
| VONAGE HOLDINGS CORP | 92886T201 | VG | US92886T2015 |
| VORNADO REALTY TRUST | 929042109 | VNO | US9290421091 |
| VOXX INTERNATIONAL CORP | 91829F104 | VOXX | US91829F1049 |
| VULCAN MATERIALS CO | 929160109 | VMC | US9291601097 |
| W&T OFFSHORE INC | 92922P106 | WTI | US92922P1066 |
| WABASH NATIONAL CORP | 929566107 | WNC | US9295661071 |
| WABCO HOLDINGS INC | 92927K102 | WBC | US92927K1025 |
| WABTEC CORP/DE | 929740108 | WAB | US9297401088 |
| WADDELL & REED FINANCIAL INC | 930059100 | WDR | US9300591008 |
| WAGeworks INC | 930427109 | WAGE | US9304271094 |

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| WAL-MART STORES INC | 931142103 | WMT | US9311421039 |
| WALGREEN CO | 931422109 | WAG | US9314221097 |
| WALT DISNEY CO/THE | 254687106 | DIS | US2546871060 |
| WALTER ENERGY INC | 93317Q105 | WLT | US93317Q1058 |
| WALTER INVESTMENT MANAGEMENT C | 93317W102 | WAC | US93317W1027 |
| WARNACO GROUP INC/THE | 934390402 | WRC | US9343904028 |
| WARNER CHILCOTT PLC CLASS A | | WCRX | IE00B446CM77 |
| WARREN RESOURCES INC | 93564A100 | WRES | US93564A1007 |
| WASHINGTON BANKING CO | 937303105 | WBCO | US9373031056 |
| WASHINGTON FEDERAL INC | 938824109 | WAFD | US9388241096 |
| WASHINGTON POST CO/THE | 939640108 | WPO | US9396401088 |
| WASHINGTON REAL ESTATE INVESTM | 939653101 | WRE | US9396531017 |
| WASHINGTON TRUST BANCORP INC | 940610108 | WASH | US9406101082 |
| WASTE CONNECTIONS INC | 941053100 | WCN | US9410531001 |
| WASTE MANAGEMENT INC | 94106L109 | WM | US94106L1098 |
| WATERS CORP | 941848103 | WAT | US9418481035 |
| WATSCO INC | 942622200 | WSO | US9426222009 |
| WATSON PHARMACEUTICALS INC | 942683103 | WPI | US9426831031 |
| WATTS WATER TECHNOLOGIES INC | 942749102 | WTS | US9427491025 |
| WAUSAU PAPER CORP | 943315101 | WPP | US9433151019 |
| WD-40 CO | 929236107 | WDFC | US9292361071 |
| WEATHERFORD INTERNATIONAL LTD | | WFT | CH0038838394 |
| WEBMD HEALTH CORP | 94770V102 | WBMD | US94770V1026 |
| WEBSense INC | 947684106 | WBSN | US9476841062 |
| WEBSTER FINANCIAL CORP | 947890109 | WBS | US9478901096 |
| WEIGHT WATCHERS INTERNATIONAL | 948626106 | WTW | US9486261061 |
| WEINGARTEN REALTY INVESTORS | 948741103 | WRI | US9487411038 |
| WEIS MARKETS INC | 948849104 | WMK | US9488491047 |
| WELLCARE HEALTH PLANS INC | 94946T106 | WCG | US94946T1060 |
| WELLPOINT INC | 94973V107 | WLP | US94973V1070 |
| WELLS FARGO & CO | 949746101 | WFC | US9497461015 |
| WENDYS CO | 95058W100 | WEN | US95058W1009 |
| WERNER ENTERPRISES INC | 950755108 | WERN | US9507551086 |
| WESBANCO INC | 950810101 | WSBC | US9508101014 |
| WESCO INTERNATIONAL INC | 95082P105 | WCC | US95082P1057 |
| WEST BANCORPORATION INC | 95123P106 | WTBA | US95123P1066 |
| WEST COAST BANCORP ORE | 952145209 | WCBO | US9521452097 |
| WEST MARINE INC | 954235107 | WMAR | US9542351070 |
| WEST PHARMACEUTICAL SERVICES I | 955306105 | WST | US9553061055 |
| WESTAMERICA BANCORPORATION | 957090103 | WABC | US9570901036 |
| WESTAR ENERGY INC | 95709T100 | WR | US95709T1007 |
| WESTELL TECHNOLOGIES INC | 957541105 | WSTL | US9575411056 |
| WESTERN ALLIANCE BANCORP | 957638109 | WAL | US9576381092 |
| WESTERN ASSET MORTGAGE CAPITAL | 95790D105 | WMC | US95790D1054 |
| WESTERN DIGITAL CORP | 958102105 | WDC | US9581021055 |
| WESTERN REFINING INC | 959319104 | WNR | US9593191045 |
| WESTERN UNION CO/THE | 959802109 | WU | US9598021098 |

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| WESTFIELD FINANCIAL INC | 96008P104 | WFD | US96008P1049 |
| WESTLAKE CHEMICAL CORP | 960413102 | WLK | US9604131022 |
| WESTMORELAND COAL CO | 960878106 | WLB | US9608781061 |
| WET SEAL INC/THE | 961840105 | WTSLA | US9618401056 |
| WEYCO GROUP INC | 962149100 | WEYS | US9621491003 |
| WEYERHAEUSER CO | 962166104 | WY | US9621661043 |
| WGL HOLDINGS INC | 92924F106 | WGL | US92924F1066 |
| WHIRLPOOL CORP | 963320106 | WHR | US9633201069 |
| WHITE MOUNTAINS INS GRP INC | G9618E107 | WTM | BMG9618E1075 |
| WHITING PETROLEUM CORP | 966387102 | WLL | US9663871021 |
| WHOLE FOODS MARKET INC | 966837106 | WFM | US9668371068 |
| WILLBROS GROUP INC | 969203108 | WG | US9692031084 |
| WILLIAMS COS INC/THE | 969457100 | WMB | US9694571004 |
| WILLIAMS PARTNERS LP | 96950F104 | WPZ | US96950F1049 |
| WILLIAMS-SONOMA INC | 969904101 | WSM | US9699041011 |
| WILSHIRE BANCORP INC | 97186T108 | WIBC | US97186T1088 |
| WINDSTREAM CORP | 97381W104 | WIN | US97381W1045 |
| WINTHROP REALTY TRUST | 976391300 | FUR | US9763913004 |
| WINTRUST FINANCIAL CORP | 97650W108 | WTFC | US97650W1080 |
| WISCONSIN ENERGY CORP | 976657106 | WEC | US9766571064 |
| WISDOMTREE INVESTMENTS INC | 97717P104 | WETF | US97717P1049 |
| WOLVERINE WORLD WIDE INC | 978097103 | WWW | US9780971035 |
| WORLD ACCEPTANCE CORP | 981419104 | WRLD | US9814191048 |
| WORLD FUEL SERVICES CORP | 981475106 | INT | US9814751064 |
| WORTHINGTON INDUSTRIES INC | 981811102 | WOR | US9818111026 |
| WPX ENERGY INC | 98212B103 | WPX | US98212B1035 |
| WR BERKLEY CORP | 084423102 | WRB | US0844231029 |
| WR GRACE & CO | 38388F108 | GRA | US38388F1084 |
| WRIGHT EXPRESS CORP | 98233Q105 | WXS | US98233Q1058 |
| WRIGHT MEDICAL GROUP INC | 98235T107 | WMGI | US98235T1079 |
| WSFS FINANCIAL CORP | 929328102 | WSFS | US9293281021 |
| WW GRAINGER INC | 384802104 | GWW | US3848021040 |
| WYNDHAM WORLDWIDE CORP | 98310W108 | WYN | US98310W1080 |
| XCEL ENERGY INC | 98389B100 | XEL | US98389B1008 |
| XENOPORT INC | 98411C100 | XNPT | US98411C1009 |
| XEROX CORP | 984121103 | XRX | US9841211033 |
| XILINX INC | 983919101 | XLNX | US9839191015 |
| XL GROUP PLC | | XL | IE00B5LRLL25 |
| XOMA CORP DEL | 98419J107 | XOMA | US98419J1079 |
| XYLEM INC/NY | 98419M100 | XYL | US98419M1009 |
| YAHOO! INC | 984332106 | YHOO | US9843321061 |
| YELP INC | 985817105 | YELP | US9858171054 |
| YOUNG INNOVATIONS INC | 987520103 | YDNT | US9875201033 |
| YUM! BRANDS INC | 988498101 | YUM | US9884981013 |
| ZAGG INC | 98884U108 | ZAGG | US98884U1088 |
| ZAZA ENERGY CORP | 98919T100 | ZAZA | US98919T1007 |
| ZEBRA TECHNOLOGIES CORP | 989207105 | ZBRA | US9892071054 |

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| ZILLOW INC | 98954A107 | Z | US98954A1079 |
| ZIMMER HOLDINGS INC | 98956P102 | ZMH | US98956P1021 |
| ZIONS BANCORPORATION | 989701107 | ZION | US9897011071 |
| ZIPCAR INC | 98974X103 | ZIP | US98974X1037 |
| ZOLTEK COS INC | 98975W104 | ZOLT | US98975W1045 |
| ZUMIEZ INC | 989817101 | ZUMZ | US9898171015 |
| ZYGO CORP | 989855101 | ZIGO | US9898551018 |
| 1-800-FLOWERS.COM INC | 68243Q106 | FLWS | US68243Q1067 |
| 1ST SOURCE CORP | 336901103 | SRCE | US3369011032 |
| 1ST UNITED BANCORP INC/BOCA RA | 33740N105 | FUBC | US33740N1054 |
| 3D SYSTEMS CORP | 88554D205 | DDD | US88554D2053 |
| 3M CO | 88579Y101 | MMM | US88579Y1010 |

| Company (non-US) | Cusip | Ticker | ISIN |
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| AAC ACOUSTIC TECHNOLOGIES | | 2018 | KYG2953R1065 |
| ABACUS PROPERTY GR NPV | | ABP | AU000000ABP9 |
| ABB LTD CHF1.03 (REGD) | | ABBN | CH0012221716 |
| ACERINOX SA EURO.25 | | ACX | ES0132105018 |
| ACTELION CHF0.5 (REGD)(POST | | ATLN | CH0010532478 |
| ACTIVIA PROPERTIES INC | | 3279 | JP3047490002 |
| ADECCO SA CHF1 (REGD) | | ADEN | CH0012138605 |
| ADIDAS AG | | ADS | DE000A1EWWW0 |
| ADVANCED RESIDENCE INVESTMENT | | 3269 | JP3047160001 |
| AEGIS GROUP PLC | | AGS | GB00B4JV1B90 |
| AEON DELIGHT CO LTD | | 9787 | JP3389700000 |
| AEON MALL CO NPV | | 8905 | JP3131430005 |
| AF AB SER B NPV | | AFB | SE0000115578 |
| AFRICAN RAINBOW MINNERALS LTD | | ARI | ZAE000054045 |
| AGILE PROPERTY HLD HKD0.10 | | 3383 | KYG011981035 |
| AGNICO-EAGLE MINES LTD | 008474108 | AEM | CA0084741085 |
| AGRIUM INC | 008916108 | AGU | CA0089161081 |
| AIA GROUP LTD | | 1299 | HK0000069689 |
| AICA KOGYO CO Y50 | | 4206 | JP3100800006 |
| AIR LIQUIDE(L') | | AI | FR0000120073 |
| AIRPORT FACILITIES CO Y50 | | 8864 | JP3266050008 |
| AIXTRON SE | | AIXA | DE000A0WMPJ6 |
| AJINOMOTO CO INC | | 2802 | JP3119600009 |
| ALCAN INC | 013716105 | | CA0137161059 |
| ALFA LAVAL AB ORD NPV | | ALFA | SE0000695876 |
| ALLIANZ SE (SOCIETAS EUROPEAE) | | ALV | DE0008404005 |
| AMANO CORP Y50 | | 6436 | JP3124400007 |
| AMDOCS LTD COM | | DOX | GB0022569080 |
| AMLIN ORD GBP0.28125 | | AML | GB00B2988H17 |
| AMPLIFON EURO.02 | | AMP | IT0004056880 |
| AMSTERDAM INDEX FUTURE (EOE) | | EON2 | |
| ANDRITZ AG NPV (POST SPLIT) | | ANDR | AT0000730007 |

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| ANGLO AMERICAN | | AAL | GB00B1XZS820 |
| ANSALDO STS EURO.5 | | STS | IT0003977540 |
| ARC RESOURCES LTD | 00208D408 | ARX | CA00208D4084 |
| ARCADIS NV EURO.02 | | ARCAD | NL0006237562 |
| ARKEMA EUR10 | | AKE | FR0010313833 |
| ARM HOLDINGS ORD GBP0.0005 | | ARM | GB0000595859 |
| ARNOLDO MONDADORI EDITORE SPA | | MN | IT0001469383 |
| ASCENDAS REAL ESTATE INV TRUST | | AREIT | SG1M77906915 |
| ASHMORE GROUP PLC | | ASHM | GB00B132NW22 |
| ASHTREAD GROUP PLC | | AHT | GB0000536739 |
| ASML HLDG NV EURO.09 | | ASML | NL0006034001 |
| ASML HOLDING NV NY REGISTERED | | ASML | USN070591862 |
| ASPEN GROUP STAPLED NPV | | APZ | AU000000APZ8 |
| ASPEN INSURANCE HOLDINGS | | AHL | BMG053841059 |
| ASSA ABLOY SER B NPV | | ASSAB | SE0000255648 |
| ASSEENONSCREEN HLDGS ORD | | ASC | GB0030927254 |
| ASSICURAZIONI GENERALI EUR1 | | G | IT0000062072 |
| ASUSTEK COMPUTER-GDR REG S | | ASKD | US04648R6053 |
| ATHABASCA OIL CORP | 04682R107 | ATH | CA04682R1073 |
| ATLAS COPCO AB SER A NPV | | ATCOA | SE0000101032 |
| ATLAS IRON LTD | | AGO | AU000000AGO1 |
| AURICO GOLD INC | 05155C105 | AUQ | CA05155C1059 |
| AURIZON MINES LTD | 05155P106 | ARZ | CA05155P1062 |
| AUSTRALIA & NEW ZEALAND BANK | | ANZ | AU000000ANZ3 |
| AVEVA GROUP ORD GBP0.0333 | | AVV | GB00B15CMQ74 |
| AXEL SPRINGER AG | | SPR | DE0005501357 |
| AXIS CAPITAL HLDGS LTD SHS | | AXS | BMG0692U1099 |
| BACA-ANSP NACHZG BARABF- | | | AT0000A0AJ61 |
| BALOISE HOLDING AG | | BALN | CH0012410517 |
| BANCA INTESA SPA EURO.52 | | ISP | IT0000072618 |
| BANCO BILBAO VIZCAYA | | BBVA | ES0113211835 |
| BANCO BRADESCO SA | 059460303 | BBD | US0594603039 |
| BANCO COMMERCIAL PORTUGUESE | | BCP | PTBCP0AM0007 |
| BANCO ESPIRITO SANTO SA | | BES | PTBES0AM0007 |
| BANCO SANTANDER SA | | SAN | ES0113900J37 |
| BANIF SGPS EUR1 (REGD) | | BNF | PTBNF0AM0005 |
| BANK OF CHINA LTD CNY1 | | 3988 | CNE1000001Z5 |
| BANK OF MONTREAL | 063671101 | BMO | CA0636711016 |
| BANK OF NOVA SCOTIA | 064149107 | BNS | CA0641491075 |
| BARCLAYS ORD GBP0.25 | | BARC | GB0031348658 |
| BARRATT DEVELOPMENTS | | BDEV | GB0000811801 |
| BARRICK GOLD CORP | 067901108 | ABX | CA0679011084 |
| BARRICK GOLD CORP | 067901108 | ABX | CA0679011084 |
| BARRY CALLEBAUT AG CHF38.20 | | BARN | CH0009002962 |
| BAYER AG ORD NPV | | BAYN | DE000BAY0017 |
| BAYERISCHE MOTOREN WERKE (BMW) | | BMW | DE0005190003 |
| BAYTEX ENERGY CORP | 07317Q105 | BTE | CA07317Q1054 |

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| BCE INC | 05534B760 | BCE | CA05534B7604 |
| BCO POPULAR ESP EURO.10 (POST | E19550206 | POP | ES0113790531 |
| BEACH ENERGY LTD | | BPT | AU000000BPT9 |
| BELL ALIANT INC | 07786R204 | BA | CA07786R2046 |
| BERTRANDT AG NPV | | BDT | DE0005232805 |
| BG GROUP PLC ORD GBP0.10 | | BG/ | GB0008762899 |
| BGP HOLDINGS PLC STAKE OF GPT | | | X1000000BGP9 |
| BHP BILLITON PLC USD0.50 | | BLT | GB0000566504 |
| BILFINGER BERGER SE NPV | | GBF | DE0005909006 |
| BIOMERIEUX NPV | | BIM | FR0010096479 |
| BNP PARIBAS EUR2 | | BNP | FR0000131104 |
| BNY MELLON CASH RESERVE | 996087094 | | |
| BODYCOTE PLC | | BOY | GB00B3FLWH99 |
| BOLIDEN AB NPV (POST SPLIT) | | BOL | SE0000869646 |
| BOMBARDIER INC | 097751200 | BBD/B | CA0977512007 |
| BONAVISTA ENERGY CORP | 09784Y108 | BNP | CA09784Y1088 |
| BOSKALIS WESTMINSTER GROEP NV | | BOKA | NL0000852580 |
| BOUYGUES EUR1 | | EN | FR0000120503 |
| BQE CANT VAUDOISE CHF20 | | BCVN | CH0015251710 |
| BRAMBLES LTD NPV | | BXB | AU000000BXB1 |
| BRENNTAG AG | | BNR | DE000A1DAHHO |
| BRITISH LAND ORD GBP0.25 | | BLND | GB0001367019 |
| BRITISH LAND ORD GBP0.25 | | BLND | GB0001367019 |
| BRIXTON PLC | | | GB0001430023 |
| BROOKFIELD ASSET MGMT INC | 112585104 | BAM/A | CA1125851040 |
| BROOKFIELD OFFICE PPTYS INC | 112900105 | BPO | CA1129001055 |
| BROTHER INDUSTRIES LTD | 114813108 | 6448 | JP3830000000 |
| BS FINANCIAL GROUP INC | | 138930 | KR7138930003 |
| BUCHER INDUSTRIES AG | | BUCN | CH0002432174 |
| BURBERRY GROUP ORD GBP0.0005 | | BRBY | GB0031743007 |
| BURCKHARDT COMPRESSION HOLDING | | BCHN | CH0025536027 |
| CAC40 EURO INDEX FUTURES(EOP) | | CFN2 | |
| CALFRAC WELL SERVICES LTD | 129584108 | CFW | CA1295841086 |
| CAMECO CORP | 13321L108 | CCO | CA13321L1085 |
| CAMPER & NICHOLSONS MARINA INV | | CNMI | GG00B1FCZR96 |
| CANACCORD FINANCIAL INC | 134801109 | CF | CA1348011091 |
| CANADIAN APARTMENT PPTYS REIT | 134921105 | CARu | CA1349211054 |
| CANADIAN IMPERIAL BK OF COMM | 136069101 | CM | CA1360691010 |
| CANADIAN NATIONAL RAILWAY CO | 136375102 | CNR | CA1363751027 |
| CANADIAN NATURAL RESOURCES LTD | 136385101 | CNQ | CA1363851017 |
| CANADIAN OIL SANDS LTD | 13643E105 | COS | CA13643E1051 |
| CANADIAN PACIFIC RAILWAY LTD | 13645T100 | CP | CA13645T1003 |
| CANADIAN REIT | 13650J104 | REFu | CA13650J1049 |
| CANADIAN TIRE CORP LTD | 136681202 | CTC/A | CA1366812024 |
| CANADIAN UTILITIES LTD | 136717832 | CU | CA1367178326 |
| CANON INC NPV | | 7751 | JP3242800005 |
| CAP GEMINI EUR8 | | CAP | FR0000125338 |

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| CAPCOM CO Y50 | | 9697 | JP3218900003 |
| CAPE PLC | | CIU | JE00B5SJJ95 |
| CAPITACOMMERCIAL T REIT UNITS | | CCT | SG1P32918333 |
| CAPITALAND SGD1 | | CAPL | SG1J27887962 |
| CAPITAMALL TRUST SGD1 UNITS | | CT | SG1M51904654 |
| CAPITAMALLS ASIA LTD | | CMA | SG1Z05950543 |
| CARL ZEIS MEDITEC NPV | | AFX | DE0005313704 |
| CARNIVAL PLC ORD USD1.66 | | CCL | GB0031215220 |
| CASTELLUM AB NPV | | CAST | SE0000379190 |
| CATTOLICA ASSICURA EUR3 | | CASS | IT0000784154 |
| CELESIO AG | | CLS1 | DE000CLS1001 |
| CENOVUS ENERGY INC | 15135U109 | CVE | CA15135U1093 |
| CENT PATTANA PUB THB1(NVDR) | | CPNr | TH0481010R10 |
| CENTERRA GOLD INC | 152006102 | CG | CA1520061021 |
| CENTRO RETAIL AUSTRALIA | | CRF | AU000000CRF2 |
| CENTURY TOKYO LEASING CORP | | 8439 | JP3424950008 |
| CFS RETAIL PROPERTY TRUST | | CFX | AU000000CFX0 |
| CGI GROUP INC | 39945C109 | GIB/A | CA39945C1095 |
| CHARTER HALL OFF SCC | | | X100000CQOR3 |
| CHARTWELL SENIORS HSG REIT | 16140U100 | CSHu | CA16140U1003 |
| CHARTWELL SENIORS HSG REIT | 16140U209 | | US16140U2096 |
| CHEMICAL WORKS OF GEDEON | | RICHT | HU0000067624 |
| CHEUNG KONG INFRASTRUCTURE | | 1038 | BMG2098R1025 |
| CHINA BLUECHEMICAL LIMITED | | 3983 | CNE1000002D0 |
| CHINA MOBILE LTD | | 941 | HK0941009539 |
| CHINA OVERSEAS LAND & INVEST | | 688 | HK0688002218 |
| CHINA RESOURCES LAND LTD | | 1109 | KYG2108Y1052 |
| CHIYODA INTEGRE CO JPY50 | | 6915 | JP3528450004 |
| CI FINANCIAL INC | 125491100 | CIX | CA1254911003 |
| CITY DEVELOPMENTS SGD0.50 | | CIT | SG1R89002252 |
| CLOSE BROS GROUP ORD 25P | | CBG | GB0007668071 |
| CLP HLDGS HKD5 | | 2 | HK0002007356 |
| COCHLEAR LTD COM | | COH | AU000000COH5 |
| COMPAGNIE DE SAINT-GOBAIN | | SGO | FR0000125007 |
| COMPAGNIE FINANCIERE | | CFR | CH0045039655 |
| CONTACT ENERGY NPV | | CEN | NZCENE0001S6 |
| CONWERT IMMOBILIEN NPV | | CWI | AT0000697750 |
| CORIO NV EUR10 | | CORA | NL0000288967 |
| COUNTRY GARDEN HLDGS CO LTD | | 2007 | KYG245241032 |
| CRAMO OJY SER 'B' NPV | | CRA1V | FI0009900476 |
| CRESCENT POINT ENERGY CORP | 22576C101 | CPG | CA22576C1014 |
| CRH ORD EUR0.32 DUBLIN LIST | | CRH | IE0001827041 |
| DAELIM INDUSTRIAL CO KSWN 5000 | | 000210 | KR7000210005 |
| DAH SING FINANCIAL HLDGS HK\$2 | | 440 | HK0440001847 |
| DAIFUKU CO Y50 | | 6383 | JP3497400006 |
| DAIMLER AG ORD NPV | | DAI | DE0007100000 |
| DAINIPPON SUMITOMO PHARMA CO | | 4506 | JP3495000006 |

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| DAIWA HOUSE INDUSTRY CO Y50 | | 1925 | JP3505000004 |
| DAIWA INDUSTRIES NPV | | 6459 | JP3505800007 |
| DAIWAHOUSE RESIDENTIAL | | 8984 | JP3046390005 |
| DANIELI & C EUR1 | | DAN | IT0000076502 |
| DANONE | | BN | FR0000120644 |
| DASSAULT SYSTEMES SA EUR1 | | DSY | FR0000130650 |
| DAUM COMMUNICATIONS CORP | | 035720 | KR7035720002 |
| DAX INDEX FUTURE (EUX) | | GXU2 | |
| DBS HLDGS SGD1 | | DBS | SG1L01001701 |
| DE'LONGHI SPA 1.5EUR | | DLG | IT0003115950 |
| DEBENHAMS ORD GBP0.01 (WI) | | DEB | GB00B126KH97 |
| DENA CO LTD NPV | | 2432 | JP3548610009 |
| DENSO CORPORATION NPV | | 6902 | JP3551500006 |
| DERWENT LONDON PLC GBP0.05 | | DLN | GB0002652740 |
| DEUTSCHE BANK AG ORD NPV REGD | | DBK | DE0005140008 |
| DEUTSCHE BOERSE AG NPV | | DB1 | DE0005810055 |
| DEUTSCHE WOHNEN AG NPV (BR) | | DWNI | DE000A0HN5C6 |
| DEXUS PROPERTY GROUP NPV | | DXS | AU000000DXS1 |
| DGB FINANCIAL GROUP INC | | 139130 | KR7139130009 |
| DIALIGHT PLC GBP0.0189 | | DIA | GB0033057794 |
| DIALOG SEMICONDUCTOR GBP0.10 | | DLG | GB0059822006 |
| DIC ASSET AG NPV | | DAZ | DE0005098404 |
| DISCO CORP Y50 | | 6146 | JP3548600000 |
| DISTRIBUIDORA INTERNACIONAL DE | | DIA | ES0126775032 |
| DJ EURO STOXX 50 FUTURE (EUX) | | VGU2 | |
| DKSH HOLDING AG | | DKSH | CH0126673539 |
| DNO INTERNATIONAL ASA | | DNO | NO0003921009 |
| DOLLARAMA INC | 25675T107 | DOL | CA25675T1075 |
| DOMTAR CORP | 257559203 | UFS | US2575592033 |
| DONG-A PHARMACEUTICAL CO | | 000640 | KR7000640003 |
| DRAEGERWERK AG & CO KGAA | | DRW3 | DE0005550636 |
| DRAGON OIL LTD ORD EURO.10 | | DGO | IE0000590798 |
| DSV DKK1 (POST SUBDIVISION) | K3013J154 | DSV | DK0060079531 |
| DUNDEE REAL ESTATE INVT TRUST | 265270207 | Du | CA2652702077 |
| ELDORADO GOLD CORP | 284902103 | ELD | CA2849021035 |
| ELECTROCOMPONENTS ORD 10P | | ECM | GB0003096442 |
| ELRINGKLINGER AG NPV | | ZIL2 | DE0007856023 |
| EMPIRE CO LTD | 291843407 | EMP/A | CA2918434077 |
| ENBRIDGE INC | 29250N105 | ENB | CA29250N1050 |
| ENCANA CORPORATION | 292505104 | ECA | CA2925051047 |
| ENERPLUS CORP | 292766102 | ERF | CA2927661025 |
| ENSCO PLC | G3157S106 | ESV | GB00B4VLR192 |
| ENSIGN ENERGY SERVICES INC | 293570107 | ESI | CA2935701078 |
| ESPRIT HLDGS ORD HKD0.10 | | 330 | BMG3122U1457 |
| ESSILOR INTERNATIONAL EURO.18 | | EI | FR0000121667 |
| EVERGRANDE REAL ESTATE GROUP L | | 3333 | KYG3225A1031 |
| EVN AG NPV | | EVN | AT0000741053 |

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| EXTENDICARE REIT | 302251103 | EXEu | CA3022511032 |
| FAIRFAX FINANCIAL HOLDINGS LTD | 303901102 | FFH | CA3039011026 |
| FANUC CORP | | 6954 | JP3802400006 |
| FAST RETAILING CO LTD Y50 | | 9983 | JP3802300008 |
| FERREXPO PLC ORD GBP0 | | FXPO | GB00B1XH2C03 |
| FIAT SPA EUR3.58 | | F | IT0001976403 |
| FINNING INTERNATIONAL INC | 318071404 | FTT | CA3180714048 |
| FIRST CAPITAL REALTY INC | 31943B100 | FCR | CA31943B1004 |
| FIRST QUANTUM MINERALS LTD | 335934105 | FM | CA3359341052 |
| FIRSTGROUP ORD5P | | FGP | GB0003452173 |
| FISCHER(GEORG) AG CHF10(REGD) | | FI/N | CH0001752309 |
| FLETCHER BUILDING NPV | | FBU | NZFBUE0001S0 |
| FLIGHT CENTRE LTD | | FLT | AU000000FLT9 |
| FONDIARIA SAI SPA EUR1 | | FSA | IT0001463071 |
| FORBO HLDGS AG CHF0.1 (REGD) | | FORN | CH0003541510 |
| FORTESCUE METALS G NPV | | FMG | AU000000FMG4 |
| FORTIS INC | 349553107 | FTS | CA3495531079 |
| FRANCO-NEVADA CORP | 351858105 | FNV | CA3518581051 |
| FTSE CHINA A50 INDEX (SGX) | | XUN2 | |
| FTSE 100 INDEX FUTURE (LIF) | | Z | |
| FTSE/JSE TOP 40 FUT (SAF) | | AIU2 | |
| FTSE/MIB INDEX FUTURE (MIL) | | STU2 | |
| FUCHS PETROLUB AG | | FPE3 | DE0005790430 |
| FUGRO NV CVZ EURO0.05 | | FUR | NL0000352565 |
| FUYO GENERAL LEASE CO LTD NPV | | 8424 | JP3826270005 |
| GAIL INDIA LTD | | GAIL | INE129A01019 |
| GALP ENERGIA SGPS EUR1 | | GALP | PTGALOAM0009 |
| GAZPROM OAO | 368287207 | OGZD | US3682872078 |
| GDF SUEZ EUR1 | | GSZ | FR0010208488 |
| GEBERIT CHF0.10 (REGD) (POST | | GEBN | CH0030170408 |
| GECINA EUR7.50 | | GFC | FR0010040865 |
| GEMALTO EUR 1 | | GTO | NL0000400653 |
| GERRY WEBER INTL AG NPV (REG) | | GW11 | DE0003304101 |
| GILDAN ACTIVEWEAR INC | 375916103 | GIL | CA3759161035 |
| GILDEMEISTER AG NPV | | GIL | DE0005878003 |
| GIMV NPV | | GIMB | BE0003699130 |
| GIVAUDAN AG CHF10 | | GIVN | CH0010645932 |
| GKN ORD GBP0.01 | | GKN | GB0030646508 |
| GLAXOSMITHKLINE ORD GBP0.25 | | GSK | GB0009252882 |
| GLOBAL LOGISTIC PROPERTIES LTD | | GLP | SG2C26962630 |
| GOLDCORP INC | 380956409 | G | CA3809564097 |
| GOODMAN LTD | | GMG | AU000000GMG2 |
| GPT GROUP | | GPT | AU000000GPT8 |
| GRAFTON GROUP UT (1 ORD & 1 C | | GN5 | IE00B00MZ448 |
| GREAT EASTERN HLDG SGD0.50 | | GE | SG1I55882803 |
| GREAT PORTLAND ESTATES ORD | | GPOR | GB00B01FLL16 |
| GREAT WEST LIFECO INC | 39138C106 | GWO | CA39138C1068 |

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| GREE INC NPV | | 3632 | JP3274070006 |
| GRUPO FINANCIERO BANORTE SAB | | GFNORTEO | MXP370711014 |
| GS HOME SHOPPING INC KRW5000 | | 028150 | KR7028150001 |
| GSW IMMOBILIEN AG | | GIB | DE000GSW1111 |
| GUANGZHOU R&F PROPERTIES | | 2777 | CNE100000569 |
| GUJARAT AMBUJA CEMENTS | | ACEM | INE079A01024 |
| H&R REAL ESTATE INVESTMENT TR | 404428203 | HRu | CA4044282032 |
| HALLA CLIMATE CONTROL CORP | | 018880 | KR7018880005 |
| HALMA ORD 10P | | HLMA | GB0004052071 |
| HAMAMATSU PHOTONICS NPV | | 6965 | JP3771800004 |
| HAMMERSON ORD 25P REITS | | HMSO | GB0004065016 |
| HANA FINANCIAL HOLDINGS | | 086790 | KR7086790003 |
| HANG LUNG PROPERTIES LTD | | 101 | HK0101000591 |
| HANG SENG INDEX FUTURE (HKG) | | HIN2 | |
| HARGREAVES LANSDOWN ORD | | HL/ | GB00B1VZ0M25 |
| HARRY WINSTON DIAMOND CORP | 41587B100 | HW | CA41587B1004 |
| HAVAS EURO.4 | | HAV | FR0000121881 |
| HAYS ORD 1P | | HAS | GB0004161021 |
| HEIDELBERGCEMENT AG | | HEI | DE0006047004 |
| HELVETIA HOLDING AG CHF0.1 | H35927120 | HELN | CH0012271687 |
| HENDERSON LAND DEVELOPMENT CO | | 12 | HK0012000102 |
| HENNES & MAURITZ AB | | HMB | SE0000106270 |
| HINDALCO INDUSTRIES INR1 (POST | | HNDL | INE038A01020 |
| HIROSE ELECTRONICS | | 6806 | JP3799000009 |
| HISAMITSU PHARM CO NPV | | 4530 | JP3784600003 |
| HISCOX LTD ORD GBP0.05 | | HSX | BMG4593F1041 |
| HITACHI NPV | | 6501 | JP3788600009 |
| HO BEE INVESTMENT SGD0.05 | | HOBEE | SG1H41875896 |
| HOLCIM CHF2 (REGD) | | HOLN | CH0012214059 |
| HON HAI PRECISION-GDR REG S | 438090201 | HHPD | US4380902019 |
| HONDA MOTOR CO NPV | | 7267 | JP3854600008 |
| HONG KONG & CHINA GAS CO LTD | | 3 | HK0003000038 |
| HONG KONG EXCHANGES & CLEARING | | 388 | HK0388045442 |
| HONGKONG LAND HLDGS LTD ORD | | HKL | BMG4587L1090 |
| HOPSON DEVELOPMENT HLDGS | | 754 | BMG4600H1016 |
| HORIBA Y50 | | 6856 | JP3853000002 |
| HOYA PENTAX HD CORPORATION | | 7741 | JP3837800006 |
| HSBC HLDGS ORD USD0.50 (UK) | | HSBA | GB0005405286 |
| HSBC HLDGS USD0.50 HONGKONG | | HSBA | GB0005405286 |
| HUFVUDSTADEN AB | | HUFVA | SE0000170375 |
| HUGO BOSS AG | | BOSS | DE000A1PHFF7 |
| HUGO BOSS AG | | | DE0005245534 |
| HUSKY ENERGY INC | 448055103 | HSE | CA4480551031 |
| HUTCHISON TELECOMMUNICATIONS | | 215 | KYG4672G1064 |
| HYPERMARCAS SA COM NPV | | HYPE3 | BRHYPEACNORO |
| HYSAN DEVELOPMENT HK\$5 | | 14 | HK0014000126 |
| HYUNDAI MIPO DOCK KRW5000 | | 010620 | KR7010620003 |

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| HYUNDAI MOBIS | | 012330 | KR7012330007 |
| IAMGOLD CORP | 450913108 | IMG | CA4509131088 |
| IBEX 35 INDEX FUTURE (MFM) | | IBN2 | |
| ICADE NPV (POST MERGER) | | ICAD | FR0000035081 |
| ICICI BANK LTD | 45104G104 | IBN | US45104G1040 |
| IGM FINANCIAL INC | 449586106 | IGM | CA4495861060 |
| ILUKA RESOURCES LIMITED | | ILU | AU000000ILU1 |
| IMAGINATION TECHNOLOGIES GROUP | | IMG | GB0009303123 |
| IMI ORD GBP0.25 | | IMI | GB0004579636 |
| IMMOBILIARE GRANDE DISTRIBUZION | | IGD | IT0003745889 |
| IMMOFINANZ AG NPV | | | AT0000A0GYS9 |
| IMPALA PLATINUM HOLDINGS LTD | | IMP | ZAE000083648 |
| IMPERIAL OIL LTD | 453038408 | IMO | CA4530384086 |
| INCHCAPE PLC | | INCH | GB00B61TVQ02 |
| INCITEC PIVOT NPV | | IPL | AU000000IPL1 |
| INDESIT COMPANY EURO.90 | | IND | IT0000076197 |
| INDUSTRIA DE DISENO TEXTIL SA | | ITX | ES0148396015 |
| INDUSTRIAL & COMMERCIAL BANK OF | | 1398 | CNE1000003G1 |
| INDUSTRIAL ALLIANCE INS & FINL | 455871103 | IAG | CA4558711038 |
| INGENICO EUR1 | | ING | FR0000125346 |
| INMET MINING CORP | 457983104 | IMN | CA4579831047 |
| INNVEST REIT&INNVEST OPERATION | 45778F101 | INNU | CA45778F1018 |
| INPEX CORPORATION | | 1605 | JP3294460005 |
| INTACT FINANCIAL CORP | 45823T106 | IFC | CA45823T1066 |
| INTERNATIONAL PERSONAL FINANCE | | IPF | GB00B1YKGG049 |
| INTERSERVE PLC | | IRV | GB0001528156 |
| INTERTEK GROUP PLC ORD GBP0.01 | | ITRK | GB0031638363 |
| INTRUM JUSTITIA NV ORD NPV | | IJ | SE0000936478 |
| INVESTA OFFICE FUND | | IOF | AU000000IOF6 |
| ITALCEMENTI EUR1 | | IT | IT0001465159 |
| ITOCHU TECHNO SOLUTIONS CORP | | 4739 | JP3143900003 |
| IVANHOE MINES LTD | 46579N103 | IVN | CA46579N1033 |
| IVANHOE MINES LTD | 46579N152 | IVNr | CA46579N1520 |
| JAAKKO POYRY GRP NPV | | POY1V | FI0009006696 |
| JACQUET METAL SERVICE | | JCQ | FR0000033904 |
| JAMES HARDIE INDUSTRIES - CDI | | JHX | AU000000JHX1 |
| JAPAN AVIATION ELECTRONICS Y50 | | 6807 | JP3705600009 |
| JAPAN PETROLEUM EX NPV | | 1662 | JP3421100003 |
| JAPAN PRIME REALTY INVEST CORP | | 8955 | JP3040890000 |
| JAPAN REAL ESTATE INVST CO JPY | | 8952 | JP3027680002 |
| JAPAN RETAIL FUND JAPAN RETAIL | | 8953 | JP3039710003 |
| JARDINE MATHESON HLDGS ORD | | JM | BMG507361001 |
| JC DECAUX SA NPV | | DEC | FR0000077919 |
| JERONIMO MARTINS EUR1 | | JMT | PTJMT0AE0001 |
| JOHNSON ELEC HLDGS HKD0.0125 | | 179 | BMG5150J1403 |
| JSR CORP JPY50 | | 4185 | JP3385980002 |
| KAKAKU.COM INC | | 2371 | JP3206000006 |

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| KANSAI URBAN BANKING CORP | | 8545 | JP3227600008 |
| KAZAKHMYS ORD GBP0.20 | | KAZ | GB00B0HZPV38 |
| KEIHIN CORP NPV | | 7251 | JP3277230003 |
| KENEDIX INC JAP NPV | | 4321 | JP3281630008 |
| KEPPEL LD STK SG\$0.50 | | KPLD | SG1R31002210 |
| KERRY GROUP 'A' ORD EURO.125 | | KYG | IE0004906560 |
| KERRY PROPERTIES LTD ORD HKD1 | G52440107 | 683 | BMG524401079 |
| KEYENCE CORP NPV | | 6861 | JP3236200006 |
| KIER GROUP ORD GBP0.01 | | KIE | GB0004915632 |
| KINGSPAN GROUP ORD EURO.13 | | KSP | IE0004927939 |
| KINROSS GOLD CORP | 496902404 | K | CA4969024047 |
| KINSUS INTERCONNECT TECHNOLOGY | | 3189 | TW0003189007 |
| KLEPIERRE EUR1.4 | | LI | FR0000121964 |
| KOBAYASHI PHARMACEUTICALS | | 4967 | JP3301100008 |
| KOMERI CO Y50 | | 8218 | JP3305600003 |
| KONINKLIJKE BAM GROEP NV | | BAMNB | NL0000337319 |
| KONINKLIJKE DSM NV EUR1.5 | | DSM | NL0000009827 |
| KONINKLIJKE KPN NV EURO.24 | | KPN | NL0000009082 |
| KONINKLIJKE VOPAK NV EURO.5 | | VPK | NL0009432491 |
| KOSE JPY50 | | 4922 | JP3283650004 |
| KP CHEMICAL CORP | | 064420 | KR7064420003 |
| KUEHNE & NAGEL AG CHF1(REGD) | | KNIN | CH0025238863 |
| KURITA WATER INDUSTRIES NPV | | 6370 | JP3270000007 |
| KURODA ELECTRIC NPV | | 7517 | JP3273000004 |
| KYOCERA CORP Y50 | | 6971 | JP3249600002 |
| L'OREAL EURO.2 | | OR | FR0000120321 |
| LAND SECS GP ORD GBP0.10 REITS | | LAND | GB0031809436 |
| LANXESS AG NPV | | LXS | DE0005470405 |
| LARGAN PRECISION C TWD10 | | 3008 | TW0003008009 |
| LEONI AG NPV | | LEO | DE0005408884 |
| LG FASHION CORP KRW5000 | | 093050 | KR7093050003 |
| LI & FUNG HKD0.025 | | 494 | BMG5485F1692 |
| LIBERTY INTL PLC ORD GBP0.50 | | CSCG | GB0006834344 |
| LIFESTYLE INTERNAT HKD0.01 | | 1212 | KYG548561284 |
| LINDE AG NPV | | LIN | DE0006483001 |
| LINK REAL ESTATE INVT | | 823 | HK0823032773 |
| LLOYDS BANKING GROUP PLC | | LLOY | GB0008706128 |
| LOBLAW COMPANIES LTD | 539481101 | L | CA5394811015 |
| LOCAL SHOPPING REIT PLC ORD | | LSR | GB00B1VS7G47 |
| LUKOIL OAO | 677862104 | LKOD | US6778621044 |
| LULULEMON ATHLETICA INC | 550021109 | LULU | US5500211090 |
| LUNDBECK (H) A/S DKK5 | | LUN | DK0010287234 |
| LUNDIN MINING CORP | 550372106 | LUN | CA5503721063 |
| LUNDIN PETROLEUM A ORD | | LUPE | SE0000825820 |
| LXB RETAIL PROPERTIES PLC | | LXB | JE00B4MFKH73 |
| MAGNA INTL INC | 559222401 | MG | CA5592224011 |
| MAN GROUP | | EMG | GB00B28KQ186 |

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| MANDOM CORP SHS Y50 | | 4917 | JP3879400004 |
| MANULIFE FINANCIAL CORP | 56501R106 | MFC | CA56501R1064 |
| MEDA AB SER A NPV (POST SPLIT) | | MEDAA | SE0000221723 |
| MEDIASET EURO.52 | | MS | IT0001063210 |
| MEDIQ NV EURO.25 | | MEDIQ | NL0009103530 |
| MEDUSA MINING LTD | | MML | AU000000MML0 |
| MEG ENERGY CORP | 552704108 | MEG | CA5527041084 |
| MEITEC Y50 | | 9744 | JP3919200000 |
| MELIA HOTELS INTERNATIONAL SA | | MEL | ES0176252718 |
| METHANEX CORP | 59151K108 | MX | CA59151K1084 |
| METRIC PROPERTY INVEST- W/I | | METP | GB00B3PQND71 |
| METRO INC | 59162N109 | MRU | CA59162N1096 |
| MICHAEL PAGE INTL ORD GBP0.01 | | MPI | GB0030232317 |
| MICHELIN CIE GLE DES ETABL | | ML | FR0000121261 |
| MILANO ASSICURAZIO EURO.52 | | MI | IT0000062221 |
| MIRVAC GROUP STAPLED SHS | | MGR | AU000000MGR9 |
| MISC BERHAD MYR1 | | MISC | MYL381600005 |
| MISUMI GROUP INC Y50 | | 9962 | JP3885400006 |
| MITIE GROUP ORD GBP0.025 | | MTO | GB0004657408 |
| MITSUBISHI CORP NPV | | 8058 | JP3898400001 |
| MITSUBISHI ESTATE CO LTD | | 8802 | JP3899600005 |
| MITSUBISHI TANABE PHARM CORP | | 4508 | JP3469000008 |
| MITSUBISHI UFJ FINANCIAL GROUP | | 8306 | JP3902900004 |
| mitsui & co Y50 | | 8031 | JP3893600001 |
| MITSUI FUDOSAN CO Y50 | | 8801 | JP3893200000 |
| MODEC INC (JAPAN) NPV | | 6269 | JP3888250002 |
| MODERN TIMES GRP (MTG) SER B | | MTGB | SE0000412371 |
| MONADELPHOUS GROUP NPV | | MND | AU000000MND5 |
| MORGAN SINDALL GROUP PLC | | MGNS | GB0008085614 |
| MORI HILLS REIT | | 3234 | JP3046470005 |
| MOSHIMOSHI HOTLINE JPY50 | | 4708 | JP3922200005 |
| MSCI SINGAPORE INDEX FUT (SGX) | | QZN2 | |
| MSCI TAIWAN INDEX FUTURE (SGX) | | TWN2 | |
| MUENCHENER RUECKVERSICHERUNGS | | MUV2 | DE0008430026 |
| MURATA MANUFACTURING CO NPV | | 6981 | JP3914400001 |
| MUSASHINO BANK Y500 | | 8336 | JP3912800004 |
| M3 INC | | 2413 | JP3435750009 |
| M6 METROPOLE TV SA EURO.4 | | MMT | FR0000053225 |
| NANOCO GROUP PLC | | NANO | GB00B01JLR99 |
| NATIONAL BANK OF CANADA | 633067103 | NA | CA6330671034 |
| NATIONAL EXPRESS GROUP ORD 5P | | NEX | GB0006215205 |
| NATIONAL GRID PLC NEW ORD | G6375K151 | NG/ | GB00B08SNH34 |
| NATL AUSTRALIA BK NPV | | NAB | AU000000NAB4 |
| NESTLE SA | | NESN | CH0038863350 |
| NEW GOLD INC | 644535106 | NGD | CA6445351068 |
| NEW WORLD DEVELOPMENT CO HK\$1 | | 17 | HK0017000149 |
| NEWCREST MINING LTD ORD NPV | | NCM | AU000000NCM7 |

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| NEXEN INC | 65334H102 | NXY | CA65334H1029 |
| NEXT GROUP ORD GBP0.10 | | NXT | GB0032089863 |
| NHN CORP | | 035420 | KR7035420009 |
| NIEUWE STEEN INVES EURO.46 | | NISTI | NL0000292324 |
| NIEUWE STEEN INVS | | | NL0009842509 |
| NIHON KODEN CORP Y50 | | 6849 | JP3706800004 |
| NINTENDO CO | | 7974 | JP3756600007 |
| NIPPON BUILDING FUND INC | | 8951 | JP3027670003 |
| NIPPON KONPO NPV | | 9072 | JP3709600005 |
| NISSAN MOTOR CO Y50 | | 7201 | JP3672400003 |
| NISSIN KOGYO JPY50 | | 7230 | JP3675300002 |
| NITTO DENKO CORP NPV | | 6988 | JP3684000007 |
| NOBEL BIOCARE AG CHF0.40(BR) | | NOBN | CH0037851646 |
| NORBORD INC | 65548P403 | NBD | CA65548P4033 |
| NORWEGIAN PROPERTY AS NOK25 | | NPRO | NO0010317811 |
| NOVARTIS AG CHF0.50 (REGD) | | NOVN | CH0012005267 |
| NOVO-NORDISK AS DKK1 | | NOVOB | DK0060102614 |
| NOVOZYMES A/S | | NZYMB | DK0060336014 |
| NTT URBAN DEVELOPMENT CORP NPV | | 8933 | JP3165690003 |
| OI SA | | OIBR3 | BROIBRACNOR1 |
| OI SA | 670851104 | OIBR/C | US6708511042 |
| OI SA | 670851203 | OIBR | US6708512032 |
| OIL SEARCH LTD ORD PGK 0.10 | | OSH | PG0008579883 |
| OLAM INTERNATIONAL LIMITED ORD | | OLAM | SG1Q75923504 |
| OMRON CORP Y50 | | 6645 | JP3197800000 |
| OMXS30 INDEX FUT (SSE) | | QCN2 | |
| ONEX CORP | 68272K103 | OCX | CA68272K1030 |
| ONO PHARMACEUTICAL CO Y50 | | 4528 | JP3197600004 |
| OPEN TEXT CORPORATION | 683715106 | OTC | CA6837151068 |
| ORACLE CORP JAPAN JPY50 | | 4716 | JP3689500001 |
| ORIFLAME COSMETICS SDR EACH | | ORI | SE0001174889 |
| OSISKO MINING CORPORATION | 688278100 | OSK | CA6882781009 |
| PACIFIC RUBIALES ENERGY CORP | 69480U206 | PRE | CA69480U2065 |
| PAN AMERICAN SILVER CORP | 697900108 | PAA | CA6979001089 |
| PARK 24 CO JPY50 | | 4666 | JP3780100008 |
| PARMALAT FINANZIARIA EURO.52 | | | IT0003121644 |
| PARTNERS GRP HLDG AG CHF0.01 | | PGHN | CH0024608827 |
| PASON SYSTEMS INC | 702925108 | PSI | CA7029251088 |
| PEMBINA PIPELINE CORP | 706327103 | PPL | CA7063271034 |
| PENGROWTH ENERGY CORP | 70706P104 | PGF | CA70706P1045 |
| PENN WEST PETROLEUM LTD | 707887105 | PWT | CA7078871059 |
| PERSIMMON ORD 10P | | PSN | GB0006825383 |
| PETROLEO BRASILEIRO SA | 71654V408 | PBR | US71654V4086 |
| PEYTO EXPLORATION & DEV CORP | 717046106 | PEY | CA7170461064 |
| PORSCHE AUTOMOBIL HOLDING SE | | PAH3 | DE000PAH0038 |
| POSCO | 693483109 | PKX | US6934831099 |
| POTASH CORP OF SASKATCHEWAN | 73755L107 | POT | CA73755L1076 |

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| POWER CORP CANADA | 739239101 | POW | CA7392391016 |
| POWER FINANCIAL CORP | 73927C100 | PWF | CA73927C1005 |
| POWSZECHNY ZAKLAD UBEZPIECZE | | PZU | PLPZU0000011 |
| PPR EUR4.00 | | PP | FR0000121485 |
| PRECISION DRILLING CORPORATION | 74022D308 | PD | CA74022D3085 |
| PREMIER FARNELL | | PFL | GB0003318416 |
| PREMIER INVESTMENT CORPORATION | | 8956 | JP3041770003 |
| PROGRESS ENERGY RESOURCES CORP | 74326Y107 | PRQ | CA74326Y1079 |
| PROGRESSIVE WASTE SOLUTIONS | 74339G101 | BIN | CA74339G1019 |
| PROSEGUR COMPANIA SEGURIDAD | | PSG | ES0175438235 |
| PRUDENTIAL PLC GBP0.05 | | PRU | GB0007099541 |
| PSP SWISS PROPERTY CHF2.9 | | PSPN | CH0018294154 |
| PUBLICIS GROUPE SA EUR.4 | | PUB | FR0000130577 |
| PUMA SE NPV | | PUM | DE0006969603 |
| QBE INS GROUP A\$1 | | QBE | AU000000QBE9 |
| RADIANT OPTO-ELECT TWD10 | | 6176 | TW0006176001 |
| RAKUTEN INC NPV | | 4755 | JP3967200001 |
| RAMIRENT OYJ NPV | | RMR1V | FI0009007066 |
| RANDSTAD HLDGS EURO.1 | | RAND | NL0000379121 |
| RATHBONE BROS ORD 5P | | RAT | GB0002148343 |
| RATIONAL AG NPV | | RAA | DE0007010803 |
| RECORDATI EURO.125 | | REC | IT0003828271 |
| REPSOL YPF SA | | REP/D | ES0673516904 |
| REPSOL YPF SA EUR1 | | REP | ES0173516115 |
| RESEARCH IN MOTION LTD | 760975102 | RIM | CA7609751028 |
| REXEL PROMESSES | | RXL | FR0010451203 |
| RICOH Y50 | | 7752 | JP3973400009 |
| RIO TINTO PLC | | RIO | GB0007188757 |
| RIOCAN REIT | 766910103 | REIu | CA7669101031 |
| RITCHIE BROS AUCTIONEERS INC | 767744105 | RBA | CA7677441056 |
| ROCHE HLDG AG GENUSSSCHEINE NPV | | ROG | CH0012032048 |
| ROGERS COMMUNICATIONS INC | 775109200 | RCI/B | CA7751092007 |
| ROHM CO Y50 | | 6963 | JP3982800009 |
| ROTORK ORD 5P | | ROR | GB0007506958 |
| ROYAL BANK OF CANADA | 780087102 | RY | CA7800871021 |
| ROYAL DUTCH SHELL PLC | | RDSA | GB00B03MLX29 |
| ROYAL DUTCH SHELL PLC | | RDSA | GB00B03MLX29 |
| ROYAL DUTCH SHELL PLC B SHS | | RDSB | GB00B03MM408 |
| ROYAL IMTECH NV EURO.8 | | IM | NL0006055329 |
| RYANAIR HOLDINGS PLC | 783513104 | RYAAY | US7835131043 |
| S&P/TSE 60 INDEX FUTURES (MSE) | | PTU2 | |
| SAFESTORE HLDGS ORD GBP0.01 | | SAFE | GB00B1N7Z094 |
| SAMPO OYJ SER'A'NPV | | SAMAS | FI0009003305 |
| SAMSUNG C&T CORP | | 000830 | KR7000830000 |
| SAMSUNG ELECTRONICS CO LTD | | 005930 | KR7005930003 |
| SAMSUNG ELECTRONICS CO LTD | | 005935 | KR7005931001 |
| SAMSUNG ELECTRONICS CO LTD | 796050888 | SMSN | US7960508882 |

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| SANDVIK AB NPV (POST SPLIT) | | SAND | SE0000667891 |
| SANTEN PHARMACEUTICAL CO | | 4536 | JP3336000009 |
| SANWA HOLDINGS CORP | | 5929 | JP3344400001 |
| SAP AG ORD NPV | | SAP | DE0007164600 |
| SAPUTO INC | 802912105 | SAP | CA8029121057 |
| SASOL NVP | | SOL | ZAE000006896 |
| SATS LTD SGD0.10 | | SATS | SG1I52882764 |
| SAVILLS ORD GBP0.025 | | SVS | GB00B135BJ46 |
| SBERBANK OF RUSSIA | 80585Y308 | SBRCY | US80585Y3080 |
| SBI HOLDINGS INC | | 8473 | JP3436120004 |
| SBM OFFSHORE NV EURO.25 (POST | | SBMO | NL0000360618 |
| SCHIBSTED ASA | | SCH | NO0003028904 |
| SCHINDLER HLDG AG PTG CERT | | SCHP | CH0024638196 |
| SCHNEIDER ELECTRIC SA | | SU | FR0000121972 |
| SCHRODERS (NEW) ORD GBP1 | | SDR | GB0002405495 |
| SDL ORD GBP0.01 | | SDL | GB0009376368 |
| SEADRILL LTD USD2 | | SDRL | BMG7945E1057 |
| SEAH BESTEEL CORP | | 001430 | KR7001430008 |
| SEB SA FF1 | | SK | FR0000121709 |
| SEEK LIMITED NPV | | SEK | AU000000SEK6 |
| SEGRO PLC | | SGRO | GB00B5ZN1N88 |
| SEGRO PLC ORD GBP0.01 | | | GB00B1YFN979 |
| SEIKAGAKU CORP NPV | | 4548 | JP3414000004 |
| SEMBCORP INDUSTRIES SGD0.25 | | SCI | SG1R50925390 |
| SES SA FIDUCIARY DR EACH REP | | SESG | LU0088087324 |
| SGX CNX NIFTY ETS FUT (SGX) | | IHN2 | |
| SHAFTESBURY ORD 25P | | SHB | GB0007990962 |
| SHANGRI-LA ASIA ORD HK\$1 | | 69 | BMG8063F1068 |
| SHAW COMMUNICATIONS INC | 82028K200 | SJR/B | CA82028K2002 |
| SHIMANO INC NPV | | 7309 | JP3358000002 |
| SHIN-ETSU CHEMICALS CO NPV | | 4063 | JP3371200001 |
| SHIRE PLC | 82481R106 | SHPGY | US82481R1068 |
| SHIRE PLC ORD GBP0.05 | | SHP | JE00B2QKY057 |
| SHOPPERS DRUG MART CORP | 82509W103 | SC | CA82509W1032 |
| SI CORP KRW500 | | 012750 | KR7012750006 |
| SIEMENS AG NPV REGD | | SIE | DE0007236101 |
| SIGNET JEWELERS LTD ORD | | SIG | BMG812761002 |
| SIKA FINANZ AG CHF0.6 (BR) | | SIK | CH0000587979 |
| SILVER WHEATON CORP | 828336107 | SLW | CA8283361076 |
| SINGAPORE AIRLINES SGD0.50 | | SIA | SG1V61937297 |
| SINGAPORE EXCHANGE SGD0.01 | | SGX | SG1J26887955 |
| SINGAPORE PRESS HLDGS SGD0.20 | | SPH | SG1P66918738 |
| SINGAPORE TELECOMMUNICATIONS | | ST | SG1T75931496 |
| SINO LAND CO ORD HK\$1.00 | | 83 | HK0083000502 |
| SK HYNIX INC | | 000660 | KR7000660001 |
| SMA SOLAR TECHNOLOGY AG | | S92 | DE000A0DJ6J9 |
| SMARTONE TELECOMMUNICATIONS | | 315 | BMG8219Z1059 |

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| SMC CORP NPV | | 6273 | JP3162600005 |
| SNAM SPA | | SRG | IT0003153415 |
| SNC-LAVALIN GROUP INC | 78460T105 | SNC | CA78460T1057 |
| SOCIETE GENERALE EUR1.25 | | GLE | FR0000130809 |
| SOFTBANK CORPORATION NPV | | 9984 | JP3436100006 |
| SOFTWARE AG BEARER SHS | | SOW | DE0003304002 |
| SONAE SGPS SA EUR1 | | SON | PTSON0AM0001 |
| SONOVA HLDG CHF0.05 | | SOON | CH0012549785 |
| SPAREBANK 1 SR BK | | SRBANK | NO0010631567 |
| SPECTRIS ORD GBP0.05 | | SXS | GB0003308607 |
| SPEEDY HIRE PLC 5P | | SDY | GB0000163088 |
| SPI 200 INDEX FUTURE (SFE) | | XPU2 | |
| SPIRAX-SARCO ENGINEERING ORD | | SPX | GB0008347048 |
| SRE GROUP LIMITED HKD0.10 | | 1207 | BMG8403X1065 |
| STADA ARZNEIMITTEL AG ORD NPV | | SAZ | DE0007251803 |
| STANDARD CHARTERED ORD USD0.50 | | STAN | GB0004082847 |
| START TODAY CO LTD | | 3092 | JP3399310006 |
| STOCKLAND TRUST GROUP NPV | | SGP | AU000000SGP0 |
| STRAUMANN HOLDING AG | | STMN | CH0012280076 |
| SUBSEA 7 SA | | SUBC | LU0075646355 |
| SUMITOMO CORP NPV | | 8053 | JP3404600003 |
| SUMITOMO ELECTRIC IND NPV | | 5802 | JP3407400005 |
| SUMITOMO MITSUI GR NPV | | 8316 | JP3890350006 |
| SUMITOMO REALTY & DEV CO NPV | | 8830 | JP3409000001 |
| SUN HUNG KAI PROPERTIES | | 16 | HK0016000132 |
| SUN LIFE FINANCIAL INC | 866796105 | SLF | CA8667961053 |
| SUNCOR ENERGY INC | | | |
| SUNCOR ENERGY INC | 867224107 | SU | CA8672241079 |
| SUNTEC REAL ESTATE INVESTMENT | | SUN | SG1Q52922370 |
| SURUGA BANK LTD Y50 | | 8358 | JP3411000007 |
| SUZUKEN CO LTD Y50 | | 9987 | JP3398000004 |
| SUZUKI MOTOR CO NPV | | 7269 | JP3397200001 |
| SVENSKA HANDELSBANKEN SER A | | SHBA | SE0000193120 |
| SWATCH GROUP CHF0.45 (REGD) | | UHRN | CH0012255144 |
| SWATCH GROUP CHF2.25 (BR) | | UHR | CH0012255151 |
| SWIRE PACIFIC A HKD0.60 | | 19 | HK0019000162 |
| SWISS PRIME SITE AG | | SPSN | CH0008038389 |
| SWISSCOM AG CHF1.00 | | SCMN | CH0008742519 |
| SXC HEALTH SOLUTIONS CORP | 78505P100 | SXC | CA78505P1009 |
| SYDBANK DKK10 | | SYDB | DK0010311471 |
| SYNGENTA AG CHF0.1 | | SYNN | CH0011037469 |
| SYSMEX CORP JPY50 | | 6869 | JP3351100007 |
| T.I.M.SPA EURO.06 | | | IT0001052049 |
| TAIKISHA Y50 | | 1979 | JP3441200007 |
| TAIWAN SEMICONDUCTOR MANUFACTU | 874039100 | TSM | US8740391003 |
| TAIWAN SYNTH RUBBR TWD10 | | 2103 | TW0002103009 |
| TAKEDA PHARMACEUTICAL CO LTD | | 4502 | JP3463000004 |

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| TALISMAN ENERGY INC | 87425E103 | TLM | CA87425E1034 |
| TAMRON CO LTD | | 7740 | JP3471800007 |
| TATE & LYLE ORD 25P | | TATE | GB0008754136 |
| TDC A/S DKK5 | | TDC | DK0060228559 |
| TDK CORP | | 6762 | JP3538800008 |
| TECK RESOURCES LTD | 878742204 | TCK/B | CA8787422044 |
| TELECOM ITALIA EURO.55 | | TIT | IT0003497168 |
| TELEFONICA SA EUR1 | | TEF | ES0178430E18 |
| TELEKOM AUSTRIA (TA) NPV | | TKA | AT0000720008 |
| TELEKOMUNIKACJA POLSKA PNL3 | | TPS | PLTLKPL00017 |
| TELEPERFORMANCE EUR2.50 | | RCF | FR0000051807 |
| TELEVISION BROADCAST ORD | | 511 | HK0511001957 |
| TELSTRA CORP NPV | | TLS | AU000000TLS2 |
| TELUS CORP | 87971M103 | T | CA87971M1032 |
| TELUS CORP | 87971M202 | T/A | CA87971M2022 |
| TEMENOS GROUP AG CHF5 (REGD) | | TEMN | CH0012453913 |
| TESCO ORD 5P | | TSCO | GB0008847096 |
| TEVA PHARMACEUTICAL INDUSTRIES | 881624209 | TEVA | US8816242098 |
| TGS-NOPEC GEOPHYSICAL COMPANY | | TGS | NO0003078800 |
| THOMSON REUTERS CORP | 884903105 | TRI | CA8849031056 |
| THORESEN THAI AGEN THB1(ALIEN | | TTA/F | TH0535010Z13 |
| TIGER BRANDS ZAR0.1 | | TBS | ZAE000071080 |
| TIM HORTONS INC | 88706M103 | THI | CA88706M1032 |
| TINGYI CAYMAN IS HLDG CORP ORD | | 322 | KYG8878S1030 |
| TITAN CEMENT CO EUR4 | | TITK | GRS074083007 |
| TMX GROUP INC | 87261X108 | X | CA87261X1087 |
| TOKAI TOKYO FINANCIAL HOLDINGS | | 8616 | JP3577600004 |
| TOKIO MARINE HOLDINGS INC NPV | | 8766 | JP3910660004 |
| TOKYO ELECTRON NPV | | 8035 | JP3571400005 |
| TOPIX INDEX FUTURES (TSE) | | TPU2 | |
| TORONTO-DOMINION BANK | 891160509 | TD | CA8911605092 |
| TOTAL GABON XAF5000 | | EC | GA0000121459 |
| TOTAL SA EUR2.5 | | FP | FR0000120271 |
| TOURMALINE OIL CORP | 89156V106 | TOU | CA89156V1067 |
| TOYOTA MOTOR CORP NPV | | 7203 | JP3633400001 |
| TRANSALTA CORP | 89346D107 | TA | CA89346D1078 |
| TRANSCANADA CORP | 89353D107 | TRP | CA89353D1078 |
| TRANSOCEAN LTD | | RIG | CH0048265513 |
| TRAVIS PERKINS ORD GBP0.10 | | TPK | GB0007739609 |
| TREND MICRO INC JPY50 | | 4704 | JP3637300009 |
| TRICAN WELL SERVICE LTD | 895945103 | TCW | CA8959451037 |
| TULLOW OIL PLC ORD GBP0.10 | | TLW | GB0001500809 |
| U S TREASURY BILL | 9127956R7 | B | US9127956R78 |
| UBM PLC | | UBM | JE00B2R84W06 |
| UBS AG CHF0.1 (POST | | UBSN | CH0024899483 |
| UMC CASH SWEEP ACCOUNT | | | |
| UMC CG EMERGING MKTS EQUITY FD | | | |

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| UMC GENESIS EMERG MKTS TR | | | |
| UMC INTERNATIONAL PRIVATE | | | |
| UMC INTERNATIONAL REAL ESTATE | | | |
| UNIBAIL-RODAMCO SE EUR5 | | UL | FR0000124711 |
| UNICREDIT SPA | | UCG | IT0004781412 |
| UNICREDIT SPA | | | IT0000064854 |
| UNICREDITO ITALIAN EURO.50 | | | IT0000064854 |
| UNION TOOL CO Y50 | | 6278 | JP3950600001 |
| UNIPRES CORP JPY50 | | 5949 | JP3952550006 |
| UNITE GROUP ORD GBP0.25 | | UTG | GB0006928617 |
| UNITED OVERSEAS BANK SG\$1 | | UOB | SG1M31001969 |
| UNITED URBAN INVES UNITED | | 8960 | JP3045540006 |
| USG PEOPLE NV | | USG | NL0000354488 |
| USHIO ELECTRIC NPV | | 6925 | JP3156400008 |
| UTD DRUG ORD EURO0.05(DUBLIN | | UDG | IE0033024807 |
| VALEANT PHARMACEUTICALS INTL | 91911K102 | VRX | CA91911K1021 |
| VALEO EUR3 | | FR | FR0000130338 |
| VECTOR LIMITED NPV | | VCT | NZVCTE0001S7 |
| VEIDEKKE NOK0.50 (POST SPLIT) | | VEI | NO0005806802 |
| VENTURE CORP LTD ORD | | VMS | SG0531000230 |
| VERIPOS INC NPV | | | KYG934001028 |
| VERMILION ENERGY INC | 923725105 | VET | CA9237251058 |
| VESTAS WIND SYSTEM DKK1 | | VWS | DK0010268606 |
| VIENNA INSURANCE GROUP NPV(BR) | | VIG | AT0000908504 |
| VITERRA INC | 92849T108 | VT | CA92849T1084 |
| VITTORIA ASSICURAZ EUR1 | | VAS | IT0000062882 |
| VOSSLOH AG DEM5 | | VOS | DE0007667107 |
| WARSAW STOCK EXCHANGE | | GPW | PLGPW0000017 |
| WERELDHAVE NV EUR10 | | WHA | NL0000289213 |
| WESTFIELD GROUP NPV DFD | | WDC | AU000000WDC7 |
| WESTFIELD RETAIL TRUST | | WRT | AU000000WRT1 |
| WESTON (GEORGE) LTD | 961148509 | WN | CA9611485090 |
| WHARF HOLDINGS HK\$1 | | 4 | HK0004000045 |
| WHITBREAD | | WTB | GB00B1KJJ408 |
| WING HANG BANK HK\$1 | | 302 | HK0302001547 |
| WING TAI HOLDINGS SG\$ 0.25 | | WINGT | SG1K66001688 |
| WOLSELEY ORD GBP0.10 | | WOS | JE00B3YWCQ29 |
| WOLTERS KLUWERS COM EURO.12 | | WKL | NL0000395903 |
| WOOD GROUP (JOHN) ORD | | WG/ | GB00B5N0P849 |
| WOODSIDE PETROLEUM NPV | | WPL | AU000000WPL2 |
| WORLEYPARSONS LTD NPV | | WOR | AU000000WOR2 |
| WOTIF.COM HOLDINGS NPV | | WTF | AU000000WTF6 |
| XING AG | | O1BC | DE000XNG8888 |
| XSTRATA COM STK USD0.50 | | XTA | GB0031411001 |
| YAHOO JAPAN CORP NPV | | 4689 | JP3933800009 |
| YAMADA DENKI CO NPV | | 9831 | JP3939000000 |
| YAMANA GOLD INC | 98462Y100 | YRI | CA98462Y1007 |

YOOX SPA
YUE YUEN INDL HLDG HKD0.25
ZARGON ENERGY TRUST
ZUMTOBEL AG NPV (BR)

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IT0003540470
BMG988031446
CA9891321056
AT0000837307